

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		15-Dec-23	14-Dec-23	Change	15-Dec-23	(+/-)	14-Dec-23	(+/-)	13-Dec-23	(+/-)	12-Dec-23	(+/-)	08-Dec-23
S50Z23	Dec 2023	863.00	854.80	8.20 0.96 %	556,400	-3.93 %	579,189	0.09 %	578,682	4.45 %	554,035	-1.94 %	565,023
S50F24	Jan 2024	863.00	853.90	9.10 1.07 %	263	-21.73 %	336	-6.15 %	358	8.16 %	331	2.80 %	322
S50G24	Feb 2024	862.60	855.20	7.40 0.87 %	130	-31.58 %	190	25.83 %	151	86.42 %	81	32.79 %	61
S50H24	Mar 2024	861.90	853.40	8.50 1.00 %	122,367	3.77 %	117,927	0.78 %	117,013	9.70 %	106,671	4.09 %	102,484
S50M24	Jun 2024	860.00	851.80	8.20 0.96 %	31,764	-1.05 %	32,102	2.45 %	31,335	2.20 %	30,660	3.73 %	29,557
S50U24	Sep 2024	856.00	847.80	8.20 0.97 %	16,293	-3.21 %	16,833	-3.75 %	17,488	12.79 %	15,505	2.88 %	15,071

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Dec-23	14-Dec-23	Change	15-Dec-23	(+/-)	14-Dec-23	(+/-)	13-Dec-23	(+/-)	12-Dec-23	(+/-)	08-Dec-23
GUNKULH24	Mar 2024	45,507	2.62	2.58	0.04 1.55 %	51,811	402.78 %	10,305	-4.63 %	10,805	-4.48 %	11,312	9.70 %	10,312
GUNKULZ23	Dec 2023	41,084	2.64	2.60	0.04 1.54 %	81,135	-33.01 %	121,110	0.00 %	121,108	0.63 %	120,347	-0.08 %	120,443
IRPCH24	Mar 2024	5,206	2.02	1.95	0.07 3.59 %	35,376	-4.85 %	37,179	-11.85 %	42,177	4.97 %	40,179	12.63 %	35,674
BCPGZ23	Dec 2023	5,066	8.65	8.62	0.03 0.35 %	8,002	-1.28 %	8,106	0.02 %	8,104	-0.02 %	8,106	0.01 %	8,105
BTSZ23	Dec 2023	4,700	7.20	7.15	0.05 0.70 %	8,942	-5.31 %	9,443	0.01 %	9,442	-0.02 %	9,444	0.02 %	9,442
BCPGH24	Mar 2024	4,219	8.61	8.58	0.03 0.35 %	25,987	0.98 %	25,734	1.19 %	25,431	-0.02 %	25,435	0.00 %	25,434
SCBH24	Mar 2024	4,153	100.30	100.94	-0.64 -0.63 %	4,013	1.83 %	3,941	1.00 %	3,902	2.20 %	3,818	-0.55 %	3,839
PTTGCH24	Mar 2024	3,333	39.58	38.50	1.08 2.81 %	6,335	100.35 %	3,162	-7.08 %	3,403	-45.63 %	6,259	12.21 %	5,578
AOTH24	Mar 2024	3,310	61.75	59.93	1.82 3.04 %	9,380	10.61 %	8,480	16.02 %	7,309	-8.14 %	7,957	15.59 %	6,884
BTSM24	Jun 2024	2,700	7.13	7.08	0.05 0.71 %	3,221	518.23 %	521	0.00 %	521	0.00 %	521	0.00 %	521

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest								Volume (Contract)	Settle Price			
		15-Dec-23	(+/-)	14-Dec-23	(+/-)	13-Dec-23	(+/-)	12-Dec-23	(+/-)		08-Dec-23	15-Dec-23	14-Dec-23	Change
BLANDM24	Jun 2024	109,061	0.00 %	109,058	0.01 %	109,048	0.00 %	109,043	0.00 %	109,038	3	0.73	0.74	-0.01 -1.35 %
GUNKULZ23	Dec 2023	81,135	-33.01 %	121,110	0.00 %	121,108	0.63 %	120,347	-0.08 %	120,443	41,084	2.64	2.60	0.04 1.54 %
KTCZ23	Dec 2023	68,093	0.00 %	68,091	-0.04 %	68,118	-0.07 %	68,163	0.00 %	68,165	23	46.07	45.65	0.42 0.92 %
GUNKULH24	Mar 2024	51,811	402.78 %	10,305	-4.63 %	10,805	-4.48 %	11,312	9.70 %	10,312	45,507	2.62	2.58	0.04 1.55 %
BLANDH24	Mar 2024	50,898	3.10 %	49,366	0.02 %	49,356	-0.18 %	49,447	0.00 %	49,446	1,537	0.74	0.73	0.01 1.37 %
BANPUZ23	Dec 2023	38,487	-1.24 %	38,972	-0.79 %	39,284	-9.08 %	43,205	-6.84 %	46,375	826	6.54	6.38	0.16 2.51 %
BANPUM24	Jun 2024	35,750	-4.96 %	37,615	5.50 %	35,654	-0.89 %	35,975	-0.98 %	36,332	2,199	6.47	6.40	0.07 1.09 %
IRPCH24	Mar 2024	35,376	-4.85 %	37,179	-11.85 %	42,177	4.97 %	40,179	12.63 %	35,674	5,206	2.02	1.95	0.07 3.59 %
KTBU24	Sep 2024	33,906	-0.59 %	34,106	0.59 %	33,906	-0.29 %	34,006	3.03 %	33,006	200	18.42	18.39	0.03 0.16 %
RSU24	Sep 2024	33,203	0.00 %	33,203	0.00 %	33,203	0.00 %	33,203	0.00 %	33,203	1	13.75	13.75	0.00 0.00 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IRPC	2.04	0.11	5.70
BJC	26.25	1.25	5.00
AMATA	26.50	1.25	4.95
BGRIM	28.00	1.25	4.67
EA	45.50	2.00	4.60
SPALI	17.90	0.70	4.07
IVL	26.00	1.00	4.00
GLOBAL	16.80	0.60	3.70
GPSC	49.00	1.75	3.70
ICHI	15.20	0.50	3.40

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	83.25	-2.50	-2.92
THG	55.75	-1.50	-2.62
PSH	11.90	-0.30	-2.46
BSRC	8.05	-0.20	-2.42
TCAP	48.25	-1.00	-2.03
BLAND	0.70	-0.01	-1.41
KCE	54.75	-0.75	-1.35
STEC	8.35	-0.10	-1.18
HANA	49.00	-0.50	-1.01
OR	20.10	-0.20	-0.99

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
15/12/2023	101,687	95,232	6,455	39,509	38,027	1,482	98,420	106,357	-7,937	239,616	727,217

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/12/2023	28,216	28,124	92	1,925	2,289	-364	18,981	18,709	272	49,122	77,868

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/12/2023	344	506	-162	18,961	24,892	-5,931	30,208	24,115	6,093	49,513	143,826