

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		23-Jan-24	22-Jan-24	Change	23-Jan-24	(+/-)	22-Jan-24	(+/-)	19-Jan-24	(+/-)	18-Jan-24	(+/-)	17-Jan-24
S50F24	Jan 2024	831.50	838.30	-6.80 -0.81 %	363	-7.63 %	393	-2.96 %	405	14.41 %	354	-8.53 %	387
S50G24	Feb 2024	828.70	836.20	-7.50 -0.90 %	142	-3.40 %	147	9.70 %	134	-11.84 %	152	-16.48 %	182
S50H24	Mar 2024	825.80	832.20	-6.40 -0.77 %	604,974	2.44 %	590,549	3.00 %	573,325	-2.90 %	590,438	-0.75 %	594,914
S50M24	Jun 2024	823.40	829.90	-6.50 -0.78 %	60,784	5.04 %	57,870	-2.31 %	59,236	1.30 %	58,477	3.77 %	56,350
S50U24	Sep 2024	821.10	827.70	-6.60 -0.80 %	21,050	3.83 %	20,274	6.08 %	19,112	-10.76 %	21,417	0.67 %	21,274
S50Z24	Dec 2024	821.20	827.60	-6.40 -0.77 %	10,151	5.19 %	9,650	10.05 %	8,769	-4.22 %	9,155	1.27 %	9,040

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Jan-24	22-Jan-24	Change	23-Jan-24	(+/-)	22-Jan-24	(+/-)	19-Jan-24	(+/-)	18-Jan-24	(+/-)	17-Jan-24
AOTH24	Mar 2024	14,343	59.54	60.69	-1.15 -1.89 %	15,064	-28.37 %	21,030	-0.42 %	21,118	-2.25 %	21,605	-0.25 %	21,660
TUU24	Sep 2024	9,000	15.04	15.15	-0.11 -0.73 %	9,503	1,789.26 %	503	0.00 %	503	24.81 %	403	0.00 %	403
BEAUTYZ24	Dec 2024	7,000	0.60	0.63	-0.03 -4.76 %	12,000	0.00 %	12,000	0.00 %	0	24.81 %	0	0.00 %	0
EAH24	Mar 2024	6,232	36.74	37.76	-1.02 -2.70 %	22,060	-1.54 %	22,406	-1.45 %	22,736	-2.13 %	23,232	0.25 %	23,173
TRUEH24	Mar 2024	6,042	5.50	5.35	0.15 2.80 %	22,781	-8.04 %	24,772	-5.92 %	26,330	-3.79 %	27,366	-1.11 %	27,672
TUM24	Jun 2024	6,000	15.16	15.28	-0.12 -0.79 %	9,478	164.90 %	3,578	-0.56 %	3,598	0.08 %	3,595	-61.54 %	9,348
AAVH24	Mar 2024	5,051	2.05	2.03	0.02 0.99 %	36,311	-2.90 %	37,396	2.81 %	36,375	-1.21 %	36,820	1.35 %	36,331
IRPCH24	Mar 2024	4,795	1.88	1.91	-0.03 -1.57 %	20,431	-3.97 %	21,275	0.40 %	21,190	-0.26 %	21,246	-4.54 %	22,257
JMTH24	Mar 2024	4,348	21.44	23.50	-2.06 -8.77 %	8,261	-5.57 %	8,748	-3.68 %	9,082	-0.13 %	9,094	-12.73 %	10,420
JASH24X	Mar 2024	4,075	2.02	2.09	-0.07 -3.35 %	34,951	12.91 %	30,956	0.00 %	30,955	-0.03 %	30,965	-1.59 %	31,465

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		23-Jan-24	(+/-)	22-Jan-24	(+/-)	19-Jan-24	(+/-)	18-Jan-24	(+/-)	17-Jan-24	(Contract)	23-Jan-24	22-Jan-24	Change
GUNKULH24	Mar 2024	124,870	0.14 %	124,701	0.17 %	124,492	-2.50 %	127,683	3.76 %	123,062	195	2.90	2.92	-0.02 -0.68 %
BLANDM24	Jun 2024	110,333	0.00 %	110,333	0.00 %	110,333	0.00 %	110,333	-0.90 %	111,340	0	0.78	0.80	-0.02 -2.50 %
KTCH24	Mar 2024	76,697	-0.01 %	76,706	-0.01 %	76,717	0.37 %	76,436	-0.31 %	76,671	21	42.85	42.85	0.00 0.00 %
BLANDH24	Mar 2024	52,353	0.00 %	52,351	0.14 %	52,277	-0.57 %	52,577	3.04 %	51,028	92	0.78	0.80	-0.02 -2.50 %
BANPUM24	Jun 2024	46,234	0.02 %	46,225	0.00 %	46,224	-0.65 %	46,528	0.01 %	46,523	110	6.18	6.40	-0.22 -3.44 %
BECH24	Mar 2024	42,593	0.04 %	42,578	0.05 %	42,556	-0.05 %	42,577	4.68 %	40,673	21	4.77	4.82	-0.05 -1.04 %
RSU24	Sep 2024	41,607	0.00 %	41,608	0.00 %	41,608	0.00 %	41,608	0.00 %	41,608	1	13.56	13.58	-0.02 -0.15 %
BANPUH24	Mar 2024	38,492	1.21 %	38,030	-1.23 %	38,503	1.03 %	38,109	-4.09 %	39,736	1,104	6.37	6.54	-0.17 -2.60 %
KTBU24	Sep 2024	38,224	0.01 %	38,221	5.26 %	36,312	0.00 %	36,312	2.27 %	35,506	3	16.23	16.07	0.16 1.00 %
TTBM24	Jun 2024	36,965	0.31 %	36,849	-3.33 %	38,117	##### %	10,026	-13.00 %	11,524	1,208	1.72	1.72	0.00 0.00 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	5.50	0.15	2.80
MINT	27.75	0.25	0.91
INTUCH	72.25	0.50	0.70
KTB	16.30	0.10	0.62
GPSC	48.00	0.25	0.52
ERW	4.84	0.02	0.41
KBANK	121.00	0.50	0.41
BBL	145.00	0.50	0.35

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	21.20	-2.20	-9.40
BEAUTY	0.57	-0.04	-6.56
PSL	7.85	-0.50	-5.99
STA	15.50	-0.90	-5.49
PRM	5.55	-0.25	-4.31
COM7	20.80	-0.80	-3.70
AWC	3.70	-0.14	-3.65
CPF	17.10	-0.60	-3.39
BCPG	8.05	-0.25	-3.01
JAS	2.06	-0.06	-2.83

## 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
23/01/2024	102,050	99,118	2,932	44,327	42,719	1,608	108,592	113,132	-4,540	254,969	697,464

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/01/2024	17,520	15,166	2,354	2,544	2,068	476	14,234	17,064	-2,830	34,298	66,050

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/01/2024	310	323	-13	21,086	23,210	-2,124	19,458	17,321	2,137	40,854	123,049