

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |              | Open Interest |         |           |         |           |         |           |         |           |
|------------------------|-------------------|--------------|-----------|--------------|---------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|
|                        |                   | 17-Dec-20    | 16-Dec-20 | Change       | 17-Dec-20     | (+/-)   | 16-Dec-20 | (+/-)   | 15-Dec-20 | (+/-)   | 14-Dec-20 | (+/-)   | 09-Dec-20 |
| S50Z20                 | Dec 2020          | 947.60       | 950.60    | -3 -0.32 %   | 259,834       | -0.77 % | 261,852   | -2.29 % | 267,976   | -5.03 % | 282,174   | 2.75 %  | 274,622   |
| S50F21                 | Jan 2021          | 947.00       | 950.60    | -3.6 -0.38 % | 149           | 0.68 %  | 148       | 2.07 %  | 145       | -5.84 % | 154       | -6.10 % | 164       |
| S50G21                 | Feb 2021          | 947.60       | 951.00    | -3.4 -0.36 % | 102           | 15.91 % | 88        | 41.94 % | 62        | -1.59 % | 63        | -4.55 % | 66        |
| S50H21                 | Mar 2021          | 944.60       | 947.60    | -3 -0.32 %   | 79,754        | 1.41 %  | 78,644    | 7.20 %  | 73,360    | 11.65 % | 65,707    | 20.05 % | 54,733    |
| S50M21                 | Jun 2021          | 940.20       | 943.20    | -3 -0.32 %   | 10,528        | 0.98 %  | 10,426    | 0.65 %  | 10,359    | 6.55 %  | 9,722     | 7.47 %  | 9,046     |
| S50U21                 | Sep 2021          | 937.00       | 940.30    | -3.3 -0.35 % | 6,108         | -1.15 % | 6,179     | 2.88 %  | 6,006     | 4.00 %  | 5,775     | 9.13 %  | 5,292     |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |          |           |          |           |          |           |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|
|                         |                   |                        | 17-Dec-20    | 16-Dec-20 | Change        | 17-Dec-20     | (+/-)    | 16-Dec-20 | (+/-)    | 15-Dec-20 | (+/-)    | 14-Dec-20 | (+/-)    | 09-Dec-20 |
| TMBH21                  | Mar 2021          | 129,354                | 1.21         | 1.22      | -0.01 -0.82 % | 93,107        | -13.24 % | 107,321   | 65.04 %  | 65,026    | 14.83 %  | 56,627    | 68.85 %  | 33,536    |
| SUPERH21                | Mar 2021          | 37,528                 | 1.05         | 1.02      | 0.03 2.94 %   | 182,623       | 14.78 %  | 159,105   | 14.44 %  | 139,025   | -7.33 %  | 150,025   | 0.67 %   | 149,025   |
| TRUEH21                 | Mar 2021          | 35,106                 | 3.60         | 3.48      | 0.12 3.45 %   | 44,778        | 37.65 %  | 32,531    | 8.11 %   | 30,091    | 11.04 %  | 27,100    | 45.39 %  | 18,639    |
| IRPCH21                 | Mar 2021          | 29,363                 | 3.86         | 3.87      | -0.01 -0.26 % | 43,745        | 56.14 %  | 28,016    | -1.63 %  | 28,480    | 1.02 %   | 28,192    | 12.50 %  | 25,060    |
| WHAH21                  | Mar 2021          | 20,697                 | 3.32         | 3.30      | 0.02 0.61 %   | 50,056        | -10.48 % | 55,916    | 14.28 %  | 48,929    | 7.78 %   | 45,395    | 25.86 %  | 36,067    |
| SUPERZ20                | Dec 2020          | 12,075                 | 1.05         | 1.01      | 0.04 3.96 %   | 65,709        | -12.08 % | 74,734    | -0.05 %  | 74,775    | -21.01 % | 94,663    | -12.52 % | 108,206   |
| CKPH21                  | Mar 2021          | 9,399                  | 4.85         | 4.66      | 0.19 4.08 %   | 4,019         | 26.19 %  | 3,185     | 0.22 %   | 3,178     | 19.56 %  | 2,658     | 0.68 %   | 2,640     |
| THCOMH21                | Mar 2021          | 8,580                  | 7.05         | 6.06      | 0.99 16.34 %  | 3,733         | -10.48 % | 4,170     | 13.81 %  | 3,664     | 0.33 %   | 3,652     | -11.64 % | 4,133     |
| TRUEZ20                 | Dec 2020          | 7,118                  | 3.60         | 3.47      | 0.13 3.75 %   | 22,774        | 26.71 %  | 17,973    | -19.30 % | 22,272    | 0.46 %   | 22,170    | -1.18 %  | 22,434    |
| SIRIH21                 | Mar 2021          | 6,972                  | 0.91         | 0.92      | -0.01 -1.09 % | 24,875        | 35.54 %  | 18,353    | 31.64 %  | 13,942    | 0.18 %   | 13,917    | -30.29 % | 19,963    |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |          |           |         |           |          |           |          |           | Settle Price |           |              |
|-------------------------|-------------------|----------------------|-----------------|----------|-----------|---------|-----------|----------|-----------|----------|-----------|--------------|-----------|--------------|
|                         |                   |                      | *17-Dec-20      | (+/-)    | 16-Dec-20 | (+/-)   | 15-Dec-20 | (+/-)    | 14-Dec-20 | (+/-)    | 09-Dec-20 | 17-Dec-20    | 16-Dec-20 | Change       |
| SUPERH21                | Mar 2021          | 37,528               | 182,623         | 14.78 %  | 159,105   | 14.44 % | 139,025   | -7.33 %  | 150,025   | 0.67 %   | 149,025   | 1.05         | 1.02      | 0.03 2.94 %  |
| BLANDZ20                | Dec 2020          | 200                  | 176,765         | -0.03 %  | 176,818   | -0.06 % | 176,924   | -0.16 %  | 177,211   | -1.58 %  | 180,061   | 1.37         | 1.30      | 0.07 5.38 %  |
| TMBH21                  | Mar 2021          | 129,354              | 93,107          | -13.24 % | 107,321   | 65.04 % | 65,026    | 14.83 %  | 56,627    | 68.85 %  | 33,536    | 1.21         | 1.22      | -0.01 -0.8 % |
| SUPERZ20                | Dec 2020          | 12,075               | 65,709          | -12.08 % | 74,734    | -0.05 % | 74,775    | -21.01 % | 94,663    | -12.52 % | 108,206   | 1.05         | 1.01      | 0.04 3.96 %  |
| BLANDH21                | Mar 2021          | 5,237                | 61,472          | 9.29 %   | 56,249    | 4.65 %  | 53,748    | 2.72 %   | 52,327    | 19.51 %  | 43,786    | 1.36         | 1.32      | 0.04 3.03 %  |
| WHAH21                  | Mar 2021          | 20,697               | 50,056          | -10.48 % | 55,916    | 14.28 % | 48,929    | 7.78 %   | 45,395    | 25.86 %  | 36,067    | 3.32         | 3.30      | 0.02 0.61 %  |
| TKNZ20                  | Dec 2020          | 9                    | 46,790          | -0.01 %  | 46,796    | 0.00 %  | 46,796    | -0.04 %  | 46,814    | -2.08 %  | 47,808    | 11.47        | 11.29     | 0.2 1.59 %   |
| TRUEH21                 | Mar 2021          | 35,106               | 44,778          | 37.65 %  | 32,531    | 8.11 %  | 30,091    | 11.04 %  | 27,100    | 45.39 %  | 18,639    | 3.60         | 3.48      | 0.1 3.45 %   |
| IRPCH21                 | Mar 2021          | 29,363               | 43,745          | 56.14 %  | 28,016    | -1.63 % | 28,480    | 1.02 %   | 28,192    | 12.50 %  | 25,060    | 3.86         | 3.87      | -0.01 -0.3 % |
| KTCZ20                  | Dec 2020          | 363                  | 40,033          | -0.36 %  | 40,178    | 0.00 %  | 40,180    | -0.20 %  | 40,260    | -0.26 %  | 40,365    | 54.50        | 54.50     | 0 0 %        |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock  | Close | Change |       |
|--------|-------|--------|-------|
|        |       | (Baht) | (%)   |
| THCOM  | 7.20  | 1.10   | 18.03 |
| AMATA  | 18.50 | 1.50   | 8.82  |
| GLOBAL | 18.40 | 1.30   | 7.60  |
| TTCL   | 4.50  | 0.20   | 4.65  |
| TRUE   | 3.62  | 0.14   | 4.02  |
| ESSO   | 8.20  | 0.30   | 3.80  |
| JAS    | 3.32  | 0.12   | 3.75  |
| CKP    | 4.82  | 0.16   | 3.43  |
| BLAND  | 1.36  | 0.04   | 3.03  |
| BANPU  | 10.40 | 0.30   | 2.97  |
| UNIQ   | 5.20  | 0.15   | 2.97  |

