

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		26-Dec-23	25-Dec-23	Change	26-Dec-23	(+/-)	25-Dec-23	(+/-)	22-Dec-23	(+/-)	21-Dec-23	(+/-)	20-Dec-23
S50Z23	Dec 2023	878.30	874.20	4.10 0.47 %	202,929	-9.00 %	223,005	-58.35 %	535,365	-15.01 %	629,929	22.41 %	514,595
S50F24	Jan 2024	876.10	871.20	4.90 0.56 %	342	-18.76 %	421	0.72 %	418	32.28 %	316	16.61 %	271
S50G24	Feb 2024	874.80	869.60	5.20 0.60 %	108	5.88 %	102	-23.31 %	133	-9.52 %	147	6.52 %	138
S50H24	Mar 2024	872.90	867.80	5.10 0.59 %	455,419	22.61 %	371,437	-4.85 %	390,353	40.65 %	277,529	88.87 %	146,945
S50M24	Jun 2024	870.70	865.70	5.00 0.58 %	36,581	3.47 %	35,354	-5.77 %	37,517	11.47 %	33,658	4.31 %	32,267
S50U24	Sep 2024	867.40	862.40	5.00 0.58 %	17,028	2.52 %	16,609	-4.92 %	17,468	-0.42 %	17,542	0.67 %	17,426

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Dec-23	25-Dec-23	Change	26-Dec-23	(+/-)	25-Dec-23	(+/-)	22-Dec-23	(+/-)	21-Dec-23	(+/-)	20-Dec-23
KTCH24	Mar 2024	7,121	44.56	45.57	-1.01 -2.22 %	78,307	-33.00 %	116,877	##### %	6,777	0.33 %	6,755	-0.06 %	6,759
SUPERZ23	Dec 2023	6,000	0.41	0.42	-0.01 -2.38 %	7,853	-77.70 %	35,211	63.53 %	21,532	-4.44 %	22,533	0.00 %	22,533
ITDM24	Jun 2024	5,000	0.86	0.85	0.01 1.18 %	8,531	141.60 %	3,531	564.97 %	531	0.00 %	531	0.00 %	531
LHH24	Mar 2024	4,029	8.12	8.02	0.10 1.25 %	21,542	23.01 %	17,513	0.01 %	17,512	0.01 %	17,511	0.00 %	17,511
QH23	Dec 2023	3,975	2.22	2.22	0.00 0.00 %	4,935	0.00 %	4,935	-9.20 %	5,435	-8.90 %	5,966	0.00 %	5,966
QHU24	Sep 2024	3,975	2.15	2.16	-0.01 -0.46 %	8,731	83.58 %	4,756	0.00 %	4,756	0.00 %	4,756	0.00 %	4,756
ITDZ23	Dec 2023	3,665	0.85	0.84	0.01 1.19 %	2,597	-49.07 %	5,099	-33.17 %	7,630	-10.81 %	8,555	0.29 %	8,530
TTBH24	Mar 2024	3,582	1.62	1.60	0.02 1.25 %	22,874	-6.22 %	24,392	29.26 %	18,870	22.95 %	15,348	1.94 %	15,056
KTBH24	Mar 2024	3,516	18.45	18.52	-0.07 -0.38 %	20,239	20.99 %	16,728	-4.99 %	17,606	5.58 %	16,675	5.14 %	15,860
PTTH24	Mar 2024	3,411	35.30	35.03	0.27 0.77 %	7,900	-21.75 %	10,096	-4.71 %	10,595	0.08 %	10,587	24.94 %	8,474

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		26-Dec-23	(+/-)	25-Dec-23	(+/-)	22-Dec-23	(+/-)	21-Dec-23	(+/-)	20-Dec-23	(Contract)	26-Dec-23	25-Dec-23	Change
GUNKULH24	Mar 2024	126,617	1.31 %	124,980	##### %	56,783	0.90 %	56,275	12.43 %	50,053	1,646	2.83	2.86	-0.03 -1.05 %
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 %
KTCH24	Mar 2024	78,307	-33.00 %	116,877	##### %	6,777	0.33 %	6,755	-0.06 %	6,759	7,121	44.56	45.57	-1.01 -2.22 %
BLANDH24	Mar 2024	52,793	0.00 %	52,793	1.93 %	51,793	0.74 %	51,415	0.00 %	51,415	0	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	0.00 %	41,605	1	13.58	13.60	-0.02 -0.15 %
BANPUM24	Jun 2024	37,981	1.33 %	37,481	-5.07 %	39,481	0.27 %	39,375	8.56 %	36,271	900	6.30	6.69	-0.39 -5.83 %
BANPUH24	Mar 2024	36,949	1.38 %	36,447	0.69 %	36,198	2.32 %	35,376	4.43 %	33,875	856	6.75	6.75	0.00 0.00 %
AAVH24	Mar 2024	34,491	0.00 %	34,491	6.32 %	32,441	0.00 %	32,441	6.57 %	30,440	1,011	2.01	1.98	0.03 1.52 %
KTBU24	Sep 2024	34,206	-0.58 %	34,406	0.00 %	34,406	0.29 %	34,306	-0.29 %	34,406	200	18.12	18.16	-0.04 -0.22 %
IRPCH24	Mar 2024	33,634	1.51 %	33,133	3.22 %	32,100	1.62 %	31,589	-3.94 %	32,886	518	2.06	2.06	0.00 0.00 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MINT	28.75	1.50	5.50
BDMS	27.50	0.75	2.80
BH	222.00	6.00	2.78
GFPT	11.50	0.30	2.68
JAS	2.02	0.05	2.54
ITD	0.85	0.02	2.41
WHA	5.25	0.10	1.94
QH	2.22	0.04	1.83
SCC	301.00	5.00	1.69
RATCH	31.25	0.50	1.63

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	25.25	-1.00	-3.81
KEX	4.44	-0.16	-3.48
BEC	4.96	-0.14	-2.75
MTC	45.50	-1.25	-2.67
OR	19.50	-0.50	-2.50
SUPER	0.41	-0.01	-2.38
SAWAD	42.25	-1.00	-2.31
THCOM	12.80	-0.30	-2.29
BEAUTY	0.46	-0.01	-2.13
PTG	8.15	-0.15	-1.81

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
26/12/2023	169,292	146,251	23,041	34,514	37,599	-3,085	61,610	81,566	-19,956	265,416	712,407

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/12/2023	3,228	3,392	-164	727	717	10	3,843	3,689	154	7,798	46,511

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/12/2023	475	121	354	6,569	7,825	-1,256	7,671	6,769	902	14,715	138,103