

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		01-Dec-20	30-Nov-20	Change	01-Dec-20	(+/-)	30-Nov-20	(+/-)	27-Nov-20	(+/-)	26-Nov-20	(+/-)	25-Nov-20	
S50Z20	Dec 2020	918.80	909.20	9.6 1.06 %	305,184	-1.44 %	309,641	-0.40 %	310,870	-0.91 %	313,712	-2.23 %	320,855	
S50F21	Jan 2021	917.00	909.20	7.8 0.86 %	173	8.13 %	160	8.11 %	148	-0.67 %	149	1.36 %	147	
S50G21	Feb 2021	916.70	911.00	5.7 0.63 %	46	12.20 %	41	355.56 %	9	0.00 %	0	0.00 %	0	
S50H21	Mar 2021	915.50	906.40	9.1 1 %	42,674	1.02 %	42,244	3.38 %	40,861	6.03 %	38,538	-3.41 %	39,897	
S50M21	Jun 2021	911.00	902.10	8.9 0.99 %	7,711	-1.15 %	7,801	3.37 %	7,547	-4.77 %	7,925	8.73 %	7,289	
S50U21	Sep 2021	906.80	897.40	9.4 1.05 %	4,075	1.98 %	3,996	5.99 %	3,770	-0.48 %	3,788	-5.75 %	4,019	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			01-Dec-20	30-Nov-20	Change	01-Dec-20	(+/-)	30-Nov-20	(+/-)	27-Nov-20	(+/-)	26-Nov-20	(+/-)	25-Nov-20	
BLANDZ20	Dec 2020	170,803	1.04	1.02	0.02 1.96 %	187,495	-47.61 %	357,876	-0.01 %	357,928	0.01 %	357,894	0.01 %	357,864	
BANPUM21	Jun 2021	25,201	8.39	8.31	0.08 0.96 %	1,228	-95.28 %	26,029	0.03 %	26,021	0.04 %	26,011	-0.76 %	26,211	
VNGZ20	Dec 2020	17,500	3.26	3.30	-0.04 -1.21 %	16	-99.91 %	17,516	0.00 %	17,516	0.00 %	17,516	0.00 %	17,516	
IRPCH21	Mar 2021	16,850	2.83	2.72	0.11 4.04 %	8,131	-45.34 %	14,876	25.71 %	11,834	5.57 %	11,210	0.18 %	11,190	
TMBH21	Mar 2021	16,558	1.08	1.06	0.02 1.89 %	24,322	-25.91 %	32,826	121.53 %	14,818	134.46 %	6,320	19.25 %	5,300	
IRPCZ20	Dec 2020	15,618	2.89	2.74	0.15 5.47 %	15,734	-17.22 %	19,008	8.39 %	17,537	-5.58 %	18,574	0.74 %	18,437	
TMBM21	Jun 2021	14,551	1.08	1.06	0.02 1.89 %	5,114	-72.45 %	18,563	234.23 %	5,554	126.94 %	1,054	-31.96 %	1,549	
TMBZ20	Dec 2020	12,883	1.09	1.07	0.02 1.87 %	72,685	12.32 %	64,710	-4.23 %	67,571	-14.26 %	78,812	9.47 %	71,991	
BTSU21	Sep 2021	12,500	10.00	9.80	0.20 2.04 %	8,300	361.11 %	1,800	63.64 %	1,100	266.67 %	300	0.00 %	300	
TRUEZ20	Dec 2020	11,672	3.42	3.24	0.18 5.56 %	25,181	11.40 %	22,604	12.12 %	20,161	-4.62 %	21,137	-0.05 %	21,148	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*01-Dec-20	(+/-)	30-Nov-2	(+/-)	27-Nov-20	(+/-)	26-Nov-20	(+/-)	25-Nov-20	01-Dec-20	30-Nov-20	Change	
BLANDZ20	Dec 2020	170,803	187,495	-47.61 %	357,876	-0.01 %	357,928	0.01 %	357,894	0.01 %	357,864	1.04	1.02	0.02 1.96 %	
SUPERZ20	Dec 2020	2,039	134,091	1.54 %	132,063	-2.16 %	134,979	8.97 %	123,863	5.07 %	117,885	0.93	0.93	0 0 %	
TMBZ20	Dec 2020	12,883	72,685	12.32 %	64,710	-4.23 %	67,571	-14.26 %	78,812	9.47 %	71,991	1.09	1.07	0.02 1.87 %	
TKNZ20	Dec 2020	2,003	49,209	2.07 %	48,210	0.00 %	48,210	0.00 %	48,210	0.00 %	48,210	10.96	10.88	0.08 0.74 %	
SUPERH21	Mar 2021	1,050	46,743	2.30 %	45,693	-6.23 %	48,731	6.67 %	45,684	20.87 %	37,797	0.93	0.93	0 0 %	
RSM21	Jun 2021	150	41,083	-0.36 %	41,233	0.00 %	41,233	-4.13 %	43,011	0.00 %	43,011	18.22	17.24	1 5.68 %	
KTCZ20	Dec 2020	1,153	40,837	0.73 %	40,543	0.52 %	40,335	-0.25 %	40,437	0.28 %	40,326	51.16	51.44	-0.3 -0.5 %	
PTTM21	Jun 2021	100	36,487	0.27 %	36,387	0.00 %	36,387	0.00 %	36,386	-0.27 %	36,486	39.79	39.39	0.4 1.02 %	
BTSZ20X	Dec 2020	1,837	34,111	-1.26 %	34,547	0.49 %	34,378	-0.30 %	34,482	2.02 %	33,798	10.32	10.11	0.2 2.08 %	
BLANDH21	Mar 2021	1,006	28,829	3.62 %	27,823	56.10 %	17,824	0.00 %	17,824	0.00 %	17,824	1.03	1.01	0.02 1.98 %	

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	21.90	1.90	9.50
EPG	6.25	0.45	7.76
IRPC	2.90	0.18	6.62
BH	132.50	8.00	6.43
CPN	53.25	2.50	4.93
TRUE	3.42	0.16	4.91
AEONTS	167.00	7.50	4.70
TOP	49.50	2.00	4.21
RS	18.40	0.70	3.95
BEAUTY	1.59	0.05	3.25

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AMATA	16.30	-0.50	-2.98
PSL	6.00	-0.15	-2.44
COM7	40.00	-1.00	-2.44
SPCG	21.00	-0.50	-2.33
BCPG	14.50	-0.30	-2.03
BPP	15.80	-0.30	-1.86
KCE	39.50	-0.75	-1.86
EGCO	212.00	-4.00	-1.85
RATCH	55.75	-1.00	-1.76
GULF	34.50	-0.50	-1.43

## 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
01/12/2020	91,691	84,983	6,708	43,728	43,654	74	129,712	136,494	-6,782	265,131	359,863

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/12/2020	16,133	14,091	2,042	3,256	3,629	-373	12,381	14,050	-1,669	31,770	44,679

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/12/2020	0	0	0	6,777	12,634	-5,857	12,569	6,712	5,857	19,346	58,038