

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		16-Jan-24	15-Jan-24	Change	16-Jan-24	(+/-)	15-Jan-24	(+/-)	12-Jan-24	(+/-)	11-Jan-24	(+/-)	10-Jan-24
S50F24	Jan 2024	856.00	860.50	-4.50 -0.52 %	350	1.45 %	345	-8.49 %	377	15.29 %	327	-2.10 %	334
S50G24	Feb 2024	854.70	859.10	-4.40 -0.51 %	140	-2.10 %	143	10.85 %	129	7.50 %	120	0.00 %	120
S50H24	Mar 2024	851.90	856.30	-4.40 -0.51 %	544,105	2.82 %	529,160	0.57 %	526,149	1.51 %	518,333	-0.33 %	520,033
S50M24	Jun 2024	849.70	854.10	-4.40 -0.52 %	49,241	1.02 %	48,742	3.60 %	47,047	2.23 %	46,020	0.65 %	45,724
S50U24	Sep 2024	847.20	851.70	-4.50 -0.53 %	19,904	6.78 %	18,641	-1.20 %	18,868	2.01 %	18,496	-0.62 %	18,611
S50Z24	Dec 2024	847.40	851.70	-4.30 -0.50 %	7,410	9.83 %	6,747	12.38 %	6,004	17.04 %	5,130	20.45 %	4,259

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Jan-24	15-Jan-24	Change	16-Jan-24	(+/-)	15-Jan-24	(+/-)	12-Jan-24	(+/-)	11-Jan-24	(+/-)	10-Jan-24
BECH24	Mar 2024	30,050	4.99	4.96	0.03 0.60 %	40,676	276.11 %	10,815	0.00 %	10,815	1.97 %	10,606	##### %	566
AOTH24	Mar 2024	9,029	63.25	62.71	0.54 0.86 %	26,211	2.43 %	25,589	0.07 %	25,570	2.10 %	25,045	8.72 %	23,036
TRUEH24	Mar 2024	6,518	5.30	5.15	0.15 2.91 %	27,461	19.62 %	22,956	2.24 %	22,454	0.12 %	22,428	0.00 %	22,428
WHAH24	Mar 2024	4,616	4.81	4.84	-0.03 -0.62 %	16,742	18.13 %	14,173	-16.12 %	16,896	37.12 %	12,322	0.22 %	12,295
TKNH24	Mar 2024	3,531	9.99	9.51	0.48 5.05 %	3,626	125.50 %	1,608	0.75 %	1,596	0.19 %	1,593	0.31 %	1,588
GUNKULH24	Mar 2024	2,742	2.99	2.91	0.08 2.75 %	123,547	0.56 %	122,865	0.00 %	122,868	-0.18 %	123,095	0.07 %	123,007
COM7H24	Mar 2024	2,130	22.14	22.40	-0.26 -1.16 %	8,807	26.99 %	6,935	-13.43 %	8,011	11.68 %	7,173	14.66 %	6,256
JASH24X	Mar 2024	2,110	2.12	2.10	0.02 0.95 %	31,448	6.59 %	29,504	1.72 %	29,005	3.46 %	28,034	3.91 %	26,980
PTTH24	Mar 2024	1,932	33.50	33.35	0.15 0.45 %	8,170	-24.11 %	10,765	2.23 %	10,530	19.86 %	8,785	4.81 %	8,382
TUH24	Mar 2024	1,895	14.30	14.52	-0.22 -1.52 %	20,747	4.94 %	19,771	2.19 %	19,347	0.06 %	19,336	-2.50 %	19,831

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		16-Jan-24	(+/-)	15-Jan-24	(+/-)	12-Jan-24	(+/-)	11-Jan-24	(+/-)	10-Jan-24	(Contract)	16-Jan-24	15-Jan-24	Change
GUNKULH24	Mar 2024	123,547	0.56 %	122,865	0.00 %	122,868	-0.18 %	123,095	0.07 %	123,007	2,742	2.99	2.91	0.08 2.75 %
BLANDM24	Jun 2024	111,347	-0.01 %	111,354	0.00 %	111,354	0.00 %	111,355	0.00 %	111,356	7	0.82	0.79	0.03 3.80 %
KTCH24	Mar 2024	76,425	-0.02 %	76,444	-0.08 %	76,504	2.01 %	74,998	0.03 %	74,977	2	43.55	44.15	-0.60 -1.36 %
BLANDH24	Mar 2024	50,558	-0.34 %	50,731	0.96 %	50,247	-1.00 %	50,757	-0.97 %	51,256	181	0.82	0.79	0.03 3.80 %
BANPUM24	Jun 2024	45,524	0.00 %	45,525	0.00 %	45,526	0.06 %	45,499	0.01 %	45,494	102	6.40	6.50	-0.10 -1.54 %
RSU24	Sep 2024	41,608	0.00 %	41,608	0.00 %	41,608	0.00 %	41,608	0.00 %	41,607	0	13.72	13.82	-0.10 -0.72 %
BECH24	Mar 2024	40,676	276.11 %	10,815	0.00 %	10,815	1.97 %	10,606	##### %	566	30,050	4.99	4.96	0.03 0.60 %
BANPUH24	Mar 2024	40,571	1.32 %	40,042	0.78 %	39,732	0.61 %	39,493	-1.63 %	40,149	755	6.59	6.58	0.01 0.15 %
AAVH24	Mar 2024	37,851	0.00 %	37,850	-0.05 %	37,869	0.17 %	37,804	-1.41 %	38,344	1,593	2.04	2.05	-0.01 -0.49 %
KTBU24	Sep 2024	35,406	0.00 %	35,406	0.00 %	35,406	0.00 %	35,406	-0.56 %	35,606	0	18.26	18.40	-0.14 -0.76 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	10.10	0.55	5.76
GUNKUL	2.98	0.10	3.47
TRUE	5.25	0.15	2.94
PRM	5.65	0.15	2.73
AWC	4.18	0.08	1.95
GFPT	11.60	0.20	1.75
BLAND	0.81	0.01	1.25
TASCO	16.60	0.20	1.22
GULF	45.75	0.50	1.10
TOP	52.00	0.50	0.97

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MAJOR	14.30	-0.60	-4.03
CBG	76.25	-2.25	-2.87
KEX	5.60	-0.15	-2.61
KCE	50.00	-1.25	-2.44
CPN	64.00	-1.50	-2.29
EGCO	129.50	-3.00	-2.26
COM7	22.30	-0.50	-2.19
DELTA	83.00	-1.75	-2.06
GPSC	48.00	-1.00	-2.04
ICHI	16.00	-0.30	-1.84

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
16/01/2024	65,628	66,299	-671	29,456	30,701	-1,245	83,969	82,053	1,916	179,053	621,150

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/01/2024	11,537	11,586	-49	2,089	2,439	-350	11,686	11,287	399	25,312	58,337

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/01/2024	13	30	-17	22,624	9,976	12,648	21,827	34,458	-12,631	44,464	102,102