

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Dec-22	02-Dec-22	Change	06-Dec-22	(+/-)	02-Dec-22	(+/-)	01-Dec-22	(+/-)	30-Nov-22	(+/-)	29-Nov-22
S50Z22	Dec 2022	984.40	988.50	-4.1 -0.41 %	413,866	-1.75 %	421,240	-1.75 %	428,727	-2.73 %	440,778	0.59 %	438,200
S50F23	Jan 2023	985.00	988.80	-3.8 -0.38 %	206	8.99 %	189	42.11 %	133	18.75 %	112	10.89 %	101
S50G23	Feb 2023	983.00	988.90	-5.9 -0.6 %	67	3.08 %	65	3.17 %	63	200.00 %	1	0.00 %	0
S50H23	Mar 2023	978.90	982.70	-3.8 -0.39 %	75,904	3.36 %	73,435	2.55 %	71,606	1.48 %	70,565	7.93 %	65,381
S50M23	Jun 2023	976.00	979.60	-3.6 -0.37 %	21,857	7.03 %	20,421	3.90 %	19,655	3.12 %	19,060	-3.15 %	19,679
S50U23	Sep 2023	970.20	973.80	-3.6 -0.37 %	11,576	3.87 %	11,145	1.58 %	10,972	0.28 %	10,941	1.99 %	10,727

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Dec-22	02-Dec-22	Change	06-Dec-22	(+/-)	02-Dec-22	(+/-)	01-Dec-22	(+/-)	30-Nov-22	(+/-)	29-Nov-22
SIRIH23	Mar 2023	133,836	1.60	1.65	-0.05 -3.03 %	145,965	-0.70 %	146,995	3.92 %	141,453	-10.47 %	158,001	0.17 %	157,728
SIRIM23	Jun 2023	81,072	1.63	1.69	-0.06 -3.55 %	92,239	-8.90 %	101,255	-19.10 %	125,157	-4.36 %	130,856	3.55 %	126,369
SIRIZ22	Dec 2022	71,324	1.65	1.71	-0.06 -3.51 %	22,673	-72.98 %	83,904	0.54 %	83,450	6.71 %	78,205	-10.26 %	87,146
SIRIU23	Sep 2023	34,000	1.63	1.68	-0.05 -2.98 %	12,514	-71.24 %	43,514	11.53 %	39,014	105.17 %	19,015	279.16 %	5,015
GUNKULH23	Mar 2023	30,824	5.57	5.47	0.10 1.83 %	71,338	4.88 %	68,020	7.10 %	63,510	4.96 %	60,510	13.09 %	53,507
GUNKULZ22	Dec 2022	23,137	5.58	5.47	0.11 2.01 %	180,045	-5.48 %	190,483	0.02 %	190,445	-2.11 %	194,559	-0.50 %	195,544
WHAH23	Mar 2023	23,131	3.92	3.80	0.12 3.16 %	36,624	83.10 %	20,002	17.64 %	17,002	70.84 %	9,952	5.29 %	9,452
BLANDH23	Mar 2023	12,229	1.09	1.07	0.02 1.87 %	23,613	90.66 %	12,385	4.58 %	11,843	-2.52 %	12,149	4.39 %	11,638
BEMH23	Mar 2023	7,501	9.33	9.22	0.11 1.19 %	14,818	50.94 %	9,817	5.37 %	9,317	12.37 %	8,291	0.23 %	8,272
ORZ22	Dec 2022	4,615	24.30	24.29	0.01 0.04 %	5,123	-41.36 %	8,737	-1.13 %	8,837	0.00 %	8,837	-2.23 %	9,039

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			06-Dec-22	(+/-)	02-Dec-22	(+/-)	01-Dec-22	(+/-)	30-Nov-22	(+/-)	29-Nov-22	06-Dec-22	02-Dec-22	Change
BLANDZ22	Dec 2022	3,205	188,377	-1.58 %	191,410	0.37 %	190,695	0.09 %	190,517	0.05 %	190,430	1.08	1.07	0.01 0.93 %
GUNKULZ22	Dec 2022	23,137	180,045	-5.48 %	190,483	0.02 %	190,445	-2.11 %	194,559	-0.50 %	195,544	5.58	5.47	0.11 2.01 %
SIRIH23	Mar 2023	133,836	145,965	-0.70 %	146,995	3.92 %	141,453	-10.47 %	158,001	0.17 %	157,728	1.60	1.65	-0.05 -3.0 %
JASH23	Mar 2023	503	128,630	-0.39 %	129,130	0.78 %	128,130	0.79 %	127,130	0.00 %	127,130	2.35	2.38	-0.03 -1.3 %
JASZ22	Dec 2022	4,005	122,852	-1.60 %	124,852	0.00 %	124,849	0.40 %	124,349	-1.19 %	125,845	2.34	2.37	-0.03 -1.3 %
BLANDM23	Jun 2023	2	100,064	0.00 %	100,062	5.82 %	94,557	34.02 %	70,556	2.92 %	68,556	1.07	1.06	0.01 0.94 %
SIRIM23	Jun 2023	81,072	92,239	-8.90 %	101,255	-19.10 %	125,157	-4.36 %	130,856	3.55 %	126,369	1.63	1.69	-0.06 -3.6 %
GUNKULH23	Mar 2023	30,824	71,338	4.88 %	68,020	7.10 %	63,510	4.96 %	60,510	13.09 %	53,507	5.57	5.47	0.1 1.83 %
TRUEZ22	Dec 2022	523	71,325	0.70 %	70,827	0.00 %	70,830	-6.60 %	75,832	2.70 %	73,835	4.62	4.57	0.05 1.09 %
BANPUZ22	Dec 2022	2,218	54,286	-0.12 %	54,353	4.16 %	52,183	-8.06 %	56,758	0.45 %	56,504	13.44	13.30	0.14 1.05 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	12.10	0.40	3.42
BAM	16.00	0.50	3.23
BJC	34.75	1.00	2.96
WHA	3.90	0.08	2.09
SPALI	24.50	0.50	2.08
AP	10.60	0.20	1.92
RATCH	41.50	0.75	1.84
GUNKUL	5.55	0.10	1.83
ERW	4.56	0.08	1.79
TRUE	4.68	0.08	1.74

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	52.00	-2.50	-4.59
SIRI	1.64	-0.07	-4.09
RS	16.70	-0.50	-2.91
IVL	40.75	-1.00	-2.40
STA	18.50	-0.40	-2.12
KCE	49.00	-1.00	-2.00
ADVANC	185.00	-3.50	-1.86
BDMS	28.50	-0.50	-1.72
CHG	3.58	-0.06	-1.65
MEGA	45.25	-0.75	-1.63

## 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
06/12/2022	74,559	84,548	-9,989	36,769	36,833	-64	91,307	81,254	10,053	202,635	523,476

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/12/2022	24,068	29,279	-5,211	3,165	5,724	-2,559	28,864	21,094	7,770	56,097	41,719

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/12/2022	322	153	169	23,761	25,328	-1,567	44,730	43,332	1,398	68,813	188,136