

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|---------------|---------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|
| | | 14-Dec-20 | 09-Dec-20 | Change | 14-Dec-20 | (+/-) | 09-Dec-20 | (+/-) | 08-Dec-20 | (+/-) | 04-Dec-20 | (+/-) | 03-Dec-20 |
| S50Z20 | Dec 2020 | 947.50 | 959.60 | -12.1 -1.26 % | 282,174 | 2.75 % | 274,622 | -2.96 % | 283,000 | -0.31 % | 283,892 | -3.01 % | 292,716 |
| S50F21 | Jan 2021 | 946.10 | 958.00 | -11.9 -1.24 % | 154 | -6.10 % | 164 | -1.80 % | 167 | 5.03 % | 159 | 0.63 % | 158 |
| S50G21 | Feb 2021 | 947.00 | 959.80 | -12.8 -1.33 % | 63 | -4.55 % | 66 | -2.94 % | 68 | 36.00 % | 50 | 2.04 % | 49 |
| S50H21 | Mar 2021 | 944.10 | 956.40 | -12.3 -1.29 % | 65,707 | 20.05 % | 54,733 | 7.46 % | 50,934 | 13.90 % | 44,719 | 3.42 % | 43,239 |
| S50M21 | Jun 2021 | 940.20 | 952.20 | -12 -1.26 % | 9,722 | 7.47 % | 9,046 | 13.16 % | 7,994 | -0.68 % | 8,049 | 0.98 % | 7,971 |
| S50U21 | Sep 2021 | 937.00 | 948.90 | -11.9 -1.25 % | 5,775 | 9.13 % | 5,292 | 1.93 % | 5,192 | 11.78 % | 4,645 | 10.46 % | 4,205 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|
| | | | 14-Dec-20 | 09-Dec-20 | Change | 14-Dec-20 | (+/-) | 09-Dec-20 | (+/-) | 08-Dec-20 | (+/-) | 04-Dec-20 | (+/-) | 03-Dec-20 |
| TMBH21 | Mar 2021 | 30,663 | 1.18 | 1.24 | -0.06 -4.84 % | 56,627 | 68.85 % | 33,536 | -18.21 % | 41,001 | -24.03 % | 53,969 | 122.85 % | 24,218 |
| IRPCH21 | Mar 2021 | 28,824 | 3.69 | 3.84 | -0.15 -3.91 % | 28,192 | 12.50 % | 25,060 | 60.79 % | 15,586 | 59.56 % | 9,768 | 58.70 % | 6,155 |
| WHAH21 | Mar 2021 | 17,642 | 3.24 | 3.14 | 0.10 3.18 % | 45,395 | 25.86 % | 36,067 | 7.22 % | 33,638 | 24.70 % | 26,975 | 15.05 % | 23,446 |
| TRUEH21 | Mar 2021 | 17,043 | 3.49 | 3.35 | 0.14 4.18 % | 27,100 | 45.39 % | 18,639 | 5.32 % | 17,698 | 5.57 % | 16,764 | 0.40 % | 16,697 |
| SUPERH21 | Mar 2021 | 16,002 | 0.98 | 0.97 | 0.01 1.03 % | 150,025 | 0.67 % | 149,025 | 71.05 % | 87,125 | 45.69 % | 59,803 | 11.15 % | 53,803 |
| BLANDH21 | Mar 2021 | 13,736 | 1.29 | 1.29 | 0.00 0.00 % | 52,327 | 19.51 % | 43,786 | 2.83 % | 42,579 | 50.43 % | 28,304 | 0.01 % | 28,301 |
| SUPERZ20 | Dec 2020 | 13,560 | 0.98 | 0.97 | 0.01 1.03 % | 94,663 | -12.52 % | 108,206 | -6.85 % | 116,162 | -9.98 % | 129,038 | -0.04 % | 129,094 |
| ICHIZ20 | Dec 2020 | 13,509 | 10.25 | 10.80 | -0.55 -5.09 % | 8,346 | -19.32 % | 10,344 | -0.08 % | 10,352 | -27.97 % | 14,371 | 0.00 % | 14,371 |
| SIRIH21 | Mar 2021 | 10,105 | 0.86 | 0.86 | 0.00 0.00 % | 13,917 | -30.29 % | 19,963 | 14.24 % | 17,475 | 61.78 % | 10,802 | 124.15 % | 4,819 |
| WHAZ20 | Dec 2020 | 7,063 | 3.19 | 3.14 | 0.05 1.59 % | 22,319 | -20.67 % | 28,135 | -3.61 % | 29,188 | 15.90 % | 25,183 | -13.66 % | 29,166 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | Settle Price | | | | | |
|-------------------------|-------------------|----------------------|-----------------|----------|-----------|----------|-----------|----------|--------------|----------|-----------|-----------|-----------|--------------|
| | | | *14-Dec-20 | (+/-) | 09-Dec-20 | (+/-) | 08-Dec-20 | (+/-) | 04-Dec-20 | (+/-) | 03-Dec-20 | 14-Dec-20 | 09-Dec-20 | Change |
| BLANDZ20 | Dec 2020 | 3,816 | 177,211 | -1.58 % | 180,061 | -1.15 % | 182,155 | -0.05 % | 182,252 | -1.27 % | 184,600 | 1.27 | 1.28 | -0.01 -0.8 % |
| SUPERH21 | Mar 2021 | 16,002 | 150,025 | 0.67 % | 149,025 | 71.05 % | 87,125 | 45.69 % | 59,803 | 11.15 % | 53,803 | 0.98 | 0.97 | 0.01 1.03 % |
| SUPERZ20 | Dec 2020 | 13,560 | 94,663 | -12.52 % | 108,206 | -6.85 % | 116,162 | -9.98 % | 129,038 | -0.04 % | 129,094 | 0.98 | 0.97 | 0.01 1.03 % |
| TMBH21 | Mar 2021 | 30,663 | 56,627 | 68.85 % | 33,536 | -18.21 % | 41,001 | -24.03 % | 53,969 | 122.85 % | 24,218 | 1.18 | 1.24 | -0.06 -4.8 % |
| BLANDH21 | Mar 2021 | 13,736 | 52,327 | 19.51 % | 43,786 | 2.83 % | 42,579 | 50.43 % | 28,304 | 0.01 % | 28,301 | 1.29 | 1.29 | 0 0 % |
| TKNZ20 | Dec 2020 | 1,033 | 46,814 | -2.08 % | 47,808 | -0.04 % | 47,829 | -1.04 % | 48,334 | 1.03 % | 47,842 | 11.20 | 11.40 | -0.2 -1.8 % |
| WHAH21 | Mar 2021 | 17,642 | 45,395 | 25.86 % | 36,067 | 7.22 % | 33,638 | 24.70 % | 26,975 | 15.05 % | 23,446 | 3.24 | 3.14 | 0.1 3.18 % |
| TMBZ20 | Dec 2020 | 6,227 | 43,180 | 2.37 % | 42,182 | 0.77 % | 41,861 | -41.41 % | 71,447 | -13.53 % | 82,627 | 1.20 | 1.23 | -0.03 -2.4 % |
| KTCZ20 | Dec 2020 | 117 | 40,260 | -0.26 % | 40,365 | -0.25 % | 40,465 | -0.50 % | 40,668 | 0.09 % | 40,632 | 53.25 | 53.40 | -0.2 -0.3 % |
| PTTM21 | Jun 2021 | 2 | 37,193 | 0.01 % | 37,191 | 1.93 % | 36,487 | 0.00 % | 36,487 | 0.00 % | 36,487 | 41.63 | 42.98 | -1 -3.1 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|-------|--------|--------|-------|
| | | (Baht) | (%) |
| AAV | 2.84 | 0.38 | 15.45 |
| BA | 7.60 | 0.90 | 13.43 |
| S | 1.74 | 0.18 | 11.54 |
| TPIPL | 1.69 | 0.16 | 10.46 |
| DELTA | 374.00 | 31.00 | 9.04 |
| TTA | 4.50 | 0.34 | 8.17 |
| PSL | 6.25 | 0.45 | 7.76 |
| THCOM | 5.95 | 0.30 | 5.31 |
| BEC | 7.15 | 0.35 | 5.15 |
| THAI | 3.20 | 0.14 | 4.58 |

