

### Index Futures Focus

SET50 Index Future	Contact Month	Settle Price			Open Interest								
		22-Dec-23	21-Dec-23	Change	22-Dec-23	(+/-)	21-Dec-23	(+/-)	20-Dec-23	(+/-)	19-Dec-23	(+/-)	18-Dec-23
S50Z23	Dec 2023	872.40	871.00	1.40 0.16 %	535,365	-15.01 %	629,929	22.41 %	514,595	4.77 %	491,166	-4.36 %	513,543
S50F24	Jan 2024	867.00	869.90	-2.90 -0.33 %	418	32.28 %	316	16.61 %	271	-1.81 %	276	-6.76 %	296
S50G24	Feb 2024	864.00	869.00	-5.00 -0.58 %	133	-9.52 %	147	6.52 %	138	2.99 %	134	-0.74 %	135
S50H24	Mar 2024	864.90	867.90	-3.00 -0.35 %	390,353	40.65 %	277,529	88.87 %	146,945	15.19 %	127,572	3.71 %	123,012
S50M24	Jun 2024	862.70	866.40	-3.70 -0.43 %	37,517	11.47 %	33,658	4.31 %	32,267	3.15 %	31,281	0.68 %	31,071
S50U24	Sep 2024	859.60	863.00	-3.40 -0.39 %	17,468	-0.42 %	17,542	0.67 %	17,426	6.00 %	16,440	3.44 %	15,893

### Block Trade Focus

#### Most Active Volume(Contact)

Single Stock Futures	Contact Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Dec-23	21-Dec-23	Change	22-Dec-23	(+/-)	21-Dec-23	(+/-)	20-Dec-23	(+/-)	19-Dec-23	(+/-)	18-Dec-23
STPIZ23	Dec 2023	8,000	3.20	3.20	0.00 0.00 %	5,121	0.00 %	5,121	0.00 %	5,121	-32.80 %	7,621	0.00 %	7,621
VNGH24	Mar 2024	7,001	3.67	3.71	-0.04 -1.08 %	7,532	1,318.46 %	531	0.00 %	531	3.91 %	511	0.00 %	511
VNGZ23	Dec 2023	7,000	3.70	3.74	-0.04 -1.07 %	9,034	0.00 %	9,034	0.00 %	9,034	-0.01 %	9,035	0.00 %	9,035
VGIZ23	Dec 2023	4,500	1.86	1.88	-0.02 -1.06 %	5,197	-22.40 %	6,697	0.00 %	6,697	-6.95 %	7,197	0.00 %	7,197
ITDH24	Mar 2024	4,336	0.86	0.91	-0.05 -5.49 %	7,082	-24.05 %	9,324	0.09 %	9,316	0.12 %	9,305	1.15 %	9,199
TTBH24	Mar 2024	4,044	1.60	1.61	-0.01 -0.62 %	18,870	22.95 %	15,348	1.94 %	15,056	11.28 %	13,530	17.55 %	11,510
BEMH24	Mar 2024	4,023	7.82	8.06	-0.24 -2.98 %	9,933	43.62 %	6,916	41.55 %	4,886	0.14 %	4,879	-9.30 %	5,379
VGIH24	Mar 2024	4,019	1.83	1.87	-0.04 -2.14 %	10,510	40.21 %	7,496	36.44 %	5,494	23.63 %	4,444	1.14 %	4,394
STPIM24	Jun 2024	3,000	3.24	3.24	0.00 0.00 %	8,000	60.00 %	5,000	0.00 %	5,000	0.00 %	5,000	0.00 %	5,000
THCOMH24	Mar 2024	2,819	13.11	12.80	0.31 2.42 %	5,365	10.87 %	4,839	9.06 %	4,437	2.61 %	4,324	1.86 %	4,245

#### Most Active OI(Contract)

Single Stock Futures	Contact Month	* Open Interest						Volume		Settle Price				
		22-Dec-23	(+/-)	21-Dec-23	(+/-)	20-Dec-23	(+/-)	19-Dec-23	(+/-)	18-Dec-23	(Contract)	22-Dec-23	21-Dec-23	Change
BLANDM24	Jun 2024	109,071	0.00 %	109,071	0.00 %	109,071	0.00 %	109,071	0.00 %	109,066	0	0.72	0.73	-0.01 -1.37 %
GUNKULZ23	Dec 2023	76,604	-1.05 %	77,416	-0.66 %	77,931	-0.64 %	78,433	-0.88 %	79,127	112	2.80	2.84	-0.04 -1.41 %
KTCZ23	Dec 2023	68,063	0.00 %	68,062	-0.03 %	68,083	-0.01 %	68,088	0.00 %	68,085	1	45.27	46.00	-0.73 -1.59 %
GUNKULH24	Mar 2024	56,783	0.90 %	56,275	12.43 %	50,053	1.51 %	49,307	-6.63 %	52,807	509	2.82	2.87	-0.05 -1.74 %
BLANDH24	Mar 2024	51,793	0.74 %	51,415	0.00 %	51,415	0.00 %	51,415	0.21 %	51,308	378	0.71	0.72	-0.01 -1.39 %
RSU24	Sep 2024	41,605	0.00 %	41,605	0.00 %	41,605	25.30 %	33,205	0.01 %	33,203	1	13.71	13.73	-0.02 -0.15 %
BANPUM24	Jun 2024	39,481	0.27 %	39,375	8.56 %	36,271	-4.46 %	37,966	5.57 %	35,962	206	6.70	6.65	0.05 0.75 %
BANPUH24	Mar 2024	36,198	2.32 %	35,376	4.43 %	33,875	5.70 %	32,049	2.07 %	31,398	1,671	6.87	6.83	0.04 0.59 %
KTBU24	Sep 2024	34,406	0.29 %	34,306	-0.29 %	34,406	2.69 %	33,506	0.00 %	33,506	100	18.14	18.26	-0.12 -0.66 %
AAVH24	Mar 2024	32,441	0.00 %	32,441	6.57 %	30,440	7.19 %	28,399	0.07 %	28,378	0	2.01	2.00	0.01 0.50 %

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	5.45	0.30	5.83
BEAUTY	0.46	0.02	4.55
THCOM	13.20	0.40	3.12
GLOBAL	17.60	0.50	2.92
CHG	3.00	0.06	2.04
ICHI	15.10	0.30	2.03
PTTGC	38.50	0.75	1.99
ERW	5.15	0.10	1.98
WHA	5.25	0.10	1.94
AMATA	26.75	0.50	1.90

#### Top Losser (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	4.10	-0.30	-6.82
ITD	0.83	-0.06	-6.74
STGT	6.50	-0.20	-2.99
BEC	5.10	-0.15	-2.86
TRUE	5.15	-0.15	-2.83
JMT	26.25	-0.75	-2.78
PTG	8.30	-0.20	-2.35
BEM	7.85	-0.15	-1.88
BGRIM	27.50	-0.50	-1.79
AWC	3.48	-0.06	-1.69

### 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
22/12/2023	399,409	416,180	-16,771	49,805	46,390	3,415	120,824	107,468	13,356	570,038	981,254

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/12/2023	27,607	24,250	3,357	3,241	2,205	1,036	14,871	19,264	-4,393	45,719	74,947

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/12/2023	469	342	127	15,138	29,854	-14,716	30,866	16,277	14,589	46,473	148,809