

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		19-Jan-24	18-Jan-24	Change	19-Jan-24	(+/-)	18-Jan-24	(+/-)	17-Jan-24	(+/-)	16-Jan-24	(+/-)	15-Jan-24
S50F24	Jan 2024	845.50	841.10	4.40 0.52 %	405	14.41 %	354	-8.53 %	387	10.57 %	350	1.45 %	345
S50G24	Feb 2024	842.60	839.80	2.80 0.33 %	134	-11.84 %	152	-16.48 %	182	30.00 %	140	-2.10 %	143
S50H24	Mar 2024	839.40	835.90	3.50 0.42 %	573,325	-2.90 %	590,438	-0.75 %	594,914	9.34 %	544,105	2.82 %	529,160
S50M24	Jun 2024	837.10	833.70	3.40 0.41 %	59,236	1.30 %	58,477	3.77 %	56,350	14.44 %	49,241	1.02 %	48,742
S50U24	Sep 2024	834.80	831.50	3.30 0.40 %	19,112	-10.76 %	21,417	0.67 %	21,274	6.88 %	19,904	6.78 %	18,641
S50Z24	Dec 2024	834.60	831.50	3.10 0.37 %	8,769	-4.22 %	9,155	1.27 %	9,040	22.00 %	7,410	9.83 %	6,747

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Jan-24	18-Jan-24	Change	19-Jan-24	(+/-)	18-Jan-24	(+/-)	17-Jan-24	(+/-)	16-Jan-24	(+/-)	15-Jan-24
TTBM24	Jun 2024	32,167	1.65	1.58	0.07 4.43 %	38,117	280.18 %	10,026	-13.00 %	11,524	-14.65 %	13,502	0.00 %	13,502
CPFH24	Mar 2024	8,660	18.27	18.59	-0.32 -1.72 %	20,305	-13.44 %	23,459	0.42 %	23,362	0.85 %	23,166	-0.49 %	23,279
TTBH24	Mar 2024	8,094	1.69	1.60	0.09 5.62 %	8,834	-27.52 %	12,188	-3.36 %	12,612	-1.84 %	12,848	11.45 %	11,528
WHAH24	Mar 2024	6,406	4.65	4.61	0.04 0.87 %	14,377	-16.30 %	17,177	4.32 %	16,465	-1.65 %	16,742	18.13 %	14,173
TRUEH24	Mar 2024	4,070	5.45	5.35	0.10 1.87 %	26,330	-3.79 %	27,366	-1.11 %	27,672	0.77 %	27,461	19.62 %	22,956
AWCU24	Sep 2024	4,000	3.91	3.97	-0.06 -1.51 %	4,557	-30.50 %	6,557	0.00 %	6,557	0.00 %	6,557	0.00 %	6,557
KTBM24	Jun 2024	3,862	17.64	17.50	0.14 0.80 %	32,710	0.81 %	32,448	10.37 %	29,398	0.24 %	29,327	0.12 %	29,292
KTBH24	Mar 2024	3,589	18.21	17.92	0.29 1.62 %	13,337	-13.24 %	15,372	0.95 %	15,227	1.66 %	14,978	-0.41 %	15,039
GUNKULH24	Mar 2024	3,136	2.94	2.93	0.01 0.34 %	124,492	-2.50 %	127,683	3.76 %	123,062	-0.39 %	123,547	0.56 %	122,865
BTSH24	Mar 2024	3,015	6.75	7.01	-0.26 -3.71 %	13,070	17.98 %	11,078	-11.82 %	12,563	18.98 %	10,559	4.98 %	10,058

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		19-Jan-24	(+/-)	18-Jan-24	(+/-)	17-Jan-24	(+/-)	16-Jan-24	(+/-)	15-Jan-24	(Contract)	19-Jan-24	18-Jan-24	Change
GUNKULH24	Mar 2024	124,492	-2.50 %	127,683	3.76 %	123,062	-0.39 %	123,547	0.56 %	122,865	3,136	2.94	2.93	0.01 0.34 %
BLANDM24	Jun 2024	110,333	0.00 %	110,333	-0.90 %	111,340	-0.01 %	111,347	-0.01 %	111,354	0	0.78	0.79	-0.01 -1.27 %
KTCH24	Mar 2024	76,717	0.37 %	76,436	-0.31 %	76,671	0.32 %	76,425	-0.02 %	76,444	323	42.88	43.00	-0.12 -0.28 %
BLANDH24	Mar 2024	52,277	-0.57 %	52,577	3.04 %	51,028	0.93 %	50,558	-0.34 %	50,731	244	0.78	0.79	-0.01 -1.27 %
BANPUM24	Jun 2024	46,224	-0.65 %	46,528	0.01 %	46,523	2.19 %	45,524	0.00 %	45,525	2	6.43	6.49	-0.06 -0.92 %
BECH24	Mar 2024	42,556	-0.05 %	42,577	4.68 %	40,673	-0.01 %	40,676	##### %	10,815	0	4.85	4.85	0.00 0.00 %
RSU24	Sep 2024	41,608	0.00 %	41,608	0.00 %	41,608	0.00 %	41,608	0.00 %	41,608	0	13.58	13.56	0.02 0.15 %
BANPUH24	Mar 2024	38,503	1.03 %	38,109	-4.09 %	39,736	-2.06 %	40,571	1.32 %	40,042	920	6.67	6.60	0.07 1.06 %
TTBM24	Jun 2024	38,117	280.18 %	10,026	-13.00 %	11,524	-14.65 %	13,502	0.00 %	13,502	32,167	1.65	1.58	0.07 4.43 %
AAVH24	Mar 2024	36,375	-1.21 %	36,820	1.35 %	36,331	-4.02 %	37,851	0.00 %	37,850	627	2.02	2.02	0.00 0.00 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTB	1.69	0.09	5.62
TRUE	5.45	0.15	2.83
KCE	48.50	1.25	2.65
HANA	50.00	1.25	2.56
TCAP	50.75	1.25	2.53
SCB	105.00	2.50	2.44
BH	240.00	5.00	2.13
GPSC	49.25	1.00	2.07
PTTEP	149.50	3.00	2.05
JMT	25.50	0.50	2.00

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CRC	35.25	-2.00	-5.37
BTS	6.80	-0.30	-4.23
KBANK	125.50	-3.50	-2.71
AWC	3.84	-0.10	-2.54
STEC	8.65	-0.20	-2.26
BJC	25.50	-0.50	-1.92
STA	16.70	-0.30	-1.76
PRM	5.75	-0.10	-1.71
CPF	18.10	-0.30	-1.63
CBG	76.00	-1.25	-1.62

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
19/01/2024	82,492	70,241	12,251	26,043	27,724	-1,681	72,933	83,503	-10,570	181,468	660,981

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/01/2024	18,850	12,350	6,500	2,413	1,036	1,377	10,691	18,568	-7,877	31,954	70,109

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/01/2024	193	3	190	6,616	5,327	1,289	11,246	12,725	-1,479	18,055	101,387