

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		15-Jan-24	12-Jan-24	Change	15-Jan-24	(+/-)	12-Jan-24	(+/-)	11-Jan-24	(+/-)	10-Jan-24	(+/-)	09-Jan-24
S50F24	Jan 2024	860.50	865.50	-5.00 -0.58 %	345	-8.49 %	377	15.29 %	327	-2.10 %	334	-1.18 %	338
S50G24	Feb 2024	859.10	864.50	-5.40 -0.62 %	143	10.85 %	129	7.50 %	120	0.00 %	120	-6.98 %	129
S50H24	Mar 2024	856.30	861.20	-4.90 -0.57 %	529,160	0.57 %	526,149	1.51 %	518,333	-0.33 %	520,033	-3.43 %	538,485
S50M24	Jun 2024	854.10	859.00	-4.90 -0.57 %	48,742	3.60 %	47,047	2.23 %	46,020	0.65 %	45,724	2.61 %	44,562
S50U24	Sep 2024	851.70	856.40	-4.70 -0.55 %	18,641	-1.20 %	18,868	2.01 %	18,496	-0.62 %	18,611	-2.64 %	19,115
S50Z24	Dec 2024	851.70	856.90	-5.20 -0.61 %	6,747	12.38 %	6,004	17.04 %	5,130	20.45 %	4,259	5.06 %	4,054

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Jan-24	12-Jan-24	Change	15-Jan-24	(+/-)	12-Jan-24	(+/-)	11-Jan-24	(+/-)	10-Jan-24	(+/-)	09-Jan-24
GUNKULH24	Mar 2024	10,045	2.91	2.83	0.08 2.83 %	122,865	0.00 %	122,868	-0.18 %	123,095	0.07 %	123,007	-0.31 %	123,384
PTTH24	Mar 2024	3,975	33.35	34.05	-0.70 -2.06 %	10,765	2.23 %	10,530	19.86 %	8,785	4.81 %	8,382	7.72 %	7,781
GULFH24	Mar 2024	3,841	45.00	44.50	0.50 1.12 %	11,932	-6.59 %	12,774	-0.13 %	12,791	-11.84 %	14,509	-2.03 %	14,809
VGIH24	Mar 2024	3,130	1.84	1.89	-0.05 -2.65 %	12,711	3.81 %	12,245	-24.94 %	16,314	-4.28 %	17,043	-20.83 %	21,527
GUNKULM24	Jun 2024	2,004	2.90	2.77	0.13 4.69 %	5,767	21.00 %	4,766	0.11 %	4,761	0.00 %	4,761	0.08 %	4,757
AAVH24	Mar 2024	1,554	2.05	2.09	-0.04 -1.91 %	37,850	-0.05 %	37,869	0.17 %	37,804	-1.41 %	38,344	-1.63 %	38,979
WHAH24	Mar 2024	1,544	4.84	4.81	0.03 0.62 %	14,173	-16.12 %	16,896	37.12 %	12,322	0.22 %	12,295	-4.33 %	12,852
BLANDZ24	Dec 2024	1,500	0.80	0.76	0.04 5.26 %	1,502	##### %	2	0.00 %	2	0.00 %	2	0.00 %	2
WHAZ24	Dec 2024	1,500	4.80	4.77	0.03 0.63 %	1,000	100.00 %	500	-44.44 %	0	0.00 %	0	0.00 %	0
GUNKULZ24	Dec 2024	1,500	2.87	2.79	0.08 2.87 %	2,000	-20.00 %	2,500	-44.44 %	4,500	0.00 %	4,500	0.00 %	4,500

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		15-Jan-24	(+/-)	12-Jan-24	(+/-)	11-Jan-24	(+/-)	10-Jan-24	(+/-)	09-Jan-24	(Contract)	15-Jan-24	12-Jan-24	Change
GUNKULH24	Mar 2024	122,865	0.00 %	122,868	-0.18 %	123,095	0.07 %	123,007	-0.31 %	123,384	10,045	2.91	2.83	0.08 2.83 %
BLANDM24	Jun 2024	111,354	0.00 %	111,354	0.00 %	111,355	0.00 %	111,356	0.00 %	111,354	7	0.79	0.75	0.04 5.33 %
KTCH24	Mar 2024	76,444	-0.08 %	76,504	2.01 %	74,998	0.03 %	74,977	-0.03 %	74,996	42	44.15	44.55	-0.40 -0.90 %
BLANDH24	Mar 2024	50,731	0.96 %	50,247	-1.00 %	50,757	-0.97 %	51,256	-2.84 %	52,756	852	0.79	0.75	0.04 5.33 %
BANPUM24	Jun 2024	45,525	0.00 %	45,526	0.06 %	45,499	0.01 %	45,494	-6.18 %	48,490	1	6.50	6.47	0.03 0.46 %
RSU24	Sep 2024	41,608	0.00 %	41,608	0.00 %	41,608	0.00 %	41,607	0.00 %	41,606	0	13.82	13.63	0.19 1.39 %
BANPUH24	Mar 2024	40,042	0.78 %	39,732	0.61 %	39,493	-1.63 %	40,149	-0.31 %	40,272	528	6.58	6.66	-0.08 -1.20 %
AAVH24	Mar 2024	37,850	-0.05 %	37,869	0.17 %	37,804	-1.41 %	38,344	-1.63 %	38,979	1,554	2.05	2.09	-0.04 -1.91 %
KTBU24	Sep 2024	35,406	0.00 %	35,406	0.00 %	35,406	-0.56 %	35,606	0.00 %	35,606	0	18.40	18.33	0.07 0.38 %
LHH24	Mar 2024	32,793	0.07 %	32,771	1.60 %	32,256	0.00 %	32,256	-1.49 %	32,745	22	7.97	8.01	-0.04 -0.50 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLAND	0.80	0.05	6.67
STA	17.50	0.50	2.94
GUNKUL	2.88	0.08	2.86
SIRI	1.81	0.04	2.26
BGRIM	27.25	0.50	1.87
KEX	5.75	0.10	1.77
SPALI	19.60	0.30	1.55
EGCO	132.50	2.00	1.53
MAJOR	14.90	0.20	1.36
WHA	4.84	0.06	1.26

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ERW	4.84	-0.26	-5.10
SPRC	7.95	-0.40	-4.79
MTC	44.25	-2.00	-4.32
VGI	1.84	-0.07	-3.66
JMT	25.75	-0.75	-2.83
PTT	33.50	-0.75	-2.19
CBG	78.50	-1.50	-1.88
SAWAD	40.50	-0.75	-1.82
EA	42.25	-0.75	-1.74
TQM	29.25	-0.50	-1.68

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
15/01/2024	47,192	65,133	-17,941	24,387	22,665	1,722	83,426	67,207	16,219	155,005	603,778

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/01/2024	31,412	28,504	2,908	2,524	2,334	190	24,078	27,176	-3,098	58,014	77,782

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/01/2024	74	78	-4	17,673	27,040	-9,367	36,191	26,820	9,371	53,938	111,703