

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		14-Dec-23	13-Dec-23	Change	14-Dec-23	(+/-)	13-Dec-23	(+/-)	12-Dec-23	(+/-)	08-Dec-23	(+/-)	07-Dec-23
S50Z23	Dec 2023	854.80	840.00	14.80 1.76 %	579,189	0.09 %	578,682	4.45 %	554,035	-1.94 %	565,023	-3.09 %	583,060
S50F24	Jan 2024	853.90	840.20	13.70 1.63 %	336	-6.15 %	358	8.16 %	331	2.80 %	322	8.42 %	297
S50G24	Feb 2024	855.20	839.60	15.60 1.86 %	190	25.83 %	151	86.42 %	81	32.79 %	61	7.02 %	57
S50H24	Mar 2024	853.40	839.00	14.40 1.72 %	117,927	0.78 %	117,013	9.70 %	106,671	4.09 %	102,484	-1.69 %	104,245
S50M24	Jun 2024	851.80	837.40	14.40 1.72 %	32,102	2.45 %	31,335	2.20 %	30,660	3.73 %	29,557	-3.78 %	30,718
S50U24	Sep 2024	847.80	833.20	14.60 1.75 %	16,833	-3.75 %	17,488	12.79 %	15,505	2.88 %	15,071	-4.92 %	15,851

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Dec-23	13-Dec-23	Change	14-Dec-23	(+/-)	13-Dec-23	(+/-)	12-Dec-23	(+/-)	08-Dec-23	(+/-)	07-Dec-23
AAVH24	Mar 2024	5,506	1.98	1.92	0.06 3.13 %	28,618	-3.36 %	29,612	-0.69 %	29,817	-1.75 %	30,347	0.10 %	30,317
SIRIM24	Jun 2024	5,000	1.65	1.62	0.03 1.85 %	8,130	-38.08 %	13,130	0.00 %	13,130	0.00 %	13,130	0.00 %	13,130
SIRIU24	Sep 2024	5,000	1.62	1.60	0.02 1.25 %	31,124	-6.04 %	33,124	0.00 %	33,124	0.05 %	33,109	0.00 %	33,109
AAVZ23	Dec 2023	2,566	1.99	1.90	0.09 4.74 %	25,391	-1.95 %	25,896	-2.12 %	26,457	0.17 %	26,412	-15.94 %	31,422
BANPUM24	Jun 2024	2,161	6.40	6.35	0.05 0.79 %	37,615	5.50 %	35,654	-0.89 %	35,975	-0.98 %	36,332	-0.19 %	36,401
KTBH24	Mar 2024	1,881	18.70	18.45	0.25 1.36 %	14,959	2.18 %	14,640	-5.12 %	15,430	-0.66 %	15,532	-0.12 %	15,550
AOTH24	Mar 2024	1,559	59.93	59.46	0.47 0.79 %	8,480	16.02 %	7,309	-8.14 %	7,957	15.59 %	6,884	-1.87 %	7,015
BAMH24	Mar 2024	1,114	8.10	7.86	0.24 3.05 %	5,619	5.86 %	5,308	-3.58 %	5,505	5.76 %	5,205	-0.02 %	5,206
JASH24X	Mar 2024	1,109	1.46	1.54	-0.08 -5.19 %	14,401	7.43 %	13,405	3.93 %	12,898	-0.80 %	13,002	0.73 %	12,908
JASZ23X	Dec 2023	1,100	1.49	1.55	-0.06 -3.87 %	8,655	-3.94 %	9,010	-22.29 %	11,594	-30.61 %	16,708	10.58 %	15,110

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		14-Dec-23	(+/-)	13-Dec-23	(+/-)	12-Dec-23	(+/-)	08-Dec-23	(+/-)	07-Dec-23	(Contract)	14-Dec-23	13-Dec-23	Change
GUNKULZ23	Dec 2023	121,110	0.00 %	121,108	0.63 %	120,347	-0.08 %	120,443	-0.40 %	120,929	9	2.60	2.58	0.02 0.78 %
BLANDM24	Jun 2024	109,058	0.01 %	109,048	0.00 %	109,043	0.00 %	109,038	0.01 %	109,031	10	0.74	0.71	0.03 4.23 %
KTCZ23	Dec 2023	68,091	-0.04 %	68,118	-0.07 %	68,163	0.00 %	68,165	0.01 %	68,155	1	45.65	44.10	1.55 3.51 %
BLANDH24	Mar 2024	49,366	0.02 %	49,356	-0.18 %	49,447	0.00 %	49,446	0.00 %	49,446	11	0.73	0.70	0.03 4.29 %
BANPUZ23	Dec 2023	38,972	-0.79 %	39,284	-9.08 %	43,205	-6.84 %	46,375	-0.89 %	46,790	941	6.38	6.30	0.08 1.27 %
BANPUM24	Jun 2024	37,615	5.50 %	35,654	-0.89 %	35,975	-0.98 %	36,332	-0.19 %	36,401	2,161	6.40	6.35	0.05 0.79 %
IRPCH24	Mar 2024	37,179	-11.85 %	42,177	4.97 %	40,179	12.63 %	35,674	-0.01 %	35,676	9	1.95	1.93	0.02 1.04 %
KTBU24	Sep 2024	34,106	0.59 %	33,906	-0.29 %	34,006	3.03 %	33,006	3.77 %	31,806	200	18.39	18.25	0.14 0.77 %
RSU24	Sep 2024	33,203	0.00 %	33,203	0.00 %	33,203	0.00 %	33,203	0.00 %	33,202	1	13.75	13.75	0.00 0.00 %
RSM24	Jun 2024	31,514	0.00 %	31,514	0.00 %	31,513	0.00 %	31,513	0.00 %	31,512	1	13.64	13.66	-0.02 -0.15 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	49.50	3.75	8.20
GPSC	47.25	2.75	6.18
SAWAD	42.50	2.25	5.59
DELTA	85.75	4.25	5.21
JMT	26.50	1.25	4.95
BGRIM	26.75	1.25	4.90
KEX	4.04	0.18	4.66
CKP	3.20	0.14	4.58
EPG	7.55	0.30	4.14
TRUE	5.25	0.20	3.96

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	1.49	-0.06	-3.87
CHG	2.92	-0.04	-1.35
TU	14.80	-0.20	-1.33
BCH	21.20	-0.20	-0.93
PSL	8.15	-0.05	-0.61
INTUCH	69.50	-0.25	-0.36
TISCO	97.50	-0.25	-0.26

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
14/12/2023	130,547	89,542	41,005	35,760	55,618	-19,858	110,134	131,281	-21,147	276,441	746,577

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/12/2023	31,898	26,107	5,791	4,136	3,238	898	15,464	22,153	-6,689	51,498	81,845

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/12/2023	386	751	-365	26,907	27,735	-828	37,370	36,177	1,193	64,663	141,103