

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		27-Dec-23	26-Dec-23	Change	27-Dec-23	(+/-)	26-Dec-23	(+/-)	25-Dec-23	(+/-)	22-Dec-23	(+/-)	21-Dec-23
S50F24	Jan 2024	873.00	876.10	-3.10 -0.35 %	327	-4.39 %	342	-18.76 %	421	0.72 %	418	32.28 %	316
S50G24	Feb 2024	871.30	874.80	-3.50 -0.40 %	129	19.44 %	108	5.88 %	102	-23.31 %	133	-9.52 %	147
S50H24	Mar 2024	870.20	872.90	-2.70 -0.31 %	493,886	8.45 %	455,419	22.61 %	371,437	-4.85 %	390,353	40.65 %	277,529
S50M24	Jun 2024	868.10	870.70	-2.60 -0.30 %	39,531	8.06 %	36,581	3.47 %	35,354	-5.77 %	37,517	11.47 %	33,658
S50U24	Sep 2024	865.00	867.40	-2.40 -0.28 %	17,785	4.45 %	17,028	2.52 %	16,609	-4.92 %	17,468	-0.42 %	17,542
S50Z24	Dec 2024	866.50	873.30	-6.80 -0.78 %	941	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Dec-23	26-Dec-23	Change	27-Dec-23	(+/-)	26-Dec-23	(+/-)	25-Dec-23	(+/-)	22-Dec-23	(+/-)	21-Dec-23
BANPUZ24	Dec 2024	13,600	6.31	5.94	0.37 6.23 %	13,600	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
LHH24	Mar 2024	11,065	8.08	8.12	-0.04 -0.49 %	32,604	51.35 %	21,542	23.01 %	17,513	0.01 %	17,512	0.01 %	17,511
SIRIU24	Sep 2024	7,000	1.66	1.69	-0.03 -1.78 %	11,124	-38.62 %	18,124	-7.64 %	19,624	-18.65 %	24,124	0.00 %	24,124
PLANBM24	Jun 2024	6,500	8.77	8.60	0.17 1.98 %	20,003	48.14 %	13,503	0.00 %	13,503	0.00 %	13,503	0.00 %	13,503
CPFH24	Mar 2024	5,347	19.45	19.23	0.22 1.14 %	21,122	29.61 %	16,296	11.80 %	14,576	9.04 %	13,368	6.53 %	12,548
BANPUM24	Jun 2024	5,282	6.79	6.30	0.49 7.78 %	43,252	13.88 %	37,981	1.33 %	37,481	-5.07 %	39,481	0.27 %	39,375
SIRIH24	Mar 2024	4,566	1.71	1.71	0.00 0.00 %	8,637	53.49 %	5,627	21.25 %	4,641	29.02 %	3,597	0.59 %	3,576
BANPUH24	Mar 2024	4,027	6.85	6.75	0.10 1.48 %	40,034	8.35 %	36,949	1.38 %	36,447	0.69 %	36,198	2.32 %	35,376
KTBH24	Mar 2024	3,639	18.33	18.45	-0.12 -0.65 %	20,807	2.81 %	20,239	20.99 %	16,728	-4.99 %	17,606	5.58 %	16,675
WHAH24	Mar 2024	3,571	5.23	5.19	0.04 0.77 %	6,607	30.32 %	5,070	11.45 %	4,549	12.24 %	4,053	-8.68 %	4,438

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		27-Dec-23	(+/-)	26-Dec-23	(+/-)	25-Dec-23	(+/-)	22-Dec-23	(+/-)	21-Dec-23	(Contract)	27-Dec-23	26-Dec-23	Change
GUNKULH24	Mar 2024	127,203	0.46 %	126,617	1.31 %	124,980	##### %	56,783	0.90 %	56,275	696	2.86	2.83	0.03 1.06 %
BLANDM24	Jun 2024	109,571	0.46 %	109,071	0.00 %	109,071	0.00 %	109,071	0.00 %	109,071	500	0.73	0.72	0.01 1.39 %
KTCH24	Mar 2024	74,782	-4.50 %	78,307	-33.00 %	116,877	##### %	6,777	0.33 %	6,755	37	44.00	44.56	-0.56 -1.26 %
BLANDH24	Mar 2024	52,906	0.21 %	52,793	0.00 %	52,793	1.93 %	51,793	0.74 %	51,415	223	0.73	0.71	0.02 2.82 %
BANPUM24	Jun 2024	43,252	13.88 %	37,981	1.33 %	37,481	-5.07 %	39,481	0.27 %	39,375	5,282	6.79	6.30	0.49 7.78 %
RSU24	Sep 2024	41,605	0.00 %	41,605	0.00 %	41,605	0.00 %	41,605	0.00 %	41,605	1	13.62	13.58	0.04 0.29 %
BANPUH24	Mar 2024	40,034	8.35 %	36,949	1.38 %	36,447	0.69 %	36,198	2.32 %	35,376	4,027	6.85	6.75	0.10 1.48 %
AAVH24	Mar 2024	36,567	6.02 %	34,491	0.00 %	34,491	6.32 %	32,441	0.00 %	32,441	2,078	1.99	2.01	-0.02 -1.00 %
KTBU24	Sep 2024	35,406	3.51 %	34,206	-0.58 %	34,406	0.00 %	34,406	0.29 %	34,306	1,200	18.21	18.12	0.09 0.50 %
IRPCH24	Mar 2024	35,153	4.52 %	33,634	1.51 %	33,133	3.22 %	32,100	1.62 %	31,589	1,531	2.06	2.06	0.00 0.00 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	4.94	0.50	11.26
THCOM	13.30	0.50	3.91
TTA	6.05	0.20	3.42
SUPER	0.42	0.01	2.44
RS	13.60	0.30	2.26
JAS	2.06	0.04	1.98
BA	15.60	0.30	1.96
ICHI	15.60	0.30	1.96
PTG	8.30	0.15	1.84
BCH	22.40	0.40	1.82

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAWAD	40.75	-1.50	-3.55
HANA	52.25	-1.75	-3.24
DELTA	91.25	-2.75	-2.93
MTC	44.50	-1.00	-2.20
OR	19.10	-0.40	-2.05
BEC	4.86	-0.10	-2.02
KCE	54.25	-1.00	-1.81
KTC	43.75	-0.75	-1.69
GPSC	47.75	-0.75	-1.55
BLAND	0.70	-0.01	-1.41

### 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
27/12/2023	148,577	144,020	4,557	30,019	28,492	1,527	94,866	100,950	-6,084	273,462	641,968

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/12/2023	14,965	13,059	1,906	1,216	1,913	-697	12,076	13,285	-1,209	28,257	57,209

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/12/2023	484	166	318	5,454	19,177	-13,723	32,455	19,050	13,405	38,393	146,000