

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		06-Dec-23	04-Dec-23	Change	06-Dec-23	(+/-)	04-Dec-23	(+/-)	01-Dec-23	(+/-)	30-Nov-23	(+/-)	29-Nov-23
S50Z23	Dec 2023	856.60	856.30	0.30 0.04 %	572,030	-3.88 %	595,125	5.58 %	563,656	-8.13 %	613,505	3.52 %	592,627
S50F24	Jan 2024	855.90	855.90	0.00 0.00 %	257	-2.28 %	263	-18.58 %	323	0.00 %	323	4.19 %	310
S50G24	Feb 2024	857.00	855.20	1.80 0.21 %	57	9.62 %	52	18.18 %	44	83.33 %	24	##### %	11
S50H24	Mar 2024	855.20	854.80	0.40 0.05 %	95,526	-1.17 %	96,660	12.29 %	86,078	-6.73 %	92,285	4.36 %	88,426
S50M24	Jun 2024	853.30	852.80	0.50 0.06 %	29,790	-0.64 %	29,981	2.31 %	29,304	-2.29 %	29,990	4.79 %	28,618
S50U24	Sep 2024	849.10	848.60	0.50 0.06 %	14,899	1.32 %	14,705	1.48 %	14,490	-9.15 %	15,950	7.68 %	14,813

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Dec-23	04-Dec-23	Change	06-Dec-23	(+/-)	04-Dec-23	(+/-)	01-Dec-23	(+/-)	30-Nov-23	(+/-)	29-Nov-23
IRPCH24	Mar 2024	5,012	2.05	2.02	0.03 1.49 %	35,669	0.00 %	35,668	0.00 %	35,667	0.01 %	35,664	-1.36 %	36,155
JASZ23	Dec 2023	2,416	2.21	2.20	0.01 0.45 %	14,611	-39.17 %	24,021	-1.18 %	24,309	-75.47 %	99,085	1.14 %	97,970
APU24	Sep 2024	2,000	10.33	10.39	-0.06 -0.58 %	12,000	20.00 %	10,000	11.11 %	9,000	28.57 %	7,000	55.56 %	4,500
THCOMH24	Mar 2024	1,901	12.50	12.40	0.10 0.81 %	3,485	75.66 %	1,984	-9.16 %	2,184	-0.09 %	2,186	-0.09 %	2,188
TTAH24	Mar 2024	1,640	6.15	6.11	0.04 0.65 %	1,691	-37.14 %	2,690	6.41 %	2,528	2.47 %	2,467	1.36 %	2,434
BEMZ23	Dec 2023	1,511	8.05	7.94	0.11 1.39 %	8,535	-14.93 %	10,033	-0.02 %	10,035	-5.59 %	10,629	0.89 %	10,535
BAMZ23	Dec 2023	1,409	8.55	8.46	0.09 1.06 %	9,719	7.49 %	9,042	0.08 %	9,035	0.01 %	9,034	-0.28 %	9,059
KBANKH24	Mar 2024	1,396	129.22	130.60	-1.38 -1.06 %	4,159	45.01 %	2,868	-0.24 %	2,875	10.11 %	2,611	24.75 %	2,093
PTTH24	Mar 2024	1,301	35.24	35.00	0.24 0.69 %	3,560	-35.98 %	5,561	9.90 %	5,060	-2.05 %	5,166	44.87 %	3,566
BANPUU24	Sep 2024	1,208	7.25	7.51	-0.26 -3.46 %	18,851	6.83 %	17,645	1.77 %	17,338	0.01 %	17,337	0.03 %	17,331

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		06-Dec-23	(+/-)	04-Dec-23	(+/-)	01-Dec-23	(+/-)	30-Nov-23	(+/-)		29-Nov-23	06-Dec-23	04-Dec-23	Change
GUNKULZ23	Dec 2023	122,433	-0.81 %	123,432	0.01 %	123,425	-0.03 %	123,462	-0.45 %	124,019	1,011	2.66	2.61	0.05 1.92 %
BLANDM24	Jun 2024	109,031	0.00 %	109,031	0.00 %	109,031	0.93 %	108,031	0.94 %	107,030	0	0.73	0.72	0.01 1.39 %
KTCZ23	Dec 2023	68,139	-0.04 %	68,169	0.00 %	68,170	-0.05 %	68,205	-3.09 %	70,380	48	46.59	47.25	-0.66 -1.40 %
BLANDH24	Mar 2024	49,446	0.00 %	49,446	0.00 %	49,446	0.00 %	49,447	3.13 %	47,945	0	0.73	0.72	0.01 1.39 %
BANPUZ23	Dec 2023	44,664	-0.41 %	44,847	0.57 %	44,594	0.95 %	44,174	-1.63 %	44,905	210	7.40	7.49	-0.09 -1.20 %
BANPUH24	Mar 2024	37,463	0.20 %	37,389	0.42 %	37,233	-4.85 %	39,132	23.80 %	31,608	79	7.47	7.57	-0.10 -1.32 %
BANPUM24	Jun 2024	35,975	0.03 %	35,963	0.01 %	35,959	0.03 %	35,949	0.32 %	35,836	15	7.37	7.42	-0.05 -0.67 %
IRPCH24	Mar 2024	35,669	0.00 %	35,668	0.00 %	35,667	0.01 %	35,664	-1.36 %	36,155	5,012	2.05	2.02	0.03 1.49 %
RSU24	Sep 2024	33,201	0.00 %	33,201	0.00 %	33,201	0.00 %	33,200	0.00 %	33,200	1	13.95	13.65	0.30 2.20 %
SIRIU24	Sep 2024	33,109	0.00 %	33,109	0.00 %	33,109	0.00 %	33,109	0.02 %	33,104	0	1.63	1.61	0.02 1.24 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
S	0.92	0.05	5.75
ICHI	14.80	0.70	4.96
KEX	4.14	0.18	4.55
ERW	5.25	0.15	2.94
WHA	5.25	0.15	2.94
BCP	44.25	1.25	2.91
BJC	26.50	0.75	2.91
GFPT	10.80	0.30	2.86
HMPRO	12.00	0.30	2.56
M	40.50	1.00	2.53

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	8.95	-0.50	-5.29
BDMS	25.75	-0.50	-1.90
AP	10.50	-0.20	-1.87
PTTEP	143.00	-2.50	-1.72
BH	217.00	-3.00	-1.36
KBANK	127.50	-1.50	-1.16
KTC	46.75	-0.50	-1.06
PRM	5.25	-0.05	-0.94
BCH	21.20	-0.20	-0.93
TRUE	5.55	-0.05	-0.89

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
12/06/2023	91,657	103,509	-11,852	28,326	26,599	1,727	88,744	78,619	10,125	208,727	712,559

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/06/2023	52,823	65,846	-13,023	4,325	5,720	-1,395	40,831	26,413	14,418	97,979	111,763

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/06/2023	583	213	370	44,100	45,513	-1,413	38,039	36,996	1,043	82,722	167,842