

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Dec-20	02-Dec-20	Change	03-Dec-20	(+/-)	02-Dec-20	(+/-)	01-Dec-20	(+/-)	30-Nov-20	(+/-)	27-Nov-20
S50Z20	Dec 2020	927.90	918.20	9.7 1.06 %	292,716	-1.45 %	297,018	-2.68 %	305,184	-1.44 %	309,641	-0.40 %	310,870
S50F21	Jan 2021	928.00	917.80	10.2 1.11 %	158	3.27 %	153	-11.56 %	173	8.13 %	160	8.11 %	148
S50G21	Feb 2021	927.70	917.00	10.7 1.17 %	49	8.89 %	45	-2.17 %	46	12.20 %	41	355.56 %	9
S50H21	Mar 2021	925.00	914.60	10.4 1.14 %	43,239	2.10 %	42,349	-0.76 %	42,674	1.02 %	42,244	3.38 %	40,861
S50M21	Jun 2021	920.50	910.50	10 1.1 %	7,971	-6.41 %	8,517	10.45 %	7,711	-1.15 %	7,801	3.37 %	7,547
S50U21	Sep 2021	916.20	906.20	10 1.1 %	4,205	-0.05 %	4,207	3.24 %	4,075	1.98 %	3,996	5.99 %	3,770

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Dec-20	02-Dec-20	Change	03-Dec-20	(+/-)	02-Dec-20	(+/-)	01-Dec-20	(+/-)	30-Nov-20	(+/-)	27-Nov-20
IRPCH21	Mar 2021	10,492	3.05	2.83	0.22 7.77 %	6,155	2.01 %	6,034	-25.79 %	8,131	-45.34 %	14,876	25.71 %	11,834
WHAZ20	Dec 2020	10,133	3.16	3.18	-0.02 -0.63 %	29,166	37.78 %	21,169	-6.62 %	22,669	-8.68 %	24,824	-2.26 %	25,399
IRPCZ20	Dec 2020	8,059	3.06	2.85	0.21 7.37 %	13,187	-10.50 %	14,734	-6.36 %	15,734	-17.22 %	19,008	8.39 %	17,537
TRUEH21	Mar 2021	7,098	3.36	3.38	-0.02 -0.59 %	16,697	56.63 %	10,660	31.60 %	8,100	-7.89 %	8,794	12.83 %	7,794
ICHIZ20	Dec 2020	7,002	11.08	11.10	-0.02 -0.18 %	14,371	-0.01 %	14,373	3.64 %	13,868	0.14 %	13,848	4.16 %	13,295
BEAUTYH21	Mar 2021	6,513	1.65	1.52	0.13 8.55 %	5,716	-53.20 %	12,213	9.17 %	11,187	28.93 %	8,677	0.34 %	8,648
JASZ20	Dec 2020	6,278	3.15	3.15	0.00 0.00 %	15,815	-0.28 %	15,860	-8.70 %	17,371	-10.60 %	19,431	-3.54 %	20,144
TMBH21	Mar 2021	5,641	1.13	1.12	0.01 0.89 %	24,218	2.61 %	23,601	-2.96 %	24,322	-25.91 %	32,826	121.53 %	14,818
SIRIZ20	Dec 2020	5,364	0.82	0.81	0.01 1.23 %	25,033	24.36 %	20,129	-2.53 %	20,652	-4.57 %	21,641	0.80 %	21,470
VGIZ20	Dec 2020	4,969	7.55	7.68	-0.13 -1.69 %	17,508	2.88 %	17,018	-2.85 %	17,517	16.76 %	15,003	-3.31 %	15,516

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*03-Dec-20	(+/-)	02-Dec-20	(+/-)	01-Dec-20	(+/-)	30-Nov-20	(+/-)	27-Nov-20	03-Dec-20	02-Dec-20	Change
BLANDZ20	Dec 2020	1,993	184,600	-0.84 %	186,155	-0.71 %	187,495	-47.61 %	357,876	-0.01 %	357,928	1.15	1.13	0.02 1.77 %
SUPERZ20	Dec 2020	23	129,094	0.00 %	129,097	-3.72 %	134,091	1.54 %	132,063	-2.16 %	134,979	0.93	0.92	0.01 1.09 %
TMBZ20	Dec 2020	4,740	82,627	-0.85 %	83,332	14.65 %	72,685	12.32 %	64,710	-4.23 %	67,571	1.13	1.11	0.02 1.8 %
SUPERH21	Mar 2021	2,060	53,803	3.98 %	51,743	10.70 %	46,743	2.30 %	45,693	-6.23 %	48,731	0.93	0.93	0 0 %
TKNZ20	Dec 2020	3,674	47,842	-2.80 %	49,222	0.03 %	49,209	2.07 %	48,210	0.00 %	48,210	11.90	11.20	0.7 6.25 %
RSM21	Jun 2021	0	41,083	0.00 %	41,083	0.00 %	41,083	-0.36 %	41,233	0.00 %	41,233	18.18	18.53	-0.4 -1.9 %
KTCZ20	Dec 2020	483	40,632	-0.09 %	40,670	-0.41 %	40,837	0.73 %	40,543	0.52 %	40,335	51.80	51.55	0.3 0.48 %
PTTM21	Jun 2021	2	36,487	0.00 %	36,487	0.00 %	36,487	0.27 %	36,387	0.00 %	36,387	42.00	40.11	1.9 4.71 %
BTSZ20X	Dec 2020	74	33,880	-0.06 %	33,902	-0.61 %	34,111	-1.26 %	34,547	0.49 %	34,378	10.15	10.20	-0.05 -0.5 %
WHAZ20	Dec 2020	10,133	29,166	37.78 %	21,169	-6.62 %	22,669	-8.68 %	24,824	-2.26 %	25,399	3.16	3.18	-0.02 -0.6 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IRPC	3.06	0.22	7.75
IVL	34.25	2.25	7.03
DELTA	247.00	15.00	6.47
BEAUTY	1.65	0.10	6.45
ESSO	7.70	0.45	6.21
ITD	1.20	0.07	6.19
UNIQ	5.30	0.30	6.00
CPN	56.25	3.00	5.63
TKN	11.90	0.60	5.31
AP	7.45	0.35	4.93

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.16	-0.14	-4.24
BH	129.00	-3.00	-2.27
SPCG	20.80	-0.20	-0.95
CPALL	59.75	-0.50	-0.83
COM7	39.25	-0.25	-0.63
GLOBAL	17.90	-0.10	-0.56
RS	18.30	-0.10	-0.54
BTS	10.10	0.00	0.00
AMATA	16.50	0.00	0.00
TRUE	3.38	0.00	0.00
GFPT	13.70	0.00	0.00
PRM	7.75	0.00	0.00
KCE	40.00	0.00	0.00
TTW	12.40	0.00	0.00
BJC	36.50	0.00	0.00
WHA	3.16	0.00	0.00
SIRI	0.81	0.00	0.00
TOA	35.25	0.00	0.00
BEM	9.00	0.00	0.00
ICHI	11.10	0.00	0.00
PTG	18.30	0.00	0.00

## 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
03/12/2020	78,745	91,933	-13,188	43,492	51,882	-8,390	115,286	93,708	21,578	237,523	348,338

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/12/2020	18,337	16,068	2,269	4,615	3,994	621	17,044	19,934	-2,890	39,996	43,473

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/12/2020	0	0	0	6,103	5,021	1,082	5,587	6,669	-1,082	11,690	56,923