

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		09-Jan-24	08-Jan-24	Change	09-Jan-24	(+/-)	08-Jan-24	(+/-)	05-Jan-24	(+/-)	04-Jan-24	(+/-)	03-Jan-24
S50F24	Jan 2024	868.00	867.40	0.60 0.07 %	338	11.18 %	304	5.92 %	287	-28.61 %	402	11.67 %	360
S50G24	Feb 2024	866.70	867.00	-0.30 -0.03 %	129	-7.86 %	140	-7.89 %	152	10.95 %	137	12.30 %	122
S50H24	Mar 2024	864.20	864.70	-0.50 -0.06 %	538,485	3.51 %	520,206	1.98 %	510,092	-6.07 %	543,034	11.02 %	489,111
S50M24	Jun 2024	861.90	862.50	-0.60 -0.07 %	44,562	-3.65 %	46,248	7.95 %	42,841	-1.87 %	43,659	8.63 %	40,190
S50U24	Sep 2024	859.20	859.70	-0.50 -0.06 %	19,115	3.08 %	18,544	3.19 %	17,971	-3.49 %	18,621	5.44 %	17,660
S50Z24	Dec 2024	860.30	860.80	-0.50 -0.06 %	4,054	3.08 %	3,933	10.54 %	3,558	-2.49 %	3,649	30.55 %	2,795

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Jan-24	08-Jan-24	Change	09-Jan-24	(+/-)	08-Jan-24	(+/-)	05-Jan-24	(+/-)	04-Jan-24	(+/-)	03-Jan-24
MTCH24	Mar 2024	5,030	44.20	44.40	-0.20 -0.45 %	5,453	0.41 %	5,431	-5.04 %	5,719	18.38 %	4,831	30.15 %	3,712
BEAUTYZ24	Dec 2024	5,000	0.60	0.60	0.00 0.00 %	5,000	0.41 %	0	-5.04 %	0	18.38 %	0	30.15 %	0
VGIH24	Mar 2024	4,458	2.05	2.22	-0.17 -7.66 %	21,527	3.32 %	20,836	5.59 %	19,732	2.75 %	19,204	-1.34 %	19,465
TTBH24	Mar 2024	4,020	1.66	1.64	0.02 1.22 %	12,412	-13.88 %	14,413	-3.28 %	14,902	4.11 %	14,314	-17.27 %	17,303
WHAH24	Mar 2024	3,198	4.94	4.96	-0.02 -0.40 %	12,852	25.43 %	10,246	18.53 %	8,644	-5.56 %	9,153	37.29 %	6,667
EAH24	Mar 2024	3,072	43.10	44.38	-1.28 -2.88 %	21,310	12.22 %	18,990	4.01 %	18,258	1.39 %	18,008	0.44 %	17,930
AAVH24	Mar 2024	2,711	2.11	2.07	0.04 1.93 %	38,979	2.83 %	37,905	1.32 %	37,412	4.16 %	35,918	-11.75 %	40,701
HMPROH24	Mar 2024	2,614	12.18	12.28	-0.10 -0.81 %	6,807	-1.26 %	6,894	2.99 %	6,694	2.94 %	6,503	-3.00 %	6,704
SAWADH24	Mar 2024	2,253	41.75	41.80	-0.05 -0.12 %	11,037	0.24 %	11,011	0.29 %	10,979	-0.48 %	11,032	2.64 %	10,748
BDMSM24	Jun 2024	2,100	27.35	27.26	0.09 0.33 %	6,284	1.62 %	6,184	-24.45 %	8,185	32.34 %	6,185	-15.10 %	7,285

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		09-Jan-24	(+/-)	08-Jan-24	(+/-)	05-Jan-24	(+/-)	04-Jan-24	(+/-)	03-Jan-24	(Contract)	09-Jan-24	08-Jan-24	Change
GUNKULH24	Mar 2024	123,384	0.00 %	123,382	0.40 %	122,891	-2.79 %	126,419	-0.75 %	127,372	1,538	2.80	2.83	-0.03 -1.06 %
BLANDM24	Jun 2024	111,354	0.00 %	111,354	0.00 %	111,354	0.00 %	111,354	0.24 %	111,084	3	0.72	0.71	0.01 1.41 %
KTCH24	Mar 2024	74,996	0.02 %	74,981	-0.05 %	75,016	0.13 %	74,915	0.09 %	74,845	81	44.75	44.41	0.34 0.77 %
BLANDH24	Mar 2024	52,756	-0.03 %	52,771	-0.94 %	53,271	-0.09 %	53,321	-0.57 %	53,626	143	0.72	0.71	0.01 1.41 %
BANPUM24	Jun 2024	48,490	2.22 %	47,438	0.00 %	47,438	0.11 %	47,385	0.01 %	47,379	1,072	6.47	6.65	-0.18 -2.71 %
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	40,272	2.17 %	39,416	0.03 %	39,406	-1.09 %	39,841	1.09 %	39,411	990	6.56	6.71	-0.15 -2.24 %
AAVH24	Mar 2024	38,979	2.83 %	37,905	1.32 %	37,412	4.16 %	35,918	-11.75 %	40,701	2,711	2.11	2.07	0.04 1.93 %
KTBU24	Sep 2024	35,606	0.00 %	35,606	0.00 %	35,606	0.56 %	35,406	0.00 %	35,406	0	18.59	18.75	-0.16 -0.85 %
LHH24	Mar 2024	32,745	1.59 %	32,233	-0.29 %	32,328	0.30 %	32,230	-0.03 %	32,239	1,018	8.02	7.91	0.11 1.39 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.20	0.06	2.80
BA	15.50	0.40	2.65
STEC	9.45	0.20	2.16
TU	14.90	0.30	2.05
TTB	1.66	0.03	1.84
AP	11.60	0.20	1.75
BEAUTY	0.60	0.01	1.69
CPN	66.50	1.00	1.53
ADVANC	217.00	3.00	1.40
KTC	44.50	0.50	1.14

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VGI	2.04	-0.12	-5.56
PSL	8.30	-0.45	-5.14
OSP	21.50	-1.10	-4.87
CBG	78.75	-2.50	-3.08
TTA	6.50	-0.20	-2.99
SPRC	8.15	-0.25	-2.98
EA	43.25	-1.25	-2.81
MINT	28.25	-0.75	-2.59
ITD	0.83	-0.02	-2.35
BANPU	6.50	-0.15	-2.26

## 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
01/09/2024	72,636	69,242	3,394	21,479	24,569	-3,090	82,584	82,888	-304	176,699	606,683

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/09/2024	25,943	24,810	1,133	1,493	1,910	-417	17,677	18,393	-716	45,113	70,713

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/09/2024	31	60	-29	17,272	19,618	-2,346	25,416	23,041	2,375	42,719	98,517