

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		10-Jan-24	09-Jan-24	Change	10-Jan-24	(+/-)	09-Jan-24	(+/-)	08-Jan-24	(+/-)	05-Jan-24	(+/-)	04-Jan-24
S50F24	Jan 2024	866.20	868.00	-1.80 -0.21 %	334	-1.18 %	338	11.18 %	304	5.92 %	287	-28.61 %	402
S50G24	Feb 2024	865.40	866.70	-1.30 -0.15 %	120	-6.98 %	129	-7.86 %	140	-7.89 %	152	10.95 %	137
S50H24	Mar 2024	863.00	864.20	-1.20 -0.14 %	520,033	-3.43 %	538,485	3.51 %	520,206	1.98 %	510,092	-6.07 %	543,034
S50M24	Jun 2024	860.90	861.90	-1.00 -0.12 %	45,724	2.61 %	44,562	-3.65 %	46,248	7.95 %	42,841	-1.87 %	43,659
S50U24	Sep 2024	858.10	859.20	-1.10 -0.13 %	18,611	-2.64 %	19,115	3.08 %	18,544	3.19 %	17,971	-3.49 %	18,621
S50Z24	Dec 2024	859.30	860.30	-1.00 -0.12 %	4,259	5.06 %	4,054	3.08 %	3,933	10.54 %	3,558	-2.49 %	3,649

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Jan-24	09-Jan-24	Change	10-Jan-24	(+/-)	09-Jan-24	(+/-)	08-Jan-24	(+/-)	05-Jan-24	(+/-)	04-Jan-24
VGIH24	Mar 2024	4,925	1.99	2.05	-0.06 -2.93 %	17,043	-20.83 %	21,527	3.32 %	20,836	5.59 %	19,732	2.75 %	19,204
JASH24X	Mar 2024	4,041	2.10	2.08	0.02 0.96 %	26,980	17.30 %	23,000	7.25 %	21,445	0.03 %	21,439	19.40 %	17,955
KTBZ24	Dec 2024	4,000	18.27	18.54	-0.27 -1.46 %	7,100	129.03 %	3,100	3.33 %	3,000	0.00 %	3,000	0.00 %	3,000
IRPCH24	Mar 2024	3,206	2.01	2.00	0.01 0.50 %	21,991	-0.91 %	22,193	-10.23 %	24,721	-33.48 %	37,161	2.81 %	36,144
ITDM24	Jun 2024	3,012	0.76	0.86	-0.10 ##### %	5,570	-34.98 %	8,567	0.01 %	8,566	0.23 %	8,546	0.01 %	8,545
BANPUM24	Jun 2024	3,006	6.55	6.47	0.08 1.24 %	45,494	-6.18 %	48,490	2.22 %	47,438	0.00 %	47,438	0.11 %	47,385
ITDH24	Mar 2024	2,952	0.73	0.83	-0.10 ##### %	9,287	-10.19 %	10,341	0.15 %	10,326	7.12 %	9,640	0.17 %	9,624
TTBH24	Mar 2024	2,471	1.61	1.66	-0.05 -3.01 %	11,028	-11.15 %	12,412	-13.88 %	14,413	-3.28 %	14,902	4.11 %	14,314
KBANKH24	Mar 2024	2,412	130.55	133.25	-2.70 -2.03 %	8,476	29.27 %	6,557	-0.32 %	6,578	-5.76 %	6,980	-7.92 %	7,580
TTBM24	Jun 2024	2,058	1.60	1.65	-0.05 -3.03 %	12,959	0.42 %	12,905	8.40 %	11,905	20.19 %	9,905	0.01 %	9,904

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		10-Jan-24	(+/-)	09-Jan-24	(+/-)	08-Jan-24	(+/-)	05-Jan-24	(+/-)		04-Jan-24	(Contract)	10-Jan-24	09-Jan-24
GUNKULH24	Mar 2024	123,007	-0.31 %	123,384	0.00 %	123,382	0.40 %	122,891	-2.79 %	126,419	149	2.82	2.80	0.02 0.71 %
BLANDM24	Jun 2024	111,356	0.00 %	111,354	0.00 %	111,354	0.00 %	111,354	0.00 %	111,354	2	0.73	0.72	0.01 1.39 %
KTCH24	Mar 2024	74,977	-0.03 %	74,996	0.02 %	74,981	-0.05 %	75,016	0.13 %	74,915	2	44.90	44.75	0.15 0.34 %
BLANDH24	Mar 2024	51,256	-2.84 %	52,756	-0.03 %	52,771	-0.94 %	53,271	-0.09 %	53,321	2,020	0.73	0.72	0.01 1.39 %
BANPUM24	Jun 2024	45,494	-6.18 %	48,490	2.22 %	47,438	0.00 %	47,438	0.11 %	47,385	3,006	6.55	6.47	0.08 1.24 %
RSU24	Sep 2024	41,607	0.00 %	41,606	0.00 %	41,606	0.00 %	41,606	0.00 %	41,606	2	13.71	13.60	0.11 0.81 %
BANPUH24	Mar 2024	40,149	-0.31 %	40,272	2.17 %	39,416	0.03 %	39,406	-1.09 %	39,841	886	6.66	6.56	0.10 1.52 %
AAVH24	Mar 2024	38,344	-1.63 %	38,979	2.83 %	37,905	1.32 %	37,412	4.16 %	35,918	1,077	2.07	2.11	-0.04 -1.90 %
KTBU24	Sep 2024	35,606	0.00 %	35,606	0.00 %	35,606	0.00 %	35,606	0.56 %	35,406	400	18.32	18.59	-0.27 -1.45 %
LHH24	Mar 2024	32,256	-1.49 %	32,745	1.59 %	32,233	-0.29 %	32,328	0.30 %	32,230	11	8.06	8.02	0.04 0.50 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	0.63	0.03	5.00
GPSC	49.00	2.00	4.26
CKP	3.64	0.14	4.00
MTC	46.50	1.75	3.91
BH	235.00	7.00	3.07
WHAUP	4.10	0.12	3.02
BGRIM	26.50	0.75	2.91
CHG	3.26	0.08	2.52
SUPER	0.44	0.01	2.33
GULF	45.00	1.00	2.27

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ITD	0.73	-0.10	-12.05
VGI	1.98	-0.06	-2.94
BBL	150.00	-4.50	-2.91
CENTEL	43.50	-1.25	-2.79
TTB	1.62	-0.04	-2.41
KBANK	129.50	-3.00	-2.26
KTB	18.30	-0.40	-2.14
TPIPL	1.41	-0.03	-2.08
SCB	104.00	-2.00	-1.89
MINT	27.75	-0.50	-1.77

## 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
01/10/2024	53,910	74,561	-20,651	20,600	24,775	-4,175	97,752	72,926	24,826	172,262	589,081

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/10/2024	23,174	22,080	1,094	1,331	1,840	-509	13,895	14,480	-585	38,400	67,076

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/10/2024	98	57	41	15,538	16,447	-909	20,885	20,017	868	36,521	101,020