

## Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		18-Dec-23	15-Dec-23	Change	18-Dec-23	(+/-)	15-Dec-23	(+/-)	14-Dec-23	(+/-)	13-Dec-23	(+/-)	12-Dec-23
S50Z23	Dec 2023	863.60	863.00	0.60 0.07 %	513,543	-7.70 %	556,400	-3.93 %	579,189	0.09 %	578,682	4.45 %	554,035
S50F24	Jan 2024	864.30	863.00	1.30 0.15 %	296	12.55 %	263	-21.73 %	336	-6.15 %	358	8.16 %	331
S50G24	Feb 2024	863.30	862.60	0.70 0.08 %	135	3.85 %	130	-31.58 %	190	25.83 %	151	86.42 %	81
S50H24	Mar 2024	862.90	861.90	1.00 0.12 %	123,012	0.53 %	122,367	3.77 %	117,927	0.78 %	117,013	9.70 %	106,671
S50M24	Jun 2024	861.00	860.00	1.00 0.12 %	31,071	-2.18 %	31,764	-1.05 %	32,102	2.45 %	31,335	2.20 %	30,660
S50U24	Sep 2024	857.00	856.00	1.00 0.12 %	15,893	-2.46 %	16,293	-3.21 %	16,833	-3.75 %	17,488	12.79 %	15,505

## Block Trade Focus

### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Dec-23	15-Dec-23	Change	18-Dec-23	(+/-)	15-Dec-23	(+/-)	14-Dec-23	(+/-)	13-Dec-23	(+/-)	12-Dec-23
BTSM24	Jun 2024	7,000	7.10	7.13	-0.03 -0.42 %	10,221	217.32 %	3,221	518.23 %	521	0.00 %	521	0.00 %	521
SAMARTZ23	Dec 2023	5,100	4.16	4.12	0.04 0.97 %	11,296	66.22 %	6,796	0.00 %	6,796	-2.09 %	6,941	2.09 %	6,799
AWCU24	Sep 2024	5,000	3.60	3.62	-0.02 -0.55 %	5,047	##### %	47	0.00 %	47	0.00 %	47	74.07 %	27
LHZ23	Dec 2023	4,744	7.80	7.79	0.01 0.13 %	12,231	-29.89 %	17,445	-0.01 %	17,446	0.01 %	17,445	0.00 %	17,445
GUNKULH24	Mar 2024	4,500	2.61	2.62	-0.01 -0.38 %	52,807	1.92 %	51,811	402.78 %	10,305	-4.63 %	10,805	-4.48 %	11,312
BCPGM24	Jun 2024	3,200	8.63	8.58	0.05 0.58 %	9,401	46.87 %	6,401	57.43 %	4,066	0.17 %	4,059	0.00 %	4,059
ITDH24	Mar 2024	3,076	0.92	0.92	0.00 0.00 %	9,199	49.46 %	6,155	1.20 %	6,082	0.53 %	6,050	-5.75 %	6,419
SUPERZ23	Dec 2023	3,001	0.44	0.44	0.00 0.00 %	23,532	-11.30 %	26,531	0.00 %	26,531	0.00 %	26,531	0.00 %	26,530
SUPERU24	Sep 2024	3,000	0.45	0.45	0.00 0.00 %	4,000	300.00 %	1,000	0.00 %	1,000	0.00 %	1,000	0.00 %	1,000
WHAH24	Mar 2024	2,500	5.05	5.07	-0.02 -0.39 %	5,662	-0.05 %	5,665	54.99 %	3,655	16.25 %	3,144	46.85 %	2,141

### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		18-Dec-23	(+/-)	15-Dec-23	(+/-)	14-Dec-23	(+/-)	13-Dec-23	(+/-)	12-Dec-23	(Contract)	18-Dec-23	15-Dec-23	Change
BLANDM24	Jun 2024	109,066	0.00 %	109,061	0.00 %	109,058	0.01 %	109,048	0.00 %	109,043	5	0.74	0.73	0.01 1.37 %
GUNKULZ23	Dec 2023	79,127	-2.47 %	81,135	-33.01 %	121,110	0.00 %	121,108	0.63 %	120,347	1,694	2.62	2.64	-0.02 -0.76 %
KTCZ23	Dec 2023	68,085	-0.01 %	68,093	0.00 %	68,091	-0.04 %	68,118	-0.07 %	68,163	0	46.50	46.07	0.43 0.93 %
GUNKULH24	Mar 2024	52,807	1.92 %	51,811	##### %	10,305	-4.63 %	10,805	-4.48 %	11,312	4,500	2.61	2.62	-0.01 -0.38 %
BLANDH24	Mar 2024	51,308	0.81 %	50,898	3.10 %	49,366	0.02 %	49,356	-0.18 %	49,447	410	0.73	0.74	-0.01 -1.35 %
BANPUZ23	Dec 2023	37,830	-1.71 %	38,487	-1.24 %	38,972	-0.79 %	39,284	-9.08 %	43,205	323	6.55	6.54	0.01 0.15 %
BANPUM24	Jun 2024	35,962	0.59 %	35,750	-4.96 %	37,615	5.50 %	35,654	-0.89 %	35,975	212	6.55	6.47	0.08 1.24 %
IRPCH24	Mar 2024	35,390	0.04 %	35,376	-4.85 %	37,179	-11.85 %	42,177	4.97 %	40,179	23	2.04	2.02	0.02 0.99 %
KTBU24	Sep 2024	33,506	-1.18 %	33,906	-0.59 %	34,106	0.59 %	33,906	-0.29 %	34,006	400	18.37	18.42	-0.05 -0.27 %
RSU24	Sep 2024	33,203	0.00 %	33,203	0.00 %	33,203	0.00 %	33,203	0.00 %	33,203	1	13.80	13.75	0.05 0.36 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	8.90	0.65	7.88
STGT	6.60	0.45	7.32
DELTA	86.50	3.25	3.90
HANA	50.25	1.25	2.55
TTA	6.05	0.15	2.54
IVL	26.50	0.50	1.92
STEC	8.50	0.15	1.80
THCOM	12.40	0.20	1.64
CK	20.30	0.30	1.50
CPN	67.75	1.00	1.50

### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BJC	25.50	-0.75	-2.86
BAM	8.05	-0.20	-2.42
TU	14.70	-0.30	-2.00
HMPRO	11.80	-0.20	-1.67
GULF	45.75	-0.75	-1.61
RATCH	30.75	-0.50	-1.60
INTUCH	69.00	-1.00	-1.43
STA	14.60	-0.20	-1.35
BEM	7.95	-0.10	-1.24
EA	45.00	-0.50	-1.10

## 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
18/12/2023	70,927	80,090	-9,163	26,081	25,915	166	84,262	75,265	8,997	181,270	683,950

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/12/2023	25,335	30,896	-5,561	2,446	2,291	155	21,408	16,002	5,406	49,189	77,700

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/12/2023	203	450	-247	16,738	17,492	-754	18,961	17,960	1,001	35,902	142,322