

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		05-Jan-24	04-Jan-24	Change	05-Jan-24	(+/-)	04-Jan-24	(+/-)	03-Jan-24	(+/-)	02-Jan-24	(+/-)	28-Dec-23
S50F24	Jan 2024	873.20	877.70	-4.50 -0.51 %	287	-28.61 %	402	11.67 %	360	4.65 %	344	12.79 %	305
S50G24	Feb 2024	871.10	876.70	-5.60 -0.64 %	152	10.95 %	137	12.30 %	122	-14.08 %	142	6.77 %	133
S50H24	Mar 2024	869.20	875.20	-6.00 -0.69 %	510,092	-6.07 %	543,034	11.02 %	489,111	-5.33 %	516,656	5.12 %	491,477
S50M24	Jun 2024	867.10	873.00	-5.90 -0.68 %	42,841	-1.87 %	43,659	8.63 %	40,190	-5.89 %	42,705	9.92 %	38,852
S50U24	Sep 2024	864.30	870.00	-5.70 -0.66 %	17,971	-3.49 %	18,621	5.44 %	17,660	-5.68 %	18,724	8.22 %	17,301
S50Z24	Dec 2024	865.50	871.00	-5.50 -0.63 %	3,558	-2.49 %	3,649	30.55 %	2,795	11.93 %	2,497	62.25 %	1,539

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Jan-24	04-Jan-24	Change	05-Jan-24	(+/-)	04-Jan-24	(+/-)	03-Jan-24	(+/-)	02-Jan-24	(+/-)	28-Dec-23
BDM24	Mar 2024	6,028	27.26	27.25	0.01 0.04 %	8,289	43.81 %	5,764	0.00 %	5,764	3.52 %	5,568	1.90 %	5,464
GUNKULH24	Mar 2024	5,533	2.87	2.91	-0.04 -1.37 %	122,891	-2.79 %	126,419	-0.75 %	127,372	0.79 %	126,372	-0.70 %	127,263
TTAH24	Mar 2024	4,734	6.75	6.79	-0.04 -0.59 %	6,036	50.52 %	4,010	36.07 %	2,947	-42.94 %	5,165	69.62 %	3,045
JASH24X	Mar 2024	4,051	2.07	2.03	0.04 1.97 %	21,439	19.40 %	17,955	-10.92 %	20,156	-2.30 %	20,630	4.42 %	19,756
JMTH24	Mar 2024	3,575	28.27	28.92	-0.65 -2.25 %	10,822	33.80 %	8,088	-1.82 %	8,238	6.53 %	7,733	-0.67 %	7,785
AWCH24	Mar 2024	3,482	4.11	4.02	0.09 2.24 %	13,568	-14.83 %	15,931	14.75 %	13,883	-2.00 %	14,166	0.73 %	14,063
KTBM24	Jun 2024	3,427	18.44	18.15	0.29 1.60 %	30,312	-3.74 %	31,489	2.49 %	30,723	1.00 %	30,420	-3.49 %	31,519
KTBH24	Mar 2024	3,388	18.82	18.52	0.30 1.62 %	16,097	-8.76 %	17,642	1.76 %	17,337	2.40 %	16,930	-8.15 %	18,432
WHAH24	Mar 2024	2,508	5.15	5.15	0.00 0.00 %	8,644	-5.56 %	9,153	37.29 %	6,667	-6.77 %	7,151	8.17 %	6,611
PSLH24	Mar 2024	2,115	8.75	9.04	-0.29 -3.21 %	4,848	-13.44 %	5,601	11.22 %	5,036	-18.83 %	6,204	4.71 %	5,925

Most Active OI(Contact)

Single Stock Futures	Contact Month	* Open Interest				Volume (Contract)	Settle Price		
		05-Jan-24	(+/-)	04-Jan-24	(+/-)		05-Jan-24	(+/-)	04-Jan-24
GUNKULH24	Mar 2024	122,891	-2.79 %	126,419	-0.75 %	5,533	2.87	2.91	-0.04 -1.37 %
BLANDM24	Jun 2024	111,354	0.00 %	111,354	0.24 %	0	0.72	0.73	-0.01 -1.37 %
KTCH24	Mar 2024	75,016	0.13 %	74,915	0.09 %	143	44.51	44.43	0.08 0.18 %
BLANDH24	Mar 2024	53,271	-0.09 %	53,321	-0.57 %	520	0.72	0.73	-0.01 -1.37 %
BANPUM24	Jun 2024	47,438	0.11 %	47,385	0.01 %	54	6.65	6.65	0.00 0.00 %
RSU24	Sep 2024	41,606	0.00 %	41,606	0.00 %	1	13.60	13.80	-0.20 -1.45 %
BANPUH24	Mar 2024	39,406	-1.09 %	39,841	1.09 %	139	6.76	6.77	-0.01 -0.15 %
AAVH24	Mar 2024	37,412	4.16 %	35,918	-11.75 %	1,623	2.09	2.16	-0.07 -3.24 %
IRPCH24	Mar 2024	37,161	2.81 %	36,144	0.52 %	1,044	2.07	2.09	-0.02 -0.96 %
KTBU24	Sep 2024	35,606	0.56 %	35,406	0.00 %	201	18.27	18.40	-0.13 -0.71 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STEC	9.35	0.30	3.31
AEONTS	163.00	5.00	3.16
STGT	7.20	0.20	2.86
AWC	4.14	0.10	2.48
BAM	8.70	0.20	2.35
ITD	0.97	0.02	2.11
JAS	2.16	0.04	1.89
BJC	28.00	0.50	1.82
KTB	18.70	0.30	1.63
BLA	21.10	0.30	1.44

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BGRIM	27.00	-1.25	-4.42
PSL	8.70	-0.35	-3.87
THCOM	12.70	-0.50	-3.79
KEX	5.55	-0.20	-3.48
GPSC	48.75	-1.75	-3.47
BEAUTY	0.58	-0.02	-3.33
HANA	51.00	-1.75	-3.32
MTC	44.00	-1.50	-3.30
DELTA	84.25	-2.75	-3.16
KCE	51.50	-1.50	-2.83

TFEX Trade Value by Investor Type

SET50 Index Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/05/2024	60,085	70,467	-10,382	23,381	18,567	4,814	92,698	87,130	5,568	176,164	574,901

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/05/2024	15,105	14,803	302	1,049	865	184	11,388	11,874	-486	27,542	59,529

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/05/2024	186	86	100	18,983	6,675	12,308	15,718	28,126	-12,408	34,887	108,282