

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		20-Dec-23	19-Dec-23	Change	20-Dec-23	(+/-)	19-Dec-23	(+/-)	18-Dec-23	(+/-)	15-Dec-23	(+/-)	14-Dec-23
S50Z23	Dec 2023	870.20	865.60	4.60 0.53 %	514,595	4.77 %	491,166	-4.36 %	513,543	-7.70 %	556,400	-3.93 %	579,189
S50F24	Jan 2024	869.40	865.50	3.90 0.45 %	271	-1.81 %	276	-6.76 %	296	12.55 %	263	-21.73 %	336
S50G24	Feb 2024	869.70	864.50	5.20 0.60 %	138	2.99 %	134	-0.74 %	135	3.85 %	130	-31.58 %	190
S50H24	Mar 2024	868.60	864.60	4.00 0.46 %	146,945	15.19 %	127,572	3.71 %	123,012	0.53 %	122,367	3.77 %	117,927
S50M24	Jun 2024	866.80	862.50	4.30 0.50 %	32,267	3.15 %	31,281	0.68 %	31,071	-2.18 %	31,764	-1.05 %	32,102
S50U24	Sep 2024	862.90	858.60	4.30 0.50 %	17,426	6.00 %	16,440	3.44 %	15,893	-2.46 %	16,293	-3.21 %	16,833

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Dec-23	19-Dec-23	Change	20-Dec-23	(+/-)	19-Dec-23	(+/-)	18-Dec-23	(+/-)	15-Dec-23	(+/-)	14-Dec-23
RSM24	Jun 2024	8,401	13.62	13.62	0.00 0.00 %	23,116	-26.65 %	31,516	0.01 %	31,514	0.00 %	31,514	0.00 %	31,514
RSU24	Sep 2024	8,401	13.73	13.73	0.00 0.00 %	41,605	25.30 %	33,205	0.01 %	33,203	0.00 %	33,203	0.00 %	33,203
SIRIZ23	Dec 2023	6,030	1.71	1.71	0.00 0.00 %	9,886	-33.64 %	14,898	-1.30 %	15,094	0.02 %	15,091	-0.05 %	15,098
SUPERZ23	Dec 2023	5,001	0.43	0.41	0.02 4.88 %	22,533	-4.25 %	23,532	0.00 %	23,532	-11.30 %	26,531	0.00 %	26,531
IRPCH24	Mar 2024	4,993	2.08	2.03	0.05 2.46 %	32,886	-7.05 %	35,379	-0.03 %	35,390	0.04 %	35,376	-4.85 %	37,179
AOTH24	Mar 2024	3,783	60.25	60.76	-0.51 -0.84 %	15,117	26.99 %	11,904	23.41 %	9,646	2.84 %	9,380	10.61 %	8,480
PTTH24	Mar 2024	3,628	34.82	34.90	-0.08 -0.23 %	8,474	-13.72 %	9,822	119.98 %	4,465	7.20 %	4,165	-4.49 %	4,361
JASZ23X	Dec 2023	3,572	2.00	1.60	0.40 25.00 %	6,211	-8.78 %	6,809	-6.56 %	7,287	0.16 %	7,275	-15.94 %	8,655
TTBM24	Jun 2024	3,500	1.57	1.56	0.01 0.64 %	5,518	173.44 %	2,018	0.00 %	2,018	-0.49 %	2,028	0.50 %	2,018
CPFZ23	Dec 2023	2,901	18.70	18.54	0.16 0.86 %	5,011	-57.94 %	11,913	0.02 %	11,911	-5.60 %	12,617	-1.33 %	12,787

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		20-Dec-23	(+/-)	19-Dec-23	(+/-)	18-Dec-23	(+/-)	15-Dec-23	(+/-)	14-Dec-23	(Contract)	20-Dec-23	19-Dec-23	Change
BLANDM24	Jun 2024	109,071	0.00 %	109,071	0.00 %	109,066	0.00 %	109,061	0.00 %	109,058	0	0.72	0.75	-0.03 -4.00 %
GUNKULZ23	Dec 2023	77,931	-0.64 %	78,433	-0.88 %	79,127	-2.47 %	81,135	-33.01 %	121,110	718	2.69	2.62	0.07 2.67 %
KTCZ23	Dec 2023	68,083	-0.01 %	68,088	0.00 %	68,085	-0.01 %	68,093	0.00 %	68,091	37	46.40	46.08	0.32 0.69 %
BLANDH24	Mar 2024	51,415	0.00 %	51,415	0.21 %	51,308	0.81 %	50,898	3.10 %	49,366	0	0.71	0.73	-0.02 -2.74 %
GUNKULH24	Mar 2024	50,053	1.51 %	49,307	-6.63 %	52,807	1.92 %	51,811	##### %	10,305	747	2.67	2.61	0.06 2.30 %
RSU24	Sep 2024	41,605	25.30 %	33,205	0.01 %	33,203	0.00 %	33,203	0.00 %	33,203	8,401	13.73	13.73	0.00 0.00 %
BANPUM24	Jun 2024	36,271	-4.46 %	37,966	5.57 %	35,962	0.59 %	35,750	-4.96 %	37,615	2,306	6.58	6.40	0.18 2.81 %
BANPUZ23	Dec 2023	35,415	-5.61 %	37,518	-0.82 %	37,830	-1.71 %	38,487	-1.24 %	38,972	2,822	6.59	6.39	0.20 3.13 %
KTBU24	Sep 2024	34,406	2.69 %	33,506	0.00 %	33,506	-1.18 %	33,906	-0.59 %	34,106	1,500	18.22	18.27	-0.05 -0.27 %
BANPUH24	Mar 2024	33,875	5.70 %	32,049	2.07 %	31,398	0.48 %	31,249	3.08 %	30,315	2,483	6.67	6.48	0.19 2.93 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.02	0.40	24.69
TRUE	5.40	0.35	6.93
IVL	27.75	1.75	6.73
GFPT	11.30	0.50	4.63
KEX	4.62	0.20	4.52
BCP	44.25	1.75	4.12
SPRC	8.40	0.30	3.70
CKP	3.42	0.12	3.64
BANPU	6.60	0.20	3.12
EGCO	128.50	3.50	2.80

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	14.30	-0.30	-2.05
ICHI	14.60	-0.30	-2.01
JMT	26.25	-0.50	-1.87
PTG	8.60	-0.15	-1.71
PTT	35.25	-0.50	-1.40
BH	215.00	-3.00	-1.38
THG	55.50	-0.75	-1.33
AOT	59.50	-0.75	-1.24
GLOBAL	16.90	-0.20	-1.17
BEC	5.15	-0.05	-0.96

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
20/12/2023	117,841	100,082	17,759	34,237	35,617	-1,380	77,593	93,972	-16,379	229,671	711,642

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/12/2023	20,701	15,129	5,572	2,300	1,424	876	11,748	18,196	-6,448	34,749	67,778

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/12/2023	359	64	295	11,557	14,054	-2,497	19,423	17,221	2,202	31,339	141,214