

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		08-Jan-24	05-Jan-24	Change	08-Jan-24	(+/-)	05-Jan-24	(+/-)	04-Jan-24	(+/-)	03-Jan-24	(+/-)	02-Jan-24
S50F24	Jan 2024	867.40	873.20	-5.80 -0.66 %	304	5.92 %	287	-28.61 %	402	11.67 %	360	4.65 %	344
S50G24	Feb 2024	867.00	871.10	-4.10 -0.47 %	140	-7.89 %	152	10.95 %	137	12.30 %	122	-14.08 %	142
S50H24	Mar 2024	864.70	869.20	-4.50 -0.52 %	520,206	1.98 %	510,092	-6.07 %	543,034	11.02 %	489,111	-5.33 %	516,656
S50M24	Jun 2024	862.50	867.10	-4.60 -0.53 %	46,248	7.95 %	42,841	-1.87 %	43,659	8.63 %	40,190	-5.89 %	42,705
S50U24	Sep 2024	859.70	864.30	-4.60 -0.53 %	18,544	3.19 %	17,971	-3.49 %	18,621	5.44 %	17,660	-5.68 %	18,724
S50Z24	Dec 2024	860.80	865.50	-4.70 -0.54 %	3,933	10.54 %	3,558	-2.49 %	3,649	30.55 %	2,795	11.93 %	2,497

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Jan-24	05-Jan-24	Change	08-Jan-24	(+/-)	05-Jan-24	(+/-)	04-Jan-24	(+/-)	03-Jan-24	(+/-)	02-Jan-24
IRPCH24	Mar 2024	16,228	2.01	2.07	-0.06 -2.90 %	24,721	-33.48 %	37,161	2.81 %	36,144	0.52 %	35,956	2.25 %	35,166
BDMSH24	Mar 2024	4,326	27.25	27.26	-0.01 -0.04 %	3,499	-57.79 %	8,289	43.81 %	5,764	0.00 %	5,764	3.52 %	5,568
GULFH24	Mar 2024	4,125	44.48	44.20	0.28 0.63 %	16,409	4.58 %	15,691	2.80 %	15,264	-1.85 %	15,551	0.00 %	15,551
BEAUTYH24	Mar 2024	4,057	0.59	0.57	0.02 3.51 %	6,216	48.64 %	4,182	-3.19 %	4,320	-10.69 %	4,837	5.13 %	4,601
WHAH24	Mar 2024	3,128	4.96	5.15	-0.19 -3.69 %	10,246	18.53 %	8,644	-5.56 %	9,153	37.29 %	6,667	-6.77 %	7,151
IRPCM24	Jun 2024	3,010	2.04	2.06	-0.02 -0.97 %	9,102	5.91 %	8,594	0.00 %	8,594	0.01 %	8,593	6.61 %	8,060
PTTGCH24	Mar 2024	2,928	36.18	37.15	-0.97 -2.61 %	7,953	-13.13 %	9,155	-3.59 %	9,496	13.43 %	8,372	-0.62 %	8,424
IVLH24	Mar 2024	2,625	26.71	27.35	-0.64 -2.34 %	7,843	-13.08 %	9,023	1.81 %	8,863	4.95 %	8,445	-0.61 %	8,497
TTBM24	Jun 2024	2,500	1.63	1.65	-0.02 -1.21 %	11,905	20.19 %	9,905	0.01 %	9,904	5.47 %	9,390	13.54 %	8,270
VGIH24	Mar 2024	2,494	2.22	2.14	0.08 3.74 %	20,836	5.59 %	19,732	2.75 %	19,204	-1.34 %	19,465	21.30 %	16,047

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		08-Jan-24	(+/-)	05-Jan-24	(+/-)	04-Jan-24	(+/-)	03-Jan-24	(+/-)	02-Jan-24	(Contract)	08-Jan-24	05-Jan-24	Change
GUNKULH24	Mar 2024	123,382	0.40 %	122,891	-2.79 %	126,419	-0.75 %	127,372	0.79 %	126,372	515	2.83	2.87	-0.04 -1.39 %
BLANDM24	Jun 2024	111,354	0.00 %	111,354	0.00 %	111,354	0.24 %	111,084	0.46 %	110,571	0	0.71	0.72	-0.01 -1.39 %
KTCH24	Mar 2024	74,981	-0.05 %	75,016	0.13 %	74,915	0.09 %	74,845	0.00 %	74,844	9	44.41	44.51	-0.10 -0.22 %
BLANDH24	Mar 2024	52,771	-0.94 %	53,271	-0.09 %	53,321	-0.57 %	53,626	-0.01 %	53,629	4	0.71	0.72	-0.01 -1.39 %
BANPUM24	Jun 2024	47,438	0.00 %	47,438	0.11 %	47,385	0.01 %	47,379	-0.71 %	47,720	1	6.65	6.65	0.00 0.00 %
RSU24	Sep 2024	41,606	0.00 %	41,606	0.00 %	41,606	0.00 %	41,606	0.00 %	41,606	1	13.60	13.60	0.00 0.00 %
BANPUH24	Mar 2024	39,416	0.03 %	39,406	-1.09 %	39,841	1.09 %	39,411	-1.34 %	39,947	296	6.71	6.76	-0.05 -0.74 %
AAVH24	Mar 2024	37,905	1.32 %	37,412	4.16 %	35,918	-11.75 %	40,701	4.64 %	38,895	1,606	2.07	2.09	-0.02 -0.96 %
KTBU24	Sep 2024	35,606	0.00 %	35,606	0.56 %	35,406	0.00 %	35,406	0.00 %	35,406	0	18.75	18.27	0.48 2.63 %
LHH24	Mar 2024	32,233	-0.29 %	32,328	0.30 %	32,230	-0.03 %	32,239	-1.53 %	32,739	0	7.91	8.12	-0.21 -2.59 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	6.05	0.50	9.01
VGI	2.16	0.04	1.89
BEAUTY	0.59	0.01	1.72
GFPT	11.90	0.20	1.71
MTC	44.75	0.75	1.70
HANA	51.75	0.75	1.47
KCE	52.25	0.75	1.46
WHAUP	4.02	0.04	1.01
TISCO	101.00	1.00	1.00
PTT	35.50	0.25	0.71

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ITD	0.85	-0.12	-12.37
BJC	26.75	-1.25	-4.46
WHA	4.96	-0.19	-3.69
KBANK	132.00	-4.00	-2.94
COM7	25.00	-0.75	-2.91
ERW	5.10	-0.15	-2.86
AAV	2.08	-0.06	-2.80
BGRIM	26.25	-0.75	-2.78
PTTGC	36.25	-1.00	-2.68
AMATA	24.60	-0.65	-2.57

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
01/08/2024	63,207	60,767	2,440	23,578	25,093	-1,515	84,069	84,994	-925	170,854	589,375

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/08/2024	53,579	52,944	635	4,096	3,973	123	30,182	30,940	-758	87,857	100,138

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/08/2024	532	147	385	68,592	50,100	18,492	69,716	88,593	-18,877	138,840	151,785