

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		08-Dec-23	07-Dec-23	Change	08-Dec-23	(+/-)	07-Dec-23	(+/-)	06-Dec-23	(+/-)	04-Dec-23	(+/-)	01-Dec-23
S50Z23	Dec 2023	853.60	849.40	4.20 0.49 %	565,023	-3.09 %	583,060	1.93 %	572,030	-3.88 %	595,125	5.58 %	563,656
S50F24	Jan 2024	853.10	849.20	3.90 0.46 %	322	8.42 %	297	15.56 %	257	-2.28 %	263	-18.58 %	323
S50G24	Feb 2024	850.00	851.00	-1.00 -0.12 %	61	7.02 %	57	0.00 %	57	9.62 %	52	18.18 %	44
S50H24	Mar 2024	851.80	848.00	3.80 0.45 %	102,484	-1.69 %	104,245	9.13 %	95,526	-1.17 %	96,660	12.29 %	86,078
S50M24	Jun 2024	850.00	846.40	3.60 0.43 %	29,557	-3.78 %	30,718	3.12 %	29,790	-0.64 %	29,981	2.31 %	29,304
S50U24	Sep 2024	845.80	842.10	3.70 0.44 %	15,071	-4.92 %	15,851	6.39 %	14,899	1.32 %	14,705	1.48 %	14,490

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Dec-23	07-Dec-23	Change	08-Dec-23	(+/-)	07-Dec-23	(+/-)	06-Dec-23	(+/-)	04-Dec-23	(+/-)	01-Dec-23
JASZ23	Dec 2023	9,498	2.17	2.08	0.09 4.33 %	16,708	10.58 %	15,110	3.42 %	14,611	-39.17 %	24,021	-1.18 %	24,309
BANPUH24	Mar 2024	8,612	6.80	7.14	-0.34 -4.76 %	37,410	-0.58 %	37,627	0.44 %	37,463	0.20 %	37,389	0.42 %	37,233
BANPUZ23	Dec 2023	3,988	6.79	7.01	-0.22 -3.14 %	46,375	-0.89 %	46,790	4.76 %	44,664	-0.41 %	44,847	0.57 %	44,594
ITDZ23	Dec 2023	3,055	0.96	1.15	-0.19 ##### %	9,244	-16.09 %	11,016	-0.15 %	11,033	-0.10 %	11,044	0.06 %	11,037
KTBU24	Sep 2024	2,500	18.11	18.22	-0.11 -0.60 %	33,006	3.77 %	31,806	0.00 %	31,806	-0.63 %	32,007	1.91 %	31,406
PTTH24	Mar 2024	1,501	35.00	34.75	0.25 0.72 %	4,061	-10.96 %	4,561	28.12 %	3,560	-35.98 %	5,561	9.90 %	5,060
GUNKULU24	Sep 2024	1,500	2.56	2.57	-0.01 -0.39 %	5,005	42.71 %	3,507	0.00 %	3,507	0.00 %	3,507	0.00 %	3,507
TRUEZ23	Dec 2023	1,063	5.14	5.31	-0.17 -3.20 %	8,425	13.45 %	7,426	0.41 %	7,396	-0.30 %	7,418	0.04 %	7,415
PTTGCZ23	Dec 2023	1,014	39.00	39.09	-0.09 -0.23 %	2,697	-27.09 %	3,699	-8.35 %	4,036	-1.99 %	4,118	-0.27 %	4,129
GUNKULH24	Mar 2024	1,002	2.59	2.60	-0.01 -0.38 %	10,312	10.74 %	9,312	0.00 %	9,312	-5.10 %	9,812	0.07 %	9,805

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		08-Dec-23	(+/-)	07-Dec-23	(+/-)	06-Dec-23	(+/-)	04-Dec-23	(+/-)	01-Dec-23	(Contract)	08-Dec-23	07-Dec-23	Change
GUNKULZ23	Dec 2023	120,443	-0.40 %	120,929	-1.23 %	122,433	-0.81 %	123,432	0.01 %	123,425	631	2.60	2.61	-0.01 -0.38 %
BLANDM24	Jun 2024	109,038	0.01 %	109,031	0.00 %	109,031	0.00 %	109,031	0.00 %	109,031	7	0.74	0.73	0.01 1.37 %
KTCZ23	Dec 2023	68,165	0.01 %	68,155	0.02 %	68,139	-0.04 %	68,169	0.00 %	68,170	64	46.00	46.60	-0.60 -1.29 %
BLANDH24	Mar 2024	49,446	0.00 %	49,446	0.00 %	49,446	0.00 %	49,446	0.00 %	49,446	0	0.73	0.73	0.00 0.00 %
BANPUZ23	Dec 2023	46,375	-0.89 %	46,790	4.76 %	44,664	-0.41 %	44,847	0.57 %	44,594	3,988	6.79	7.01	-0.22 -3.14 %
BANPUH24	Mar 2024	37,410	-0.58 %	37,627	0.44 %	37,463	0.20 %	37,389	0.42 %	37,233	8,612	6.80	7.14	-0.34 -4.76 %
BANPUM24	Jun 2024	36,332	-0.19 %	36,401	1.18 %	35,975	0.03 %	35,963	0.01 %	35,959	932	6.76	7.06	-0.30 -4.25 %
IRPCH24	Mar 2024	35,674	-0.01 %	35,676	0.02 %	35,669	0.00 %	35,668	0.00 %	35,667	0	2.01	1.99	0.02 1.01 %
RSU24	Sep 2024	33,203	0.00 %	33,202	0.00 %	33,201	0.00 %	33,201	0.00 %	33,201	2	13.74	13.69	0.05 0.37 %
SIRIU24	Sep 2024	33,109	0.00 %	33,109	0.00 %	33,109	0.00 %	33,109	0.00 %	33,109	0	1.61	1.63	-0.02 -1.23 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	81.00	5.00	6.58
HANA	46.75	2.25	5.06
TTA	6.25	0.30	5.04
JMT	28.25	1.25	4.63
PSL	8.70	0.25	2.96
AAV	1.99	0.03	1.53
BTS	7.30	0.10	1.39
BEM	8.10	0.10	1.25
PTTEP	142.00	1.50	1.07
TOP	51.00	0.50	0.99

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ITD	0.93	-0.20	-17.70
OSP	21.50	-1.20	-5.29
BANPU	6.75	-0.25	-3.57
STGT	6.10	-0.20	-3.17
AMATA	25.75	-0.75	-2.83
TRUE	5.15	-0.15	-2.83
ICHI	14.40	-0.40	-2.70
TKN	9.10	-0.20	-2.15
VGI	1.94	-0.04	-2.02
M	39.25	-0.75	-1.88

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
12/08/2023	98,476	82,928	15,548	33,797	35,060	-1,263	90,314	104,599	-14,285	222,587	712,518

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/08/2023	21,100	23,664	-2,564	2,363	2,407	-44	16,407	13,799	2,608	39,870	73,300

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/08/2023	1,041	1,303	-262	15,634	14,610	1,024	18,371	19,133	-762	35,046	136,327