Top Loss (Underlying)

| Stock | Close | Change | |
|-------|--------|--------|-------|
| | | (Baht) | (%) |
| TTCL | 4.22 | -0.22 | -4.95 |
| AOT | 64.75 | -3.25 | -4.78 |
| OSP | 38.00 | -1.75 | -4.40 |
| IRPC | 3.64 | -0.16 | -4.21 |
| LH | 8.15 | -0.35 | -4.12 |
| CBG | 113.50 | -4.50 | -3.81 |
| ICHI | 10.20 | -0.40 | -3.77 |
| KBANK | 117.00 | -4.50 | -3.70 |
| PTTGC | 57.75 | -2.00 | -3.35 |
| TMB | 1.18 | -0.04 | -3.28 |

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 |
| 14/12/2020 | 108,450 | 118,700 | -10,250 | 50,520 | 53,675 | -3,155 | 107,123 | 93,718 | 13,405 | 266,093 | 363,595 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|--------|--------------------|-------|-------|----------------|--------|-----|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 14/12/2020 | 22,059 | 23,693 | -1,634 | 5,340 | 3,964 | 1,376 | 17,028 | 16,770 | 258 | 44,427 | 41,803 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|--------|----------------|-------|-------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 14/12/2020 | 0 | 0 | 0 | 1,212 | 2,238 | -1,026 | 6,818 | 5,792 | 1,026 | 8,030 | 60,250 |