

Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		21-Dec-23	20-Dec-23	Change	21-Dec-23	(+/-)	20-Dec-23	(+/-)	19-Dec-23	(+/-)	18-Dec-23	(+/-)	15-Dec-23
S50Z23	Dec 2023	871.00	870.20	0.80 0.09 %	629,929	22.41 %	514,595	4.77 %	491,166	-4.36 %	513,543	-7.70 %	556,400
S50F24	Jan 2024	869.90	869.40	0.50 0.06 %	316	16.61 %	271	-1.81 %	276	-6.76 %	296	12.55 %	263
S50G24	Feb 2024	869.00	869.70	-0.70 -0.08 %	147	6.52 %	138	2.99 %	134	-0.74 %	135	3.85 %	130
S50H24	Mar 2024	867.90	868.60	-0.70 -0.08 %	277,529	88.87 %	146,945	15.19 %	127,572	3.71 %	123,012	0.53 %	122,367
S50M24	Jun 2024	866.40	866.80	-0.40 -0.05 %	33,658	4.31 %	32,267	3.15 %	31,281	0.68 %	31,071	-2.18 %	31,764
S50U24	Sep 2024	863.00	862.90	0.10 0.01 %	17,542	0.67 %	17,426	6.00 %	16,440	3.44 %	15,893	-2.46 %	16,293

Block Trade Focus

Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Dec-23	20-Dec-23	Change	21-Dec-23	(+/-)	20-Dec-23	(+/-)	19-Dec-23	(+/-)	18-Dec-23	(+/-)	15-Dec-23
AAVZ23	Dec 2023	15,034	1.99	1.97	0.02 1.02 %	7,161	-66.94 %	21,661	-2.27 %	22,163	-0.47 %	22,267	-6.54 %	23,826
AAVM24	Jun 2024	13,000	2.01	1.99	0.02 1.01 %	17,031	322.50 %	4,031	0.00 %	4,031	0.00 %	4,031	0.00 %	4,031
GUNKULH24	Mar 2024	6,268	2.87	2.67	0.20 7.49 %	56,275	12.43 %	50,053	1.51 %	49,307	-6.63 %	52,807	1.92 %	51,811
PTTH24	Mar 2024	5,226	34.50	34.82	-0.32 -0.92 %	10,587	24.94 %	8,474	-13.72 %	9,822	##### %	4,465	7.20 %	4,165
SIRIZ23	Dec 2023	5,064	1.73	1.71	0.02 1.17 %	3,847	-61.09 %	9,886	-33.64 %	14,898	-1.30 %	15,094	0.02 %	15,091
PTGZ23	Dec 2023	4,105	8.60	8.69	-0.09 -1.04 %	2,210	-69.53 %	7,254	-8.71 %	7,946	-2.47 %	8,147	-7.69 %	8,826
PTGM24	Jun 2024	4,000	8.50	8.60	-0.10 -1.16 %	9,717	69.97 %	5,717	32.43 %	4,317	2.37 %	4,217	2.43 %	4,117
IVLH24	Mar 2024	3,866	27.25	27.81	-0.56 -2.01 %	7,623	-23.29 %	9,938	21.98 %	8,147	2.57 %	7,943	5.33 %	7,541
BANPUZ23	Dec 2023	3,667	6.75	6.59	0.16 2.43 %	31,526	-10.98 %	35,415	-5.61 %	37,518	-0.82 %	37,830	-1.71 %	38,487
BSRCH24	Mar 2024	3,500	8.24	8.28	-0.04 -0.48 %	5,500	175.00 %	2,000	0.00 %	2,000	0.00 %	2,000	0.00 %	2,000
GUNKULM24	Jun 2024	3,500	2.81	2.66	0.15 5.64 %	5,153	-8.84 %	5,653	0.00 %	5,653	9.70 %	5,153	0.00 %	5,153
BSRCZ23	Dec 2023	3,500	8.39	8.44	-0.05 -0.59 %	6,542	0.00 %	6,542	0.00 %	6,542	0.00 %	6,542	-7.10 %	7,042

Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		21-Dec-23	(+/-)	20-Dec-23	(+/-)	19-Dec-23	(+/-)	18-Dec-23	(+/-)	15-Dec-23	(Contract)	21-Dec-23	20-Dec-23	Change
BLANDM24	Jun 2024	109,071	0.00 %	109,071	0.00 %	109,071	0.00 %	109,066	0.00 %	109,061	0	0.73	0.72	0.01 1.39 %
GUNKULZ23	Dec 2023	77,416	-0.66 %	77,931	-0.64 %	78,433	-0.88 %	79,127	-2.47 %	81,135	1,444	2.84	2.69	0.15 5.58 %
KTCZ23	Dec 2023	68,062	-0.03 %	68,083	-0.01 %	68,088	0.00 %	68,085	-0.01 %	68,093	0	46.00	46.40	-0.40 -0.86 %
GUNKULH24	Mar 2024	56,275	12.43 %	50,053	1.51 %	49,307	-6.63 %	52,807	1.92 %	51,811	6,268	2.87	2.67	0.20 7.49 %
BLANDH24	Mar 2024	51,415	0.00 %	51,415	0.00 %	51,415	0.21 %	51,308	0.81 %	50,898	0	0.72	0.71	0.01 1.41 %
RSU24	Sep 2024	41,605	0.00 %	41,605	25.30 %	33,205	0.01 %	33,203	0.00 %	33,203	1	13.73	13.73	0.00 0.00 %
BANPUM24	Jun 2024	39,375	8.56 %	36,271	-4.46 %	37,966	5.57 %	35,962	0.59 %	35,750	3,104	6.65	6.58	0.07 1.06 %
BANPUH24	Mar 2024	35,376	4.43 %	33,875	5.70 %	32,049	2.07 %	31,398	0.48 %	31,249	2,147	6.83	6.67	0.16 2.40 %

QA Report : TFEX Information

Friday, 22 December 2023

KTBU24	Sep 2024	34,306	-0.29 %	34,406	2.69 %	33,506	0.00 %	33,506	-1.18 %	33,906	100	18.26	18.22	0.04	0.22 %
AAVH24	Mar 2024	32,441	6.57 %	30,440	7.19 %	28,399	0.07 %	28,378	-0.85 %	28,622	2,001	2.00	1.99	0.01	0.50 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GUNKUL	2.80	0.16	6.06
THANI	2.70	0.08	3.05
JMT	27.00	0.75	2.86
CBG	82.75	2.25	2.80
KCE	56.75	1.50	2.71
SUPER	0.42	0.01	2.44
THCOM	12.80	0.30	2.40
HANA	54.00	1.25	2.37
BANPU	6.75	0.15	2.27
MTC	45.25	1.00	2.26

Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTGC	37.75	-2.75	-6.79
JAS	1.95	-0.07	-3.47
BEAUTY	0.44	-0.01	-2.22
TRUE	5.30	-0.10	-1.85
IVL	27.25	-0.50	-1.80
GFPT	11.10	-0.20	-1.77
PSL	8.40	-0.15	-1.75
BCP	43.50	-0.75	-1.69
TOP	53.75	-0.75	-1.38
CKP	3.38	-0.04	-1.17

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
21/12/2023	303,386	311,062	-7,676	45,407	43,578	1,829	95,432	89,585	5,847	444,225	959,121

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/12/2023	15,739	19,280	-3,541	1,165	1,843	-678	14,967	10,748	4,219	31,871	64,891

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/12/2023	342	124	218	10,331	11,536	-1,205	10,615	9,628	987	21,288	135,109