

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		04-Dec-23	01-Dec-23	Change	04-Dec-23	(+/-)	01-Dec-23	(+/-)	30-Nov-23	(+/-)	29-Nov-23	(+/-)	28-Nov-23
S50Z23	Dec 2023	856.30	853.70	2.60 0.30 %	595,125	5.58 %	563,656	-8.13 %	613,505	3.52 %	592,627	1.63 %	583,118
S50F24	Jan 2024	855.90	852.00	3.90 0.46 %	263	-18.58 %	323	0.00 %	323	4.19 %	310	2.31 %	303
S50G24	Feb 2024	855.20	851.80	3.40 0.40 %	52	18.18 %	44	83.33 %	24 #####	%	11	0.00 %	0
S50H24	Mar 2024	854.80	851.90	2.90 0.34 %	96,660	12.29 %	86,078	-6.73 %	92,285	4.36 %	88,426	-0.51 %	88,883
S50M24	Jun 2024	852.80	850.00	2.80 0.33 %	29,981	2.31 %	29,304	-2.29 %	29,990	4.79 %	28,618	-0.61 %	28,793
S50U24	Sep 2024	848.60	845.80	2.80 0.33 %	14,705	1.48 %	14,490	-9.15 %	15,950	7.68 %	14,813	2.68 %	14,427

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Dec-23	01-Dec-23	Change	04-Dec-23	(+/-)	01-Dec-23	(+/-)	30-Nov-23	(+/-)	29-Nov-23	(+/-)	28-Nov-23
JASZ23	Dec 2023	11,025	2.20	2.22	-0.02 -0.90 %	24,021	-1.18 %	24,309	-75.47 %	99,085	1.14 %	97,970	0.51 %	97,474
JASH24	Mar 2024	10,616	2.16	2.17	-0.01 -0.46 %	13,437	351.97 %	2,973	-31.07 %	4,313	60.27 %	2,691	0.00 %	2,691
PTTH24	Mar 2024	2,112	35.00	34.45	0.55 1.60 %	5,561	9.90 %	5,060	-2.05 %	5,166	44.87 %	3,566	-5.41 %	3,770
WHAH24	Mar 2024	2,002	5.01	5.06	-0.05 -0.99 %	3,137	91.87 %	1,635	-22.73 %	2,116	31.10 %	1,614	0.00 %	1,614
TUZ23	Dec 2023	1,813	15.18	14.71	0.47 3.20 %	6,541	-0.05 %	6,544	2.94 %	6,357	-1.53 %	6,456	-2.83 %	6,644
TUH24	Mar 2024	1,609	14.90	14.58	0.32 2.19 %	17,535	8.68 %	16,134	-6.39 %	17,235	-1.14 %	17,434	-0.86 %	17,586
TTAH24	Mar 2024	1,265	6.11	5.48	0.63 11.50 %	2,690	6.41 %	2,528	2.47 %	2,467	1.36 %	2,434	31.35 %	1,853
AOTZ23	Dec 2023	1,229	59.70	58.54	1.16 1.98 %	8,920	0.98 %	8,833	-5.98 %	9,395	6.43 %	8,827	0.85 %	8,753
PSLH24	Mar 2024	1,208	9.47	8.61	0.86 9.99 %	2,704	17.36 %	2,304	4.82 %	2,198	6.18 %	2,070	1.72 %	2,035
KTBZ23	Dec 2023	1,188	18.56	18.21	0.35 1.92 %	9,520	-4.77 %	9,997	-5.56 %	10,585	4.05 %	10,173	-0.97 %	10,273

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		04-Dec-23	(+/-)	01-Dec-23	(+/-)	30-Nov-23	(+/-)	29-Nov-23	(+/-)		28-Nov-23	04-Dec-23	01-Dec-23	Change
GUNKULZ23	Dec 2023	123,432	0.01 %	123,425	-0.03 %	123,462	-0.45 %	124,019	0.45 %	123,469	11	2.61	2.59	0.02 0.77 %
BLANDM24	Jun 2024	109,031	0.00 %	109,031	0.93 %	108,031	0.94 %	107,030	0.00 %	107,030	0	0.72	0.74	-0.02 -2.70 %
KTCZ23	Dec 2023	68,169	0.00 %	68,170	-0.05 %	68,205	-3.09 %	70,380	3.23 %	68,179	20	47.25	45.86	1.39 3.03 %
BLANDH24	Mar 2024	49,446	0.00 %	49,446	0.00 %	49,447	3.13 %	47,945	0.00 %	47,945	0	0.72	0.73	-0.01 -1.37 %
BANPUZ23	Dec 2023	44,847	0.57 %	44,594	0.95 %	44,174	-1.63 %	44,905	0.18 %	44,824	1,103	7.49	7.51	-0.02 -0.27 %
BANPUH24	Mar 2024	37,389	0.42 %	37,233	-4.85 %	39,132	23.80 %	31,608	-12.68 %	36,199	553	7.57	7.62	-0.05 -0.66 %
BANPUM24	Jun 2024	35,963	0.01 %	35,959	0.03 %	35,949	0.32 %	35,836	0.00 %	35,835	13	7.42	7.51	-0.09 -1.20 %
IRPCH24	Mar 2024	35,668	0.00 %	35,667	0.01 %	35,664	-1.36 %	36,155	2.86 %	35,149	4	2.02	2.00	0.02 1.00 %
RSU24	Sep 2024	33,201	0.00 %	33,201	0.00 %	33,200	0.00 %	33,200	0.00 %	33,199	1	13.65	13.64	0.01 0.07 %
SIRIU24	Sep 2024	33,109	0.00 %	33,109	0.00 %	33,109	0.02 %	33,104	-9.56 %	36,604	0	1.61	1.60	0.01 0.63 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	6.20	0.80	14.81
PSL	9.45	0.90	10.53
AOT	60.00	1.50	2.56
STGT	6.35	0.15	2.42
KTC	47.25	1.00	2.16
SCC	294.00	6.00	2.08
TU	15.10	0.30	2.03
BGRIM	26.00	0.50	1.96
BDMS	26.25	0.50	1.94
JMT	27.00	0.50	1.89

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	14.10	-0.80	-5.37
GLOBAL	16.30	-0.60	-3.55
HANA	45.50	-1.25	-2.67
PTTEP	145.50	-3.00	-2.02
LH	7.60	-0.15	-1.94
PLANB	8.25	-0.15	-1.79
JAS	2.28	-0.04	-1.72
BCP	43.00	-0.75	-1.71
CHG	2.84	-0.04	-1.39
OSP	22.50	-0.30	-1.32

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
12/04/2023	112,319	108,777	3,542	44,661	41,574	3,087	102,396	109,025	-6,629	259,376	736,786

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/04/2023	46,966	47,890	-924	3,535	3,437	98	32,726	31,900	826	83,227	98,112

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/04/2023	354	66	288	15,259	18,148	-2,889	24,531	21,930	2,601	40,144	137,237