

Index Futures Focus

| SET50 Index Future | Contact Month | Settle Price | | | Open Interest | | | | | | | | |
|-----------------------|------------------|--------------|-----------|---------------|---------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|
| | | 11-Jan-24 | 10-Jan-24 | Change | 11-Jan-24 | (+/-) | 10-Jan-24 | (+/-) | 09-Jan-24 | (+/-) | 08-Jan-24 | (+/-) | 05-Jan-24 |
| S50F24 | Jan 2024 | 864.60 | 866.20 | -1.60 -0.18 % | 327 | -2.10 % | 334 | -1.18 % | 338 | 11.18 % | 304 | 5.92 % | 287 |
| S50G24 | Feb 2024 | 863.10 | 865.40 | -2.30 -0.27 % | 120 | 0.00 % | 120 | -6.98 % | 129 | -7.86 % | 140 | -7.89 % | 152 |
| S50H24 | Mar 2024 | 861.20 | 863.00 | -1.80 -0.21 % | 518,333 | -0.33 % | 520,033 | -3.43 % | 538,485 | 3.51 % | 520,206 | 1.98 % | 510,092 |
| S50M24 | Jun 2024 | 859.00 | 860.90 | -1.90 -0.22 % | 46,020 | 0.65 % | 45,724 | 2.61 % | 44,562 | -3.65 % | 46,248 | 7.95 % | 42,841 |
| S50U24 | Sep 2024 | 856.20 | 858.10 | -1.90 -0.22 % | 18,496 | -0.62 % | 18,611 | -2.64 % | 19,115 | 3.08 % | 18,544 | 3.19 % | 17,971 |
| S50Z24 | Dec 2024 | 857.20 | 859.30 | -2.10 -0.24 % | 5,130 | 20.45 % | 4,259 | 5.06 % | 4,054 | 3.08 % | 3,933 | 10.54 % | 3,558 |

Block Trade Focus

Most Active Volume(Contact)

| Single Stock Futures | Contact Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|------------------|------------------------|--------------|-----------|---------------|---------------|------------|-----------|----------|-----------|----------|-----------|----------|-----------|
| | | | 11-Jan-24 | 10-Jan-24 | Change | 11-Jan-24 | (+/-) | 10-Jan-24 | (+/-) | 09-Jan-24 | (+/-) | 08-Jan-24 | (+/-) | 05-Jan-24 |
| BECH24 | Mar 2024 | 10,040 | 4.98 | 5.05 | -0.07 -1.39 % | 10,606 | 1,773.85 % | 566 | -2.08 % | 578 | -0.86 % | 583 | 0.00 % | 583 |
| VGIH24 | Mar 2024 | 5,743 | 1.89 | 1.99 | -0.10 -5.03 % | 16,314 | -4.28 % | 17,043 | -20.83 % | 21,527 | 3.32 % | 20,836 | 5.59 % | 19,732 |
| AWCH24 | Mar 2024 | 5,149 | 4.03 | 4.12 | -0.09 -2.18 % | 9,994 | -0.27 % | 10,021 | -7.41 % | 10,823 | -9.76 % | 11,993 | -11.61 % | 13,568 |
| BEAUTYZ24 | Dec 2024 | 5,000 | 0.60 | 0.63 | -0.03 -4.76 % | 5,000 | 0.00 % | 5,000 | 0.00 % | 5,000 | -9.76 % | 0 | -11.61 % | 0 |
| IRPCH24 | Mar 2024 | 4,442 | 1.99 | 2.01 | -0.02 -1.00 % | 20,370 | -7.37 % | 21,991 | -0.91 % | 22,193 | -10.23 % | 24,721 | -33.48 % | 37,161 |
| BEAUTYM24 | Jun 2024 | 3,050 | 0.59 | 0.62 | -0.03 -4.84 % | 3,950 | -0.08 % | 3,953 | -0.25 % | 3,963 | 0.00 % | 3,963 | 0.00 % | 3,963 |
| AAVH24 | Mar 2024 | 3,037 | 2.05 | 2.07 | -0.02 -0.97 % | 37,804 | -1.41 % | 38,344 | -1.63 % | 38,979 | 2.83 % | 37,905 | 1.32 % | 37,412 |
| AOTH24 | Mar 2024 | 2,950 | 62.73 | 63.10 | -0.37 -0.59 % | 25,045 | 8.72 % | 23,036 | 0.79 % | 22,856 | 1.85 % | 22,441 | 7.03 % | 20,967 |
| COM7H24 | Mar 2024 | 2,409 | 22.71 | 24.15 | -1.44 -5.96 % | 7,173 | 14.66 % | 6,256 | 0.92 % | 6,199 | -1.73 % | 6,308 | 5.36 % | 5,987 |
| JASH24X | Mar 2024 | 2,078 | 2.11 | 2.10 | 0.01 0.48 % | 28,034 | 3.91 % | 26,980 | 17.30 % | 23,000 | 7.25 % | 21,445 | 0.03 % | 21,439 |

