

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		19-Dec-23	18-Dec-23	Change	19-Dec-23	(+/-)	18-Dec-23	(+/-)	15-Dec-23	(+/-)	14-Dec-23	(+/-)	13-Dec-23
S50Z23	Dec 2023	865.60	863.60	2.00 0.23 %	491,166	-4.36 %	513,543	-7.70 %	556,400	-3.93 %	579,189	0.09 %	578,682
S50F24	Jan 2024	865.50	864.30	1.20 0.14 %	276	-6.76 %	296	12.55 %	263	-21.73 %	336	-6.15 %	358
S50G24	Feb 2024	864.50	863.30	1.20 0.14 %	134	-0.74 %	135	3.85 %	130	-31.58 %	190	25.83 %	151
S50H24	Mar 2024	864.60	862.90	1.70 0.20 %	127,572	3.71 %	123,012	0.53 %	122,367	3.77 %	117,927	0.78 %	117,013
S50M24	Jun 2024	862.50	861.00	1.50 0.17 %	31,281	0.68 %	31,071	-2.18 %	31,764	-1.05 %	32,102	2.45 %	31,335
S50U24	Sep 2024	858.60	857.00	1.60 0.19 %	16,440	3.44 %	15,893	-2.46 %	16,293	-3.21 %	16,833	-3.75 %	17,488

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Dec-23	18-Dec-23	Change	19-Dec-23	(+/-)	18-Dec-23	(+/-)	15-Dec-23	(+/-)	14-Dec-23	(+/-)	13-Dec-23
PTTH24	Mar 2024	6,670	34.90	35.40	-0.50 -1.41 %	9,822	119.98 %	4,465	7.20 %	4,165	-4.49 %	4,361	-2.37 %	4,467
CPFH24	Mar 2024	4,214	18.60	18.60	0.00 0.00 %	9,051	79.65 %	5,038	-1.93 %	5,137	6.42 %	4,827	3.47 %	4,665
CPFZ23	Dec 2023	4,002	18.54	18.59	-0.05 -0.27 %	11,913	0.02 %	11,911	-5.60 %	12,617	-1.33 %	12,787	-0.75 %	12,884
SAWADH24	Mar 2024	3,923	42.25	42.50	-0.25 -0.59 %	5,525	201.42 %	1,833	-28.65 %	2,569	3.59 %	2,480	-11.96 %	2,817
SAWADZ23	Dec 2023	2,941	42.49	43.15	-0.66 -1.53 %	3,611	-45.88 %	6,672	0.06 %	6,668	-0.46 %	6,699	-0.24 %	6,715
AOTH24	Mar 2024	2,429	60.76	61.45	-0.69 -1.12 %	11,904	23.41 %	9,646	2.84 %	9,380	10.61 %	8,480	16.02 %	7,309
WHAH24	Mar 2024	2,031	4.99	5.05	-0.06 -1.19 %	5,691	0.51 %	5,662	-0.05 %	5,665	54.99 %	3,655	16.25 %	3,144
TTBH24	Mar 2024	2,020	1.58	1.59	-0.01 -0.63 %	13,530	17.55 %	11,510	4.55 %	11,009	16.08 %	9,484	0.17 %	9,468
BANPUM24	Jun 2024	2,004	6.40	6.55	-0.15 -2.29 %	37,966	5.57 %	35,962	0.59 %	35,750	-4.96 %	37,615	5.50 %	35,654
IRPCZ23	Dec 2023	2,000	2.04	2.04	0.00 0.00 %	11,489	-0.36 %	11,530	-4.58 %	12,083	-10.91 %	13,562	-0.09 %	13,574

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest				Volume		Settle Price						
		19-Dec-23	(+/-)	18-Dec-23	(+/-)	15-Dec-23	(+/-)	14-Dec-23	(+/-)	13-Dec-23	(Contract)	19-Dec-23	18-Dec-23	Change
BLANDM24	Jun 2024	109,071	0.00 %	109,066	0.00 %	109,061	0.00 %	109,058	0.01 %	109,048	5	0.75	0.74	0.01 1.35 %
GUNKULZ23	Dec 2023	78,433	-0.88 %	79,127	-2.47 %	81,135	-33.01 %	121,110	0.00 %	121,108	506	2.62	2.62	0.00 0.00 %
KTCZ23	Dec 2023	68,088	0.00 %	68,085	-0.01 %	68,093	0.00 %	68,091	-0.04 %	68,118	6	46.08	46.50	-0.42 -0.90 %
BLANDH24	Mar 2024	51,415	0.21 %	51,308	0.81 %	50,898	3.10 %	49,366	0.02 %	49,356	107	0.73	0.73	0.00 0.00 %
GUNKULH24	Mar 2024	49,307	-6.63 %	52,807	1.92 %	51,811	#####	10,305	-4.63 %	10,805	0	2.61	2.61	0.00 0.00 %
BANPUM24	Jun 2024	37,966	5.57 %	35,962	0.59 %	35,750	-4.96 %	37,615	5.50 %	35,654	2,004	6.40	6.55	-0.15 -2.29 %
BANPUZ23	Dec 2023	37,518	-0.82 %	37,830	-1.71 %	38,487	-1.24 %	38,972	-0.79 %	39,284	280	6.39	6.55	-0.16 -2.44 %
IRPCH24	Mar 2024	35,379	-0.03 %	35,390	0.04 %	35,376	-4.85 %	37,179	-11.85 %	42,177	500	2.03	2.04	-0.01 -0.49 %
KTBU24	Sep 2024	33,506	0.00 %	33,506	-1.18 %	33,906	-0.59 %	34,106	0.59 %	33,906	0	18.27	18.37	-0.10 -0.54 %
RSU24	Sep 2024	33,205	0.01 %	33,203	0.00 %	33,203	0.00 %	33,203	0.00 %	33,203	2	13.73	13.80	-0.07 -0.51 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	4.42	0.32	7.80
DELTA	90.25	3.75	4.34
BCH	21.80	0.90	4.31
INTUCH	71.25	2.25	3.26
EPG	8.05	0.25	3.21
PRM	5.15	0.15	3.00
HANA	51.75	1.50	2.99
TKN	9.70	0.25	2.65
CK	20.80	0.50	2.46
BA	14.50	0.20	1.40

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	8.50	-0.40	-4.49
MTC	43.50	-1.25	-2.79
AAV	1.95	-0.05	-2.50
TTA	5.90	-0.15	-2.48
PTG	8.75	-0.20	-2.23
BJC	25.00	-0.50	-1.96
WHA	5.00	-0.10	-1.96
ERW	5.05	-0.10	-1.94
IVL	26.00	-0.50	-1.89
EA	44.25	-0.75	-1.67

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
19/12/2023	72,953	62,539	10,414	23,212	21,610	1,602	56,056	68,072	-12,016	152,221	666,869

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/12/2023	11,689	11,099	590	1,686	1,394	292	10,267	11,149	-882	23,642	62,582

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/12/2023	545	1,026	-481	11,376	9,513	1,863	11,034	12,416	-1,382	22,955	138,975