

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		07-Dec-23	06-Dec-23	Change	07-Dec-23	(+/-)	06-Dec-23	(+/-)	04-Dec-23	(+/-)	01-Dec-23	(+/-)	30-Nov-23
S50Z23	Dec 2023	849.40	856.60	-7.20 -0.84 %	583,060	1.93 %	572,030	-3.88 %	595,125	5.58 %	563,656	-8.13 %	613,505
S50F24	Jan 2024	849.20	855.90	-6.70 -0.78 %	297	15.56 %	257	-2.28 %	263	-18.58 %	323	0.00 %	323
S50G24	Feb 2024	851.00	857.00	-6.00 -0.70 %	57	0.00 %	57	9.62 %	52	18.18 %	44	83.33 %	24
S50H24	Mar 2024	848.00	855.20	-7.20 -0.84 %	104,245	9.13 %	95,526	-1.17 %	96,660	12.29 %	86,078	-6.73 %	92,285
S50M24	Jun 2024	846.40	853.30	-6.90 -0.81 %	30,718	3.12 %	29,790	-0.64 %	29,981	2.31 %	29,304	-2.29 %	29,990
S50U24	Sep 2024	842.10	849.10	-7.00 -0.82 %	15,851	6.39 %	14,899	1.32 %	14,705	1.48 %	14,490	-9.15 %	15,950

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Dec-23	06-Dec-23	Change	07-Dec-23	(+/-)	06-Dec-23	(+/-)	04-Dec-23	(+/-)	01-Dec-23	(+/-)	30-Nov-23
PTTH24	Mar 2024	5,604	34.75	35.24	-0.49 -1.39 %	4,561	28.12 %	3,560	-35.98 %	5,561	9.90 %	5,060	-2.05 %	5,166
AAVZ23	Dec 2023	5,025	1.97	1.97	0.00 0.00 %	31,422	-0.01 %	31,424	-3.16 %	32,451	-0.64 %	32,659	0.17 %	32,602
AAVH24	Mar 2024	5,002	2.00	1.98	0.02 1.01 %	30,317	19.76 %	25,315	0.01 %	25,312	-1.93 %	25,811	0.00 %	25,811
PLANBM24	Jun 2024	4,001	8.66	8.39	0.27 3.22 %	10,002	66.67 %	6,001	0.00 %	6,001	9.09 %	5,501	0.00 %	5,501
BANPUZ23	Dec 2023	3,553	7.01	7.40	-0.39 -5.27 %	46,790	4.76 %	44,664	-0.41 %	44,847	0.57 %	44,594	0.95 %	44,174
STPIH24	Mar 2024	3,214	3.25	3.06	0.19 6.21 %	7,601	32.40 %	5,741	0.00 %	5,741	0.00 %	5,741	0.00 %	5,741
BDMSH24	Mar 2024	3,100	25.75	25.60	0.15 0.59 %	3,019	-9.09 %	3,321	43.27 %	2,318	-4.10 %	2,417	0.04 %	2,416
JASZ23	Dec 2023	2,575	2.08	2.21	-0.13 -5.88 %	15,110	3.42 %	14,611	-39.17 %	24,021	-1.18 %	24,309	-75.47 %	99,085
BAMH24	Mar 2024	1,700	8.31	8.46	-0.15 -1.77 %	5,206	29.96 %	4,006	-2.58 %	4,112	2.67 %	4,005	-11.12 %	4,506
BAMZ23	Dec 2023	1,601	8.40	8.55	-0.15 -1.75 %	9,115	-6.21 %	9,719	7.49 %	9,042	0.08 %	9,035	0.01 %	9,034

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		07-Dec-23	(+/-)	06-Dec-23	(+/-)	04-Dec-23	(+/-)	01-Dec-23	(+/-)	30-Nov-23	(Contract)	07-Dec-23	06-Dec-23	Change
GUNKULZ23	Dec 2023	120,929	-1.23 %	122,433	-0.81 %	123,432	0.01 %	123,425	-0.03 %	123,462	1,512	2.61	2.66	-0.05 -1.88 %
BLANDM24	Jun 2024	109,031	0.00 %	109,031	0.00 %	109,031	0.00 %	109,031	0.93 %	108,031	0	0.73	0.73	0.00 0.00 %
KTCZ23	Dec 2023	68,155	0.02 %	68,139	-0.04 %	68,169	0.00 %	68,170	-0.05 %	68,205	30	46.60	46.59	0.01 0.02 %
BLANDH24	Mar 2024	49,446	0.00 %	49,446	0.00 %	49,446	0.00 %	49,446	0.00 %	49,447	0	0.73	0.73	0.00 0.00 %
BANPUZ23	Dec 2023	46,790	4.76 %	44,664	-0.41 %	44,847	0.57 %	44,594	0.95 %	44,174	3,553	7.01	7.40	-0.39 -5.27 %
BANPUH24	Mar 2024	37,627	0.44 %	37,463	0.20 %	37,389	0.42 %	37,233	-4.85 %	39,132	468	7.14	7.47	-0.33 -4.42 %
BANPUM24	Jun 2024	36,401	1.18 %	35,975	0.03 %	35,963	0.01 %	35,959	0.03 %	35,949	437	7.06	7.37	-0.31 -4.21 %
IRPCH24	Mar 2024	35,676	0.02 %	35,669	0.00 %	35,668	0.00 %	35,667	0.01 %	35,664	51	1.99	2.05	-0.06 -2.93 %
RSU24	Sep 2024	33,202	0.00 %	33,201	0.00 %	33,201	0.00 %	33,201	0.00 %	33,200	1	13.69	13.95	-0.26 -1.86 %
SIRIU24	Sep 2024	33,109	0.00 %	33,109	0.00 %	33,109	0.00 %	33,109	0.00 %	33,109	0	1.63	1.63	0.00 0.00 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AMATA	26.50	1.00	3.92
STPI	3.16	0.08	2.60
SPALI	18.10	0.40	2.26
BA	14.70	0.30	2.08
AP	10.70	0.20	1.90
PLANB	8.50	0.15	1.80
CENTEL	43.50	0.50	1.16
PTG	9.00	0.10	1.12
SCC	295.00	3.00	1.03
WHA	5.30	0.05	0.95

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	8.45	-0.50	-5.59
BANPU	7.00	-0.40	-5.41
TRUE	5.30	-0.25	-4.50
BCP	42.75	-1.50	-3.39
KEX	4.02	-0.12	-2.90
DELTA	76.00	-2.25	-2.88
TQM	28.50	-0.75	-2.56
CBG	82.25	-2.00	-2.37
HANA	44.50	-1.00	-2.20
COM7	22.40	-0.50	-2.18

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
12/07/2023	100,798	104,469	-3,671	44,383	42,635	1,748	110,375	108,452	1,923	255,556	734,228

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/07/2023	21,080	21,233	-153	1,955	1,425	530	13,576	13,953	-377	36,611	70,338

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/07/2023	723	1,165	-442	21,887	28,287	-6,400	34,313	27,471	6,842	56,923	148,432