

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		13-Dec-23	12-Dec-23	Change	13-Dec-23	(+/-)	12-Dec-23	(+/-)	08-Dec-23	(+/-)	07-Dec-23	(+/-)	06-Dec-23
S50Z23	Dec 2023	840.00	850.80	-10.80 -1.27 %	578,682	4.45 %	554,035	-1.94 %	565,023	-3.09 %	583,060	1.93 %	572,030
S50F24	Jan 2024	840.20	850.60	-10.40 -1.22 %	358	8.16 %	331	2.80 %	322	8.42 %	297	15.56 %	257
S50G24	Feb 2024	839.60	850.20	-10.60 -1.25 %	151	86.42 %	81	32.79 %	61	7.02 %	57	0.00 %	57
S50H24	Mar 2024	839.00	849.70	-10.70 -1.26 %	117,013	9.70 %	106,671	4.09 %	102,484	-1.69 %	104,245	9.13 %	95,526
S50M24	Jun 2024	837.40	848.00	-10.60 -1.25 %	31,335	2.20 %	30,660	3.73 %	29,557	-3.78 %	30,718	3.12 %	29,790
S50U24	Sep 2024	833.20	843.80	-10.60 -1.26 %	17,488	12.79 %	15,505	2.88 %	15,071	-4.92 %	15,851	6.39 %	14,899

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Dec-23	12-Dec-23	Change	13-Dec-23	(+/-)	12-Dec-23	(+/-)	08-Dec-23	(+/-)	07-Dec-23	(+/-)	06-Dec-23
IRPCH24	Mar 2024	14,053	1.93	1.97	-0.04 -2.03 %	42,177	4.97 %	40,179	12.63 %	35,674	-0.01 %	35,676	0.02 %	35,669
JASZ23X	Dec 2023	5,679	1.55	1.50	0.05 3.33 %	9,010	-22.29 %	11,594	-30.61 %	16,708	10.58 %	15,110	3.42 %	14,611
AWCH24	Mar 2024	5,298	3.47	3.57	-0.10 -2.80 %	6,888	-32.09 %	10,143	-39.06 %	16,644	0.23 %	16,605	0.28 %	16,558
BANPUH24	Mar 2024	3,514	6.38	6.60	-0.22 -3.33 %	31,106	2.89 %	30,232	-19.19 %	37,410	-0.58 %	37,627	0.44 %	37,463
PTTGCH24	Mar 2024	3,510	38.04	39.00	-0.96 -2.46 %	3,403	-45.63 %	6,259	12.21 %	5,578	7.70 %	5,179	-2.60 %	5,317
BANPUZ23	Dec 2023	3,056	6.30	6.53	-0.23 -3.52 %	39,284	-9.08 %	43,205	-6.84 %	46,375	-0.89 %	46,790	4.76 %	44,664
SUPERM24	Jun 2024	3,000	0.44	0.44	0.00 0.00 %	29,253	-9.30 %	32,253	3.21 %	31,251	0.03 %	31,241	0.00 %	31,241
SPRCZ23	Dec 2023	2,000	7.67	7.82	-0.15 -1.92 %	3,585	-12.24 %	4,085	0.02 %	4,084	-0.24 %	4,094	0.00 %	4,094
BDMSH24	Mar 2024	1,800	25.50	25.84	-0.34 -1.32 %	2,419	-19.87 %	3,019	-0.07 %	3,021	0.07 %	3,019	-9.09 %	3,321
IRPCZ23	Dec 2023	1,773	1.91	1.96	-0.05 -2.55 %	13,574	-4.37 %	14,195	3.63 %	13,698	-0.17 %	13,722	0.20 %	13,695

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		13-Dec-23	(+/-)	12-Dec-23	(+/-)	08-Dec-23	(+/-)	07-Dec-23	(+/-)	06-Dec-23	(Contract)	13-Dec-23	12-Dec-23	Change
GUNKULZ23	Dec 2023	121,108	0.63 %	120,347	-0.08 %	120,443	-0.40 %	120,929	-1.23 %	122,433	763	2.58	2.58	0.00 0.00 %
BLANDM24	Jun 2024	109,048	0.00 %	109,043	0.00 %	109,038	0.01 %	109,031	0.00 %	109,031	6	0.71	0.75	-0.04 -5.33 %
KTCZ23	Dec 2023	68,118	-0.07 %	68,163	0.00 %	68,165	0.01 %	68,155	0.02 %	68,139	34	44.10	45.50	-1.40 -3.08 %
BLANDH24	Mar 2024	49,356	-0.18 %	49,447	0.00 %	49,446	0.00 %	49,446	0.00 %	49,446	2	0.70	0.74	-0.04 -5.41 %
IRPCH24	Mar 2024	42,177	4.97 %	40,179	12.63 %	35,674	-0.01 %	35,676	0.02 %	35,669	14,053	1.93	1.97	-0.04 -2.03 %
BANPUZ23	Dec 2023	39,284	-9.08 %	43,205	-6.84 %	46,375	-0.89 %	46,790	4.76 %	44,664	3,056	6.30	6.53	-0.23 -3.52 %
BANPUM24	Jun 2024	35,654	-0.89 %	35,975	-0.98 %	36,332	-0.19 %	36,401	1.18 %	35,975	218	6.35	6.47	-0.12 -1.85 %
KTBU24	Sep 2024	33,906	-0.29 %	34,006	3.03 %	33,006	3.77 %	31,806	0.00 %	31,806	100	18.25	18.21	0.04 0.22 %
RSU24	Sep 2024	33,203	0.00 %	33,203	0.00 %	33,203	0.00 %	33,202	0.00 %	33,201	1	13.75	13.73	0.02 0.15 %
SIRIU24	Sep 2024	33,124	0.00 %	33,124	0.05 %	33,109	0.00 %	33,109	0.00 %	33,109	0	1.60	1.58	0.02 1.27 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CK	20.30	0.50	2.53
CBG	79.00	0.75	0.96
AP	10.80	0.10	0.93
BEM	8.05	0.05	0.63
SIRI	1.65	0.01	0.61
CPF	18.50	0.10	0.54
BH	214.00	1.00	0.47
EGCO	121.00	0.50	0.41

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	1.55	-0.65	-29.55
JMT	25.25	-2.00	-7.34
BEC	4.80	-0.35	-6.80
THG	56.00	-4.00	-6.67
TTA	5.70	-0.30	-5.00
STA	14.30	-0.70	-4.67
BANPU	6.30	-0.30	-4.55
SAWAD	40.25	-1.75	-4.17
IVL	24.20	-1.05	-4.16
PTTGC	37.50	-1.50	-3.85

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
13/12/2023	100,909	103,564	-2,655	43,384	42,118	1,266	97,778	96,389	1,389	242,071	745,027

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/12/2023	19,802	20,657	-855	2,004	2,166	-162	13,992	12,975	1,017	35,798	73,211

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/12/2023	178	79	99	11,325	10,573	752	17,984	18,835	-851	29,487	127,554