

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Dec-20	01-Dec-20	Change	02-Dec-20	(+/-)	01-Dec-20	(+/-)	30-Nov-20	(+/-)	27-Nov-20	(+/-)	26-Nov-20
S50Z20	Dec 2020	918.20	918.80	-0.6 -0.07 %	297,018	-2.68 %	305,184	-1.44 %	309,641	-0.40 %	310,870	-0.91 %	313,712
S50F21	Jan 2021	917.80	917.00	0.8 0.09 %	153	-11.56 %	173	8.13 %	160	8.11 %	148	-0.67 %	149
S50G21	Feb 2021	917.00	916.70	0.3 0.03 %	45	-2.17 %	46	12.20 %	41	355.56 %	9	0.00 %	0
S50H21	Mar 2021	914.60	915.50	-0.9 -0.1 %	42,349	-0.76 %	42,674	1.02 %	42,244	3.38 %	40,861	6.03 %	38,538
S50M21	Jun 2021	910.50	911.00	-0.5 -0.05 %	8,517	10.45 %	7,711	-1.15 %	7,801	3.37 %	7,547	-4.77 %	7,925
S50U21	Sep 2021	906.20	906.80	-0.6 -0.07 %	4,207	3.24 %	4,075	1.98 %	3,996	5.99 %	3,770	-0.48 %	3,788

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Dec-20	01-Dec-20	Change	02-Dec-20	(+/-)	01-Dec-20	(+/-)	30-Nov-20	(+/-)	27-Nov-20	(+/-)	26-Nov-20
TMBZ20	Dec 2020	17,665	1.11	1.09	0.02 1.83 %	83,332	14.65 %	72,685	12.32 %	64,710	-4.23 %	67,571	-14.26 %	78,812
TMBH21	Mar 2021	13,307	1.12	1.08	0.04 3.70 %	23,601	-2.96 %	24,322	-25.91 %	32,826	121.53 %	14,818	134.46 %	6,320
SUPERH21	Mar 2021	9,011	0.93	0.93	0.00 0.00 %	51,743	10.70 %	46,743	2.30 %	45,693	-6.23 %	48,731	6.67 %	45,684
BLANDH21	Mar 2021	7,564	1.12	1.03	0.09 8.74 %	31,372	8.82 %	28,829	3.62 %	27,823	56.10 %	17,824	0.00 %	17,824
TMBM21	Jun 2021	6,510	1.11	1.08	0.03 2.78 %	11,623	127.28 %	5,114	-72.45 %	18,563	234.23 %	5,554	126.94 %	1,054
ICHIZ20	Dec 2020	6,506	11.10	11.11	-0.01 -0.09 %	14,373	3.64 %	13,868	0.14 %	13,848	4.16 %	13,295	8.16 %	12,292
SUPERZ20	Dec 2020	5,009	0.92	0.93	-0.01 -1.08 %	129,097	-3.72 %	134,091	1.54 %	132,063	-2.16 %	134,979	8.97 %	123,863
IRPCH21	Mar 2021	4,145	2.83	2.83	0.00 0.00 %	6,034	-25.79 %	8,131	-45.34 %	14,876	25.71 %	11,834	5.57 %	11,210
IRPCZ20	Dec 2020	3,622	2.85	2.89	-0.04 -1.38 %	14,734	-6.36 %	15,734	-17.22 %	19,008	8.39 %	17,537	-5.58 %	18,574
BLANDM21	Jun 2021	3,018	1.10	1.01	0.09 8.91 %	11,551	9.66 %	10,533	10.51 %	9,531	0.06 %	9,525	11.76 %	8,523

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			02-Dec-20	(+/-)	01-Dec-20	(+/-)	30-Nov-20	(+/-)	27-Nov-20	(+/-)	26-Nov-20	02-Dec-20	01-Dec-20	Change
BLANDZ20	Dec 2020	1,649	186,155	-0.71 %	187,495	-47.61 %	357,876	-0.01 %	357,928	0.01 %	357,894	1.13	1.04	0.09 8.65 %
SUPERZ20	Dec 2020	5,009	129,097	-3.72 %	134,091	1.54 %	132,063	-2.16 %	134,979	8.97 %	123,863	0.92	0.93	-0.01 -1.1 %
TMBZ20	Dec 2020	17,665	83,332	14.65 %	72,685	12.32 %	64,710	-4.23 %	67,571	-14.26 %	78,812	1.11	1.09	0.02 1.83 %
SUPERH21	Mar 2021	9,011	51,743	10.70 %	46,743	2.30 %	45,693	-6.23 %	48,731	6.67 %	45,684	0.93	0.93	0 0 %
TKNZ20	Dec 2020	18	49,222	0.03 %	49,209	2.07 %	48,210	0.00 %	48,210	0.00 %	48,210	11.20	10.96	0.2 2.19 %
RSM21	Jun 2021	0	41,083	0.00 %	41,083	-0.36 %	41,233	0.00 %	41,233	-4.13 %	43,011	18.53	18.22	0.3 1.7 %
KTCZ20	Dec 2020	380	40,670	-0.41 %	40,837	0.73 %	40,543	0.52 %	40,335	-0.25 %	40,437	51.55	51.16	0.4 0.76 %
PTTM21	Jun 2021	0	36,487	0.00 %	36,487	0.27 %	36,387	0.00 %	36,387	0.00 %	36,386	40.11	39.79	0.3 0.8 %
BTSZ20X	Dec 2020	213	33,902	-0.61 %	34,111	-1.26 %	34,547	0.49 %	34,378	-0.30 %	34,482	10.20	10.32	-0.1 -1.2 %
BLANDH21	Mar 2021	7,564	31,372	8.82 %	28,829	3.62 %	27,823	56.10 %	17,824	0.00 %	17,824	1.12	1.03	0.09 8.74 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLAND	1.13	0.10	9.71
TMB	1.11	0.03	2.78
ICHI	11.10	0.30	2.78
BCPG	14.90	0.40	2.76
ERW	3.56	0.08	2.30
GULF	35.25	0.75	2.17
BBL	123.50	2.50	2.07
MINT	26.00	0.50	1.96
TKN	11.30	0.20	1.80
DELTA	232.00	4.00	1.75

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	21.10	-0.80	-3.65
CPF	27.75	-1.00	-3.48
TTA	4.20	-0.12	-2.78
AEONTS	162.50	-4.50	-2.69
BEAUTY	1.55	-0.04	-2.52
IRPC	2.84	-0.06	-2.07
VNT	23.80	-0.50	-2.06
BTS	10.10	-0.20	-1.94
AOT	64.25	-1.25	-1.91
STA	26.00	-0.50	-1.89

## 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
02/12/2020	103,173	93,067	10,106	48,264	44,768	3,496	139,619	153,221	-13,602	291,056	352,289

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/12/2020	19,579	19,292	287	4,752	4,456	296	19,102	19,685	-583	43,433	44,169

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/12/2020	0	0	0	7,376	6,270	1,106	7,926	9,032	-1,106	15,302	56,855