

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		26-Jan-24	25-Jan-24	Change	26-Jan-24	(+/-)	25-Jan-24	(+/-)	24-Jan-24	(+/-)	23-Jan-24	(+/-)	22-Jan-24
S50F24	Jan 2024	839.50	842.00	-2.50 -0.30 %	310	-16.67 %	372	1.92 %	365	0.55 %	363	-7.63 %	393
S50G24	Feb 2024	836.70	838.00	-1.30 -0.16 %	172	50.88 %	114	-16.79 %	137	-3.52 %	142	-3.40 %	147
S50H24	Mar 2024	834.30	836.80	-2.50 -0.30 %	578,803	-0.60 %	582,310	-5.27 %	614,729	1.61 %	604,974	2.44 %	590,549
S50M24	Jun 2024	831.50	834.00	-2.50 -0.30 %	59,279	-0.78 %	59,747	-6.83 %	64,127	5.50 %	60,784	5.04 %	57,870
S50U24	Sep 2024	829.20	831.80	-2.60 -0.31 %	19,279	-1.13 %	19,500	-9.47 %	21,541	2.33 %	21,050	3.83 %	20,274
S50Z24	Dec 2024	829.10	831.80	-2.70 -0.32 %	9,837	8.06 %	9,103	-6.81 %	9,768	-3.77 %	10,151	5.19 %	9,650

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Jan-24	25-Jan-24	Change	26-Jan-24	(+/-)	25-Jan-24	(+/-)	24-Jan-24	(+/-)	23-Jan-24	(+/-)	22-Jan-24
TTBM24	Jun 2024	3,501	1.70	1.72	-0.02 -1.16 %	41,054	7.89 %	38,053	5.80 %	35,966	-2.70 %	36,965	0.31 %	36,849
BANPUM24	Jun 2024	3,107	6.43	6.38	0.05 0.78 %	46,229	-6.10 %	49,230	6.72 %	46,129	-0.23 %	46,234	0.02 %	46,225
WHAH24	Mar 2024	3,029	4.67	4.75	-0.08 -1.68 %	13,272	11.89 %	11,862	-7.44 %	12,816	-8.15 %	13,953	4.61 %	13,338
BCHH24	Mar 2024	2,552	22.23	22.86	-0.63 -2.76 %	5,683	32.78 %	4,280	2.07 %	4,193	-8.43 %	4,579	0.20 %	4,570
BBLH24	Mar 2024	2,131	141.00	144.50	-3.50 -2.42 %	5,295	24.47 %	4,254	4.32 %	4,078	7.57 %	3,791	-1.15 %	3,835
HMPROU24	Sep 2024	2,101	10.59	10.80	-0.21 -1.94 %	3,404	161.24 %	1,303	8.31 %	1,203	0.00 %	1,203	0.00 %	1,203
BEMH24	Mar 2024	2,000	7.46	7.27	0.19 2.61 %	20,412	-2.48 %	20,932	13.55 %	18,434	1.34 %	18,190	-2.30 %	18,619
IRPCM24	Jun 2024	1,501	1.98	1.92	0.06 3.13 %	16,125	10.26 %	14,624	69.57 %	8,624	-5.48 %	9,124	-9.86 %	10,122
IRPCU24	Sep 2024	1,500	1.95	1.92	0.03 1.56 %	7,539	24.84 %	6,039	-0.02 %	6,040	0.02 %	6,039	9.03 %	5,539
HMPROH24	Mar 2024	1,408	10.65	10.86	-0.21 -1.93 %	7,399	23.46 %	5,993	-3.43 %	6,206	-14.01 %	7,217	-0.07 %	7,222

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		26-Jan-24	(+/-)	25-Jan-24	(+/-)	24-Jan-24	(+/-)	23-Jan-24	(+/-)	22-Jan-24	(Contract)	26-Jan-24	25-Jan-24	Change
GUNKULH24	Mar 2024	124,972	0.41 %	124,465	0.06 %	124,389	-0.39 %	124,870	0.14 %	124,701	557	2.94	2.94	0.00 0.00 %
BLANDM24	Jun 2024	108,333	0.00 %	108,333	0.00 %	108,333	-1.81 %	110,333	0.00 %	110,333	0	0.76	0.78	-0.02 -2.56 %
KTCH24	Mar 2024	76,612	0.03 %	76,592	-0.14 %	76,696	0.00 %	76,697	-0.01 %	76,706	20	43.73	44.37	-0.64 -1.44 %
BLANDH24	Mar 2024	51,979	0.02 %	51,969	-0.93 %	52,457	0.20 %	52,353	0.00 %	52,351	10	0.76	0.78	-0.02 -2.56 %
BANPUM24	Jun 2024	46,229	-6.10 %	49,230	6.72 %	46,129	-0.23 %	46,234	0.02 %	46,225	3,107	6.43	6.38	0.05 0.78 %
BECH24	Mar 2024	42,630	0.04 %	42,613	0.00 %	42,611	0.04 %	42,593	0.04 %	42,578	31	4.85	4.85	0.00 0.00 %
RSU24	Sep 2024	41,607	0.00 %	41,607	0.00 %	41,607	0.00 %	41,607	0.00 %	41,608	0	13.62	13.62	0.00 0.00 %
TTBM24	Jun 2024	41,054	7.89 %	38,053	5.80 %	35,966	-2.70 %	36,965	0.31 %	36,849	3,501	1.70	1.72	-0.02 -1.16 %
KTBU24	Sep 2024	38,230	0.00 %	38,230	0.00 %	38,230	0.02 %	38,224	0.01 %	38,221	600	16.11	16.34	-0.23 -1.41 %
JASH24X	Mar 2024	36,423	2.82 %	35,425	1.43 %	34,927	-0.07 %	34,951	12.91 %	30,956	1,002	2.02	2.01	0.01 0.50 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	5.85	0.20	3.54
CPF	18.30	0.30	1.67
KKP	49.00	0.75	1.55
GPSC	49.75	0.75	1.53
EA	38.75	0.50	1.31
TISCO	98.50	1.00	1.03
ERW	5.15	0.05	0.98
BANPU	6.55	0.05	0.77
SCC	269.00	2.00	0.75
BEM	7.45	0.05	0.68

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AMATA	21.80	-0.90	-3.96
BJC	23.40	-0.90	-3.70
BEAUTY	0.57	-0.02	-3.39
AP	10.50	-0.30	-2.78
HMPRO	10.50	-0.30	-2.78
HANA	46.50	-1.25	-2.62
ITD	0.76	-0.02	-2.56
BBL	140.00	-3.50	-2.44
KCE	46.25	-1.00	-2.12
WHA	4.66	-0.10	-2.10

## 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
26/01/2024	80,611	73,226	7,385	27,997	27,257	740	82,975	91,100	-8,125	191,583	667,680

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/01/2024	19,058	16,522	2,536	1,703	1,018	685	13,013	16,234	-3,221	33,774	67,184

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/01/2024	117	226	-109	14,646	17,569	-2,923	16,425	13,393	3,032	31,188	118,323