

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		25-Dec-23	22-Dec-23	Change	25-Dec-23	(+/-)	22-Dec-23	(+/-)	21-Dec-23	(+/-)	20-Dec-23	(+/-)	19-Dec-23
S50Z23	Dec 2023	874.20	872.40	1.80 0.21 %	223,005	-58.35 %	535,365	-15.01 %	629,929	22.41 %	514,595	4.77 %	491,166
S50F24	Jan 2024	871.20	867.00	4.20 0.48 %	421	0.72 %	418	32.28 %	316	16.61 %	271	-1.81 %	276
S50G24	Feb 2024	869.60	864.00	5.60 0.65 %	102	-23.31 %	133	-9.52 %	147	6.52 %	138	2.99 %	134
S50H24	Mar 2024	867.80	864.90	2.90 0.34 %	371,437	-4.85 %	390,353	40.65 %	277,529	88.87 %	146,945	15.19 %	127,572
S50M24	Jun 2024	865.70	862.70	3.00 0.35 %	35,354	-5.77 %	37,517	11.47 %	33,658	4.31 %	32,267	3.15 %	31,281
S50U24	Sep 2024	862.40	859.60	2.80 0.33 %	16,609	-4.92 %	17,468	-0.42 %	17,542	0.67 %	17,426	6.00 %	16,440

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Dec-23	22-Dec-23	Change	25-Dec-23	(+/-)	22-Dec-23	(+/-)	21-Dec-23	(+/-)	20-Dec-23	(+/-)	19-Dec-23
GUNKULZ23	Dec 2023	138,384	2.84	2.80	0.04 1.43 %	76,587	-0.02 %	76,604	-1.05 %	77,416	-0.66 %	77,931	-0.64 %	78,433
KTCZ23	Dec 2023	110,116	45.59	45.27	0.32 0.71 %	68,063	0.00 %	68,063	0.00 %	68,062	-0.03 %	68,083	-0.01 %	68,088
KTCH24	Mar 2024	110,100	45.57	45.68	-0.11 -0.24 %	116,877	1,624.61 %	6,777	0.33 %	6,755	-0.06 %	6,759	0.03 %	6,757
GUNKULH24	Mar 2024	69,214	2.86	2.82	0.04 1.42 %	124,980	120.10 %	56,783	0.90 %	56,275	12.43 %	50,053	1.51 %	49,307
SUPERH24	Mar 2024	13,681	0.44	0.44	0.00 0.00 %	28,418	92.83 %	14,737	0.00 %	14,737	0.09 %	14,724	7.61 %	13,683
SUPERZ23	Dec 2023	13,679	0.42	0.44	-0.02 -4.55 %	35,211	63.53 %	21,532	-4.44 %	22,533	0.00 %	22,533	-4.25 %	23,532
BEMZ23	Dec 2023	6,000	7.85	7.92	-0.07 -0.88 %	5,896	-20.28 %	7,396	-0.34 %	7,421	0.26 %	7,402	-6.33 %	7,902
TTBH24	Mar 2024	5,560	1.60	1.60	0.00 0.00 %	24,392	29.26 %	18,870	22.95 %	15,348	1.94 %	15,056	11.28 %	13,530
HMPROZ23	Dec 2023	5,324	11.78	11.80	-0.02 -0.17 %	1,894	-72.53 %	6,894	-10.40 %	7,694	-1.27 %	7,793	-12.90 %	8,947
GUNKULU24	Sep 2024	5,000	2.80	2.76	0.04 1.45 %	10,555	90.01 %	5,555	-15.26 %	6,555	0.00 %	6,555	19.07 %	5,505

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		25-Dec-23	(+/-)	22-Dec-23	(+/-)	21-Dec-23	(+/-)	20-Dec-23	(+/-)	19-Dec-23	(Contract)	25-Dec-23	22-Dec-23	Change
GUNKULH24	Mar 2024	124,980	120.10 %	56,783	0.90 %	56,275	12.43 %	50,053	1.51 %	49,307	69,214	2.86	2.82	0.04 1.42 %
KTCH24	Mar 2024	116,877	##### %	6,777	0.33 %	6,755	-0.06 %	6,759	0.03 %	6,757	110,100	45.57	45.68	-0.11 -0.24 %
BLANDM24	Jun 2024	109,071	0.00 %	109,071	0.00 %	109,071	0.00 %	109,071	0.00 %	109,071	0	0.72	0.72	0.00 0.00 %
GUNKULZ23	Dec 2023	76,587	-0.02 %	76,604	-1.05 %	77,416	-0.66 %	77,931	-0.64 %	78,433	138,384	2.84	2.80	0.04 1.43 %
KTCZ23	Dec 2023	68,063	0.00 %	68,063	0.00 %	68,062	-0.03 %	68,083	-0.01 %	68,088	110,116	45.59	45.27	0.32 0.71 %
BLANDH24	Mar 2024	52,793	1.93 %	51,793	0.74 %	51,415	0.00 %	51,415	0.00 %	51,415	1,000	0.71	0.71	0.00 0.00 %
RSU24	Sep 2024	41,605	0.00 %	41,605	0.00 %	41,605	0.00 %	41,605	25.30 %	33,205	3	13.60	13.71	-0.11 -0.80 %
BANPUM24	Jun 2024	37,481	-5.07 %	39,481	0.27 %	39,375	8.56 %	36,271	-4.46 %	37,966	4,104	6.69	6.70	-0.01 -0.15 %
BANPUH24	Mar 2024	36,447	0.69 %	36,198	2.32 %	35,376	4.43 %	33,875	5.70 %	32,049	466	6.75	6.87	-0.12 -1.75 %
SUPERZ23	Dec 2023	35,211	63.53 %	21,532	-4.44 %	22,533	0.00 %	22,533	-4.25 %	23,532	13,679	0.42	0.44	-0.02 -4.55 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MTC	46.75	1.75	3.89
BA	15.10	0.40	2.72
SUPER	0.42	0.01	2.44
DELTA	94.00	2.00	2.17
VGI	1.90	0.04	2.15
CHG	3.06	0.06	2.00
LH	8.00	0.15	1.91
BDMS	26.75	0.50	1.90
AP	11.30	0.20	1.80
SPALI	18.40	0.30	1.66

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CK	20.30	-0.60	-2.87
THG	54.00	-1.25	-2.26
BJC	25.25	-0.50	-1.94
IRPC	2.02	-0.04	-1.94
WHA	5.15	-0.10	-1.90
IVL	26.75	-0.50	-1.83
PSL	8.35	-0.15	-1.76
STEC	8.40	-0.15	-1.75
AAV	1.96	-0.03	-1.51
BANPU	6.65	-0.10	-1.48

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
25/12/2023	61,561	46,472	15,089	17,392	18,204	-812	45,412	59,689	-14,277	124,365	646,928

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/12/2023	28,205	27,015	1,190	2,021	1,519	502	15,410	17,102	-1,692	45,636	72,959

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/12/2023	646	312	334	10,194	9,702	492	18,878	19,704	-826	29,718	138,511