Most Active OI(Contact)

| Single Stock Futures | Contact Month | * Open Interest | | | | Volume (Contract) | Settle Price | | | | | | | |
|-------------------------|------------------|-----------------|---------|-----------|---------|----------------------|--------------|-----------|---------|---------|-------|-------|-------|---------------|
| | | 11-Jan-24 | (+/-) | 10-Jan-24 | (+/-) | | 11-Jan-24 | 10-Jan-24 | Change | | | | | |
| GUNKULH24 | Mar 2024 | 123,095 | 0.07 % | 123,007 | -0.31 % | 123,384 | 0.00 % | 123,382 | 0.40 % | 122,891 | 167 | 2.80 | 2.82 | -0.02 -0.71 % |
| BLANDM24 | Jun 2024 | 111,355 | 0.00 % | 111,356 | 0.00 % | 111,354 | 0.00 % | 111,354 | 0.00 % | 111,354 | 0 | 0.74 | 0.73 | 0.01 1.37 % |
| KTCH24 | Mar 2024 | 74,998 | 0.03 % | 74,977 | -0.03 % | 74,996 | 0.02 % | 74,981 | -0.05 % | 75,016 | 23 | 44.26 | 44.90 | -0.64 -1.43 % |
| BLANDH24 | Mar 2024 | 50,757 | -0.97 % | 51,256 | -2.84 % | 52,756 | -0.03 % | 52,771 | -0.94 % | 53,271 | 520 | 0.74 | 0.73 | 0.01 1.37 % |
| BANPUM24 | Jun 2024 | 45,499 | 0.01 % | 45,494 | -6.18 % | 48,490 | 2.22 % | 47,438 | 0.00 % | 47,438 | 6 | 6.56 | 6.55 | 0.01 0.15 % |
| RSU24 | Sep 2024 | 41,608 | 0.00 % | 41,607 | 0.00 % | 41,606 | 0.00 % | 41,606 | 0.00 % | 41,606 | 3 | 13.65 | 13.71 | -0.06 -0.44 % |
| BANPUH24 | Mar 2024 | 39,493 | -1.63 % | 40,149 | -0.31 % | 40,272 | 2.17 % | 39,416 | 0.03 % | 39,406 | 856 | 6.66 | 6.66 | 0.00 0.00 % |
| AAVH24 | Mar 2024 | 37,804 | -1.41 % | 38,344 | -1.63 % | 38,979 | 2.83 % | 37,905 | 1.32 % | 37,412 | 3,037 | 2.05 | 2.07 | -0.02 -0.97 % |
| KTBU24 | Sep 2024 | 35,406 | -0.56 % | 35,606 | 0.00 % | 35,606 | 0.00 % | 35,606 | 0.00 % | 35,606 | 0 | 18.24 | 18.32 | -0.08 -0.44 % |
| LHH24 | Mar 2024 | 32,256 | 0.00 % | 32,256 | -1.49 % | 32,745 | 1.59 % | 32,233 | -0.29 % | 32,328 | 1 | 8.06 | 8.06 | 0.00 0.00 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|------|
| | | (Baht) | (%) |
| CKP | 3.92 | 0.28 | 7.69 |
| BGRIM | 27.00 | 0.50 | 1.89 |
| SPALI | 19.40 | 0.30 | 1.57 |
| BLAND | 0.74 | 0.01 | 1.37 |
| BH | 238.00 | 3.00 | 1.28 |
| ICHI | 16.00 | 0.20 | 1.27 |
| CPN | 66.75 | 0.75 | 1.14 |
| INTUCH | 72.75 | 0.75 | 1.04 |
| GPSC | 49.50 | 0.50 | 1.02 |
| SCB | 105.00 | 1.00 | 0.96 |

Top Losser (Underlying)

| Stock | Close | Change | |
|--------|-------|--------|-------|
| | | (Baht) | (%) |
| ITD | 0.67 | -0.06 | -8.22 |
| BEAUTY | 0.59 | -0.04 | -6.35 |
| KEX | 5.40 | -0.35 | -6.09 |
| COM7 | 23.20 | -1.40 | -5.69 |
| S | 0.88 | -0.04 | -4.35 |
| JMT | 26.25 | -1.00 | -3.67 |
| VGI | 1.91 | -0.07 | -3.54 |
| GLOBAL | 15.80 | -0.50 | -3.07 |
| THANI | 2.66 | -0.08 | -2.92 |
| SCGP | 33.75 | -1.00 | -2.88 |

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 |
| 01/11/2024 | 53,150 | 61,406 | -8,256 | 23,363 | 24,856 | -1,493 | 87,966 | 78,217 | 9,749 | 164,479 | 588,426 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|------|--------------------|-------|------|----------------|--------|-------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 01/11/2024 | 14,301 | 14,886 | -585 | 1,415 | 2,037 | -622 | 13,521 | 12,314 | 1,207 | 29,237 | 58,955 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|-------|----------------|--------|--------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 01/11/2024 | 298 | 25 | 273 | 12,378 | 6,104 | 6,274 | 14,149 | 20,696 | -6,547 | 26,825 | 96,145 |