### Top Loss (Underlying)

| Stock  | Close | Change |       |
|--------|-------|--------|-------|
|        |       | (Baht) | (%)   |
| DTAC   | 36.25 | -1.00  | -2.68 |
| KCE    | 42.25 | -1.00  | -2.31 |
| CPN    | 53.50 | -1.25  | -2.28 |
| TTA    | 5.00  | -0.10  | -1.96 |
| AP     | 8.00  | -0.15  | -1.84 |
| AOT    | 66.00 | -1.00  | -1.49 |
| TOA    | 34.00 | -0.50  | -1.45 |
| M      | 55.75 | -0.75  | -1.33 |
| HANA   | 41.25 | -0.50  | -1.20 |
| BEAUTY | 1.77  | -0.02  | -1.12 |

## 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      |
| 17/12/2020 | 81,985           | 82,288 | -303 | 41,208             | 41,399 | -191 | 104,603        | 104,109 | 494 | 227,796 | 356,475 |

### Precious Metal Futures

| Date       | Foreign Investor |        |        | Local Institutions |       |        | Local Investor |        |       | Total  |        |
|------------|------------------|--------|--------|--------------------|-------|--------|----------------|--------|-------|--------|--------|
|            | Long             | Short  | Net    | Long               | Short | Net    | Long           | Short  | Net   | Volume | OI     |
| 17/12/2020 | 16,161           | 18,251 | -2,090 | 3,216              | 4,482 | -1,266 | 17,079         | 13,723 | 3,356 | 36,456 | 46,327 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |       | Local Investor |        |        | Total  |        |
|------------|------------------|-------|-----|--------------------|-------|-------|----------------|--------|--------|--------|--------|
|            | Long             | Short | Net | Long               | Short | Net   | Long           | Short  | Net    | Volume | OI     |
| 17/12/2020 | 5                | 0     | 5   | 5,514              | 1,474 | 4,040 | 15,372         | 19,417 | -4,045 | 20,891 | 64,569 |