

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		12-Dec-23	08-Dec-23	Change	12-Dec-23	(+/-)	08-Dec-23	(+/-)	07-Dec-23	(+/-)	06-Dec-23	(+/-)	04-Dec-23
S50Z23	Dec 2023	850.80	853.60	-2.80 -0.33 %	554,035	-1.94 %	565,023	-3.09 %	583,060	1.93 %	572,030	-3.88 %	595,125
S50F24	Jan 2024	850.60	853.10	-2.50 -0.29 %	331	2.80 %	322	8.42 %	297	15.56 %	257	-2.28 %	263
S50G24	Feb 2024	850.20	850.00	0.20 0.02 %	81	32.79 %	61	7.02 %	57	0.00 %	57	9.62 %	52
S50H24	Mar 2024	849.70	851.80	-2.10 -0.25 %	106,671	4.09 %	102,484	-1.69 %	104,245	9.13 %	95,526	-1.17 %	96,660
S50M24	Jun 2024	848.00	850.00	-2.00 -0.24 %	30,660	3.73 %	29,557	-3.78 %	30,718	3.12 %	29,790	-0.64 %	29,981
S50U24	Sep 2024	843.80	845.80	-2.00 -0.24 %	15,505	2.88 %	15,071	-4.92 %	15,851	6.39 %	14,899	1.32 %	14,705

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Dec-23	08-Dec-23	Change	12-Dec-23	(+/-)	08-Dec-23	(+/-)	07-Dec-23	(+/-)	06-Dec-23	(+/-)	04-Dec-23
PTGZ23	Dec 2023	7,676	8.90	8.90	0.00 0.00 %	13,139	-2.99 %	13,544	0.26 %	13,509	-0.01 %	13,510	-0.03 %	13,514
AWCH24	Mar 2024	7,124	3.57	3.73	-0.16 -4.29 %	10,143	-39.06 %	16,644	0.23 %	16,605	0.28 %	16,558	0.12 %	16,538
JASZ23X	Dec 2023	5,534	2.06	2.17	-0.11 -5.07 %	11,594	-30.61 %	16,708	10.58 %	15,110	3.42 %	14,611	-39.17 %	24,021
IRPCH24	Mar 2024	4,505	1.97	2.01	-0.04 -1.99 %	40,179	12.63 %	35,674	-0.01 %	35,676	0.02 %	35,669	0.00 %	35,668
PTGH24	Mar 2024	4,268	9.00	9.18	-0.18 -1.96 %	5,832	272.89 %	1,564	7.05 %	1,461	##### %	559	0.18 %	558
AOTH24	Mar 2024	2,989	59.93	60.20	-0.27 -0.45 %	7,957	15.59 %	6,884	-1.87 %	7,015	5.03 %	6,679	3.89 %	6,429
BANPUZ23	Dec 2023	2,405	6.53	6.79	-0.26 -3.83 %	43,205	-6.84 %	46,375	-0.89 %	46,790	4.76 %	44,664	-0.41 %	44,847
EAZ23	Dec 2023	2,363	42.86	44.74	-1.88 -4.20 %	7,464	0.69 %	7,413	-0.36 %	7,440	0.26 %	7,421	0.28 %	7,400
IVLM24	Jun 2024	2,024	24.62	24.86	-0.24 -0.97 %	5,345	60.90 %	3,322	0.00 %	3,322	0.00 %	3,322	0.00 %	3,322
EAU24	Sep 2024	2,000	43.41	45.31	-1.90 -4.19 %	2,143	1,398.60 %	143	0.00 %	143	0.00 %	143	0.00 %	143

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		12-Dec-23	(+/-)	08-Dec-23	(+/-)	07-Dec-23	(+/-)	06-Dec-23	(+/-)	04-Dec-23	(Contract)	12-Dec-23	08-Dec-23	Change
GUNKULZ23	Dec 2023	120,347	-0.08 %	120,443	-0.40 %	120,929	-1.23 %	122,433	-0.81 %	123,432	58	2.58	2.60	-0.02 -0.77 %
BLANDM24	Jun 2024	109,043	0.00 %	109,038	0.01 %	109,031	0.00 %	109,031	0.00 %	109,031	10	0.75	0.74	0.01 1.35 %
KTCZ23	Dec 2023	68,163	0.00 %	68,165	0.01 %	68,155	0.02 %	68,139	-0.04 %	68,169	61	45.50	46.00	-0.50 -1.09 %
BLANDH24	Mar 2024	49,447	0.00 %	49,446	0.00 %	49,446	0.00 %	49,446	0.00 %	49,446	94	0.74	0.73	0.01 1.37 %
BANPUZ23	Dec 2023	43,205	-6.84 %	46,375	-0.89 %	46,790	4.76 %	44,664	-0.41 %	44,847	2,405	6.53	6.79	-0.26 -3.83 %
IRPCH24	Mar 2024	40,179	12.63 %	35,674	-0.01 %	35,676	0.02 %	35,669	0.00 %	35,668	4,505	1.97	2.01	-0.04 -1.99 %
BANPUM24	Jun 2024	35,975	-0.98 %	36,332	-0.19 %	36,401	1.18 %	35,975	0.03 %	35,963	721	6.47	6.76	-0.29 -4.29 %
KTBU24	Sep 2024	34,006	3.03 %	33,006	3.77 %	31,806	0.00 %	31,806	-0.63 %	32,007	1,900	18.21	18.11	0.10 0.55 %
RSU24	Sep 2024	33,203	0.00 %	33,203	0.00 %	33,202	0.00 %	33,201	0.00 %	33,201	1	13.73	13.74	-0.01 -0.07 %
SIRIU24	Sep 2024	33,124	0.05 %	33,109	0.00 %	33,109	0.00 %	33,109	0.00 %	33,109	15	1.58	1.61	-0.03 -1.86 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	83.00	2.00	2.47
PTTEP	144.50	2.50	1.76
TOP	51.75	0.75	1.47
MTC	43.75	0.50	1.16
KBANK	128.00	1.00	0.79
BBL	150.50	1.00	0.67
PTTGC	39.00	0.25	0.65
TTB	1.57	0.01	0.64
BCP	42.75	0.25	0.59
KTB	18.30	0.10	0.55

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STEC	8.15	-0.75	-8.43
ITD	0.88	-0.05	-5.38
BJC	24.70	-1.30	-5.00
AWC	3.54	-0.18	-4.84
SUPER	0.41	-0.02	-4.65
VGI	1.85	-0.09	-4.64
SCGP	36.50	-1.75	-4.58
ORI	8.30	-0.35	-4.05
PSL	8.35	-0.35	-4.02
TTA	6.00	-0.25	-4.00

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
12/12/2023	75,732	98,243	-22,511	35,233	29,711	5,522	97,467	80,478	16,989	208,432	707,283

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/12/2023	39,548	45,767	-6,219	5,722	6,018	-296	32,284	25,769	6,515	77,554	97,448

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/12/2023	701	866	-165	28,314	24,303	4,011	35,936	39,782	-3,846	64,951	149,091