

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		28-Dec-23	27-Dec-23	Change	28-Dec-23	(+/-)	27-Dec-23	(+/-)	26-Dec-23	(+/-)	25-Dec-23	(+/-)	22-Dec-23
S50F24	Jan 2024	875.20	873.00	2.20 0.25 %	305	-6.73 %	327	-4.39 %	342	-18.76 %	421	0.72 %	418
S50G24	Feb 2024	873.90	871.30	2.60 0.30 %	133	3.10 %	129	19.44 %	108	5.88 %	102	-23.31 %	133
S50H24	Mar 2024	873.20	870.20	3.00 0.34 %	491,477	-0.49 %	493,886	8.45 %	455,419	22.61 %	371,437	-4.85 %	390,353
S50M24	Jun 2024	871.10	868.10	3.00 0.35 %	38,852	-1.72 %	39,531	8.06 %	36,581	3.47 %	35,354	-5.77 %	37,517
S50U24	Sep 2024	868.20	865.00	3.20 0.37 %	17,301	-2.72 %	17,785	4.45 %	17,028	2.52 %	16,609	-4.92 %	17,468
S50Z24	Dec 2024	869.10	866.50	2.60 0.30 %	1,539	63.55 %	941	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								
			28-Dec-23	27-Dec-23	Change	28-Dec-23	(+/-)	27-Dec-23	(+/-)	26-Dec-23	(+/-)	25-Dec-23	(+/-)	22-Dec-23
TTBH24	Mar 2024	14,944	1.66	1.62	0.04 2.47 %	21,239	4.02 %	20,418	-10.74 %	22,874	-6.22 %	24,392	29.26 %	18,870
BBLH24	Mar 2024	4,060	157.15	154.00	3.15 2.05 %	5,493	-27.50 %	7,577	2.46 %	7,395	12.88 %	6,551	10.06 %	5,952
KTBH24	Mar 2024	3,144	18.66	18.33	0.33 1.80 %	18,432	-11.41 %	20,807	2.81 %	20,239	20.99 %	16,728	-4.99 %	17,606
AOTH24	Mar 2024	2,834	60.75	60.80	-0.05 -0.08 %	20,655	12.05 %	18,433	0.14 %	18,407	5.76 %	17,405	16.42 %	14,950
TTAM24	Jun 2024	2,024	6.32	6.13	0.19 3.10 %	3,092	49.52 %	2,068	32.56 %	1,560	0.00 %	1,560	0.13 %	1,558
AWCH24	Mar 2024	1,775	3.66	3.60	0.06 1.67 %	14,063	-0.33 %	14,110	8.92 %	12,954	9.90 %	11,787	5.03 %	11,222
BEMH24	Mar 2024	1,573	7.96	7.94	0.02 0.25 %	13,647	-3.06 %	14,078	7.64 %	13,079	4.77 %	12,483	25.67 %	9,933
COM7H24	Mar 2024	1,558	23.90	23.23	0.67 2.88 %	4,910	2.70 %	4,781	7.73 %	4,438	4.89 %	4,231	3.02 %	4,107
TRUEM24	Jun 2024	1,500	5.20	5.19	0.01 0.19 %	18,021	9.08 %	16,521	3.12 %	16,021	3.22 %	15,521	-0.01 %	15,522
CPFH24	Mar 2024	1,449	19.53	19.45	0.08 0.41 %	21,992	4.12 %	21,122	29.61 %	16,296	11.80 %	14,576	9.04 %	13,368

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		28-Dec-23	(+/-)	27-Dec-23	(+/-)	26-Dec-23	(+/-)	25-Dec-23	(+/-)	22-Dec-23	(Contract)	28-Dec-23	27-Dec-23	Change
GUNKULH24	Mar 2024	127,263	0.05 %	127,203	0.46 %	126,617	1.31 %	124,980	##### %	56,783	116	2.86	2.86	0.00 0.00 %
BLANDM24	Jun 2024	109,571	0.00 %	109,571	0.46 %	109,071	0.00 %	109,071	0.00 %	109,071	0	0.73	0.73	0.00 0.00 %
KTCH24	Mar 2024	74,820	0.05 %	74,782	-4.50 %	78,307	-33.00 %	116,877	##### %	6,777	38	43.68	44.00	-0.32 -0.73 %
BLANDH24	Mar 2024	53,456	1.04 %	52,906	0.21 %	52,793	0.00 %	52,793	1.93 %	51,793	553	0.73	0.73	0.00 0.00 %
BANPUM24	Jun 2024	44,266	2.34 %	43,252	13.88 %	37,981	1.33 %	37,481	-5.07 %	39,481	1,014	6.74	6.79	-0.05 -0.74 %
RSU24	Sep 2024	41,605	0.00 %	41,605	0.00 %	41,605	0.00 %	41,605	0.00 %	41,605	1	13.90	13.62	0.28 2.06 %
BANPUH24	Mar 2024	39,713	-0.80 %	40,034	8.35 %	36,949	1.38 %	36,447	0.69 %	36,198	454	6.90	6.85	0.05 0.73 %
AAVH24	Mar 2024	36,871	0.83 %	36,567	6.02 %	34,491	0.00 %	34,491	6.32 %	32,441	1,424	1.99	1.99	0.00 0.00 %
KTBU24	Sep 2024	35,406	0.00 %	35,406	3.51 %	34,206	-0.58 %	34,406	0.00 %	34,406	0	18.53	18.21	0.32 1.76 %
IRPCH24	Mar 2024	35,149	-0.01 %	35,153	4.52 %	33,634	1.51 %	33,133	3.22 %	32,100	252	2.04	2.06	-0.02 -0.97 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	16.10	0.90	5.92
TTA	6.40	0.35	5.79
PTG	8.75	0.45	5.42
TTB	1.67	0.06	3.73
PSL	8.65	0.30	3.59
BBL	156.50	4.50	2.96
TQM	28.75	0.75	2.68
SCB	106.00	2.50	2.42
VGI	1.93	0.04	2.12
TCAP	49.50	1.00	2.06

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	88.00	-3.25	-3.56
THG	54.25	-1.00	-1.81
MAJOR	14.90	-0.20	-1.32
CBG	82.50	-1.00	-1.20
BJC	25.00	-0.25	-0.99
AMATA	26.75	-0.25	-0.93
ADVANC	217.00	-2.00	-0.91
BGRIM	27.25	-0.25	-0.91
AOT	59.75	-0.50	-0.83
THCOM	13.20	-0.10	-0.75

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
28/12/2023	72,041	58,000	14,041	13,344	17,323	-3,979	55,005	65,067	-10,062	140,390	549,607

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/12/2023	22,108	21,674	434	1,938	1,552	386	18,117	18,937	-820	42,163	61,454

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/12/2023	61	67	-6	13,510	18,813	-5,303	30,099	24,790	5,309	43,670	119,063