

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Dec-20	03-Dec-20	Change	04-Dec-20	(+/-)	03-Dec-20	(+/-)	02-Dec-20	(+/-)	01-Dec-20	(+/-)	30-Nov-20
S50Z20	Dec 2020	940.60	927.90	12.7 1.37 %	283,892	-3.01 %	292,716	-1.45 %	297,018	-2.68 %	305,184	-1.44 %	309,641
S50F21	Jan 2021	938.60	928.00	10.6 1.14 %	159	0.63 %	158	3.27 %	153	-11.56 %	173	8.13 %	160
S50G21	Feb 2021	939.50	927.70	11.8 1.27 %	50	2.04 %	49	8.89 %	45	-2.17 %	46	12.20 %	41
S50H21	Mar 2021	937.90	925.00	12.9 1.39 %	44,719	3.42 %	43,239	2.10 %	42,349	-0.76 %	42,674	1.02 %	42,244
S50M21	Jun 2021	933.70	920.50	13.2 1.43 %	8,049	0.98 %	7,971	-6.41 %	8,517	10.45 %	7,711	-1.15 %	7,801
S50U21	Sep 2021	929.90	916.20	13.7 1.5 %	4,645	10.46 %	4,205	-0.05 %	4,207	3.24 %	4,075	1.98 %	3,996

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Dec-20	03-Dec-20	Change	04-Dec-20	(+/-)	03-Dec-20	(+/-)	02-Dec-20	(+/-)	01-Dec-20	(+/-)	30-Nov-20
TMBH21	Mar 2021	40,357	1.16	1.13	0.03 2.65 %	53,969	122.85 %	24,218	2.61 %	23,601	-2.96 %	24,322	-25.91 %	32,826
IRPCH21	Mar 2021	28,707	3.20	3.05	0.15 4.92 %	9,768	58.70 %	6,155	2.01 %	6,034	-25.79 %	8,131	-45.34 %	14,876
TMBZ20	Dec 2020	20,963	1.17	1.13	0.04 3.54 %	71,447	-13.53 %	82,627	-0.85 %	83,332	14.65 %	72,685	12.32 %	64,710
BECU21	Sep 2021	20,600	6.84	6.21	0.63 10.14 %	19,900	3.65 %	19,200	0.00 %	19,200	0.00 %	19,200	0.00 %	19,200
SUPERH21	Mar 2021	10,004	0.92	0.93	-0.01 -1.08 %	59,803	11.15 %	53,803	3.98 %	51,743	10.70 %	46,743	2.30 %	45,693
BLANDH21	Mar 2021	8,532	1.24	1.14	0.10 8.77 %	28,304	0.01 %	28,301	-9.79 %	31,372	8.82 %	28,829	3.62 %	27,823
WHAH21	Mar 2021	6,536	3.12	3.18	-0.06 -1.89 %	26,975	15.05 %	23,446	2.37 %	22,904	5.93 %	21,622	-3.44 %	22,393
BTSM21	Jun 2021	6,401	9.94	9.94	0.00 0.00 %	13,919	46.24 %	9,518	19.45 %	7,968	1.28 %	7,867	-4.26 %	8,217
WHAZ20	Dec 2020	6,145	3.12	3.16	-0.04 -1.27 %	25,183	-13.66 %	29,166	37.78 %	21,169	-6.62 %	22,669	-8.68 %	24,824
SIRIH21	Mar 2021	6,105	0.84	0.81	0.03 3.70 %	10,802	124.15 %	4,819	4.40 %	4,616	12.64 %	4,098	0.02 %	4,097

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*04-Dec-20	(+/-)	03-Dec-20	(+/-)	02-Dec-20	(+/-)	01-Dec-20	(+/-)	30-Nov-20	04-Dec-20	03-Dec-20	Change
BLANDZ20	Dec 2020	2,524	182,252	-1.27 %	184,600	-0.84 %	186,155	-0.71 %	187,495	-47.61 %	357,876	1.23	1.15	0.08 6.96 %
SUPERZ20	Dec 2020	62	129,038	-0.04 %	129,094	0.00 %	129,097	-3.72 %	134,091	1.54 %	132,063	0.92	0.93	-0.01 -1.1 %
TMBZ20	Dec 2020	20,963	71,447	-13.53 %	82,627	-0.85 %	83,332	14.65 %	72,685	12.32 %	64,710	1.17	1.13	0.04 3.54 %
SUPERH21	Mar 2021	10,004	59,803	11.15 %	53,803	3.98 %	51,743	10.70 %	46,743	2.30 %	45,693	0.92	0.93	-0.01 -1.1 %
TMBH21	Mar 2021	40,357	53,969	122.85 %	24,218	2.61 %	23,601	-2.96 %	24,322	-25.91 %	32,826	1.16	1.13	0.03 2.65 %
TKNZ20	Dec 2020	508	48,334	1.03 %	47,842	-2.80 %	49,222	0.03 %	49,209	2.07 %	48,210	11.82	11.90	-0.08 -0.7 %
RSM21	Jun 2021	0	41,083	0.00 %	41,083	0.00 %	41,083	0.00 %	41,083	-0.36 %	41,233	18.47	18.18	0.3 1.6 %
KTCZ20	Dec 2020	354	40,668	0.09 %	40,632	-0.09 %	40,670	-0.41 %	40,837	0.73 %	40,543	52.74	51.80	0.9 1.81 %
PTTM21	Jun 2021	1	36,487	0.00 %	36,487	0.00 %	36,487	0.00 %	36,487	0.27 %	36,387	42.30	42.00	0.3 0.71 %
BTSZ20X	Dec 2020	1,601	34,894	2.99 %	33,880	-0.06 %	33,902	-0.61 %	34,111	-1.26 %	34,547	10.15	10.15	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	6.85	0.65	10.48
BLAND	1.23	0.07	6.03
VNT	26.25	1.45	5.85
AAV	2.22	0.10	4.72
DELTA	257.00	10.00	4.05
PLANB	6.80	0.25	3.82
SAWAD	61.50	2.25	3.80
SIRI	0.84	0.03	3.70
TISCO	86.50	3.00	3.59
TMB	1.16	0.04	3.57

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	13.40	-0.30	-2.19
MBK	13.40	-0.30	-2.19
SUPER	0.91	-0.02	-2.15
MEGA	36.25	-0.75	-2.03
TPIPL	1.55	-0.03	-1.90
CHG	2.56	-0.04	-1.54
BCPG	14.80	-0.20	-1.33
WHA	3.12	-0.04	-1.27
PTG	18.10	-0.20	-1.09
SPCG	20.60	-0.20	-0.96

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
04/12/2020	98,377	93,988	4,389	41,159	41,734	-575	110,208	114,022	-3,814	249,744	341,514

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/12/2020	16,067	13,331	2,736	2,821	2,939	-118	13,120	15,738	-2,618	32,008	44,141

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/12/2020	0	0	0	8,507	8,246	261	11,391	11,652	-261	19,898	56,475