

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		30-Jan-24	29-Jan-24	Change	30-Jan-24	(+/-)	29-Jan-24	(+/-)	26-Jan-24	(+/-)	25-Jan-24	(+/-)	24-Jan-24
S50G24	Feb 2024	838.00	840.20	-2.20 -0.26 %	170	1.19 %	168	-2.33 %	172	50.88 %	114	-16.79 %	137
S50H24	Mar 2024	835.40	836.10	-0.70 -0.08 %	568,801	-1.04 %	574,763	-0.70 %	578,803	-0.60 %	582,310	-5.27 %	614,729
S50J24	Apr 2024	836.50	841.00	-4.50 -0.54 %	1	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50M24	Jun 2024	833.30	833.50	-0.20 -0.02 %	57,606	-3.68 %	59,809	0.89 %	59,279	-0.78 %	59,747	-6.83 %	64,127
S50U24	Sep 2024	830.30	831.30	-1.00 -0.12 %	19,085	-4.09 %	19,898	3.21 %	19,279	-1.13 %	19,500	-9.47 %	21,541
S50Z24	Dec 2024	830.10	830.90	-0.80 -0.10 %	10,619	3.22 %	10,288	4.58 %	9,837	8.06 %	9,103	-6.81 %	9,768

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Jan-24	29-Jan-24	Change	30-Jan-24	(+/-)	29-Jan-24	(+/-)	26-Jan-24	(+/-)	25-Jan-24	(+/-)	24-Jan-24
BCPGM24	Jun 2024	10,982	8.34	8.24	0.10 1.21 %	20,051	121.09 %	9,069	0.00 %	9,069	0.00 %	9,069	0.00 %	9,069
BCPGH24	Mar 2024	10,982	8.38	8.27	0.11 1.33 %	10,123	-46.36 %	18,873	0.00 %	18,873	0.00 %	18,873	0.03 %	18,868
TTBH24	Mar 2024	9,131	1.77	1.77	0.00 0.00 %	31,839	33.91 %	23,777	2.13 %	23,282	-2.06 %	23,772	11.57 %	21,307
TTBM24	Jun 2024	4,114	1.68	1.69	-0.01 -0.59 %	44,976	9.55 %	41,054	0.00 %	41,054	7.89 %	38,053	5.80 %	35,966
HMPROZ24	Dec 2024	3,100	10.61	10.86	-0.25 -2.30 %	3,300	1,550.00 %	200	0.00 %	200	0.00 %	200	0.00 %	200
WHAM24	Jun 2024	3,000	4.74	4.69	0.05 1.07 %	5,596	55.62 %	3,596	0.06 %	3,594	0.00 %	3,594	-12.21 %	4,094
TUM24	Jun 2024	3,000	15.17	14.97	0.20 1.34 %	13,988	7.70 %	12,988	30.04 %	9,988	0.00 %	9,988	0.10 %	9,978
BEAUTYZ24	Dec 2024	2,800	0.62	0.62	0.00 0.00 %	6,800	70.00 %	4,000	300.00 %	1,000	-80.00 %	5,000	0.00 %	5,000
AAVH24	Mar 2024	2,590	2.19	2.19	0.00 0.00 %	33,892	-0.83 %	34,175	5.61 %	32,361	3.23 %	31,348	-5.87 %	33,303
BJCH24	Mar 2024	2,509	24.50	23.82	0.68 2.85 %	4,240	33.54 %	3,175	-5.00 %	3,342	23.41 %	2,708	-0.22 %	2,714

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		30-Jan-24	(+/-)	29-Jan-24	(+/-)	26-Jan-24	(+/-)	25-Jan-24	(+/-)	24-Jan-24	(Contract)	30-Jan-24	29-Jan-24	Change
GUNKULH24	Mar 2024	124,989	-0.38 %	125,472	0.40 %	124,972	0.41 %	124,465	0.06 %	124,389	1,593	3.03	2.94	0.09 3.06 %
BLANDM24	Jun 2024	108,333	0.00 %	108,333	0.00 %	108,333	0.00 %	108,333	0.00 %	108,333	0	0.75	0.76	-0.01 -1.32 %
KTCH24	Mar 2024	76,592	0.00 %	76,593	-0.02 %	76,612	0.03 %	76,592	-0.14 %	76,696	5	44.90	45.25	-0.35 -0.77 %
BLANDH24	Mar 2024	52,612	0.21 %	52,503	1.01 %	51,979	0.02 %	51,969	-0.93 %	52,457	109	0.75	0.76	-0.01 -1.32 %
BANPUM24	Jun 2024	51,246	-0.20 %	51,347	11.07 %	46,229	-6.10 %	49,230	6.72 %	46,129	307	6.32	6.41	-0.09 -1.40 %
TTBM24	Jun 2024	44,976	9.55 %	41,054	0.00 %	41,054	7.89 %	38,053	5.80 %	35,966	4,114	1.68	1.69	-0.01 -0.59 %
BECH24	Mar 2024	42,641	0.04 %	42,622	-0.02 %	42,630	0.04 %	42,613	0.00 %	42,611	19	4.82	4.83	-0.01 -0.21 %
KTBU24	Sep 2024	38,231	0.00 %	38,230	0.00 %	38,230	0.00 %	38,230	0.00 %	38,230	1	15.95	16.23	-0.28 -1.73 %
JASH24X	Mar 2024	36,912	0.00 %	36,912	1.34 %	36,423	2.82 %	35,425	1.43 %	34,927	10	2.07	2.07	0.00 0.00 %
BANPUH24	Mar 2024	35,429	0.61 %	35,214	0.06 %	35,194	-3.35 %	36,414	-4.46 %	38,115	520	6.42	6.55	-0.13 -1.98 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GUNKUL	3.06	0.12	4.08
CPF	18.80	0.60	3.30
SAMART	5.20	0.15	2.97
EA	40.25	1.00	2.55
MTC	42.75	1.00	2.40
STA	17.30	0.40	2.37
SAWAD	39.50	0.75	1.94
AP	10.90	0.20	1.87
SIRI	1.79	0.03	1.70
HANA	48.00	0.75	1.59

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BTS	6.05	-0.60	-9.02
CRC	34.00	-1.00	-2.86
JMT	21.40	-0.60	-2.73
CK	21.50	-0.60	-2.71
S	0.81	-0.02	-2.41
BANPU	6.35	-0.15	-2.31
PLANB	8.80	-0.20	-2.22
PTTEP	146.50	-3.00	-2.01
CPN	64.50	-1.25	-1.90
OSP	21.10	-0.40	-1.86

## 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
30/01/2024	68,584	68,345	239	22,468	20,762	1,706	75,372	77,317	-1,945	166,424	656,527

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/01/2024	19,886	18,686	1,200	2,788	3,035	-247	15,813	16,766	-953	38,487	67,502

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/01/2024	74	210	-136	8,526	11,592	-3,066	18,780	15,578	3,202	27,380	103,402