

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Dec-20	17-Dec-20	Change	18-Dec-20	(+/-)	17-Dec-20	(+/-)	16-Dec-20	(+/-)	15-Dec-20	(+/-)	14-Dec-20
S50Z20	Dec 2020	945.80	947.60	-1.8 -0.19 %	262,522	1.03 %	259,834	-0.77 %	261,852	-2.29 %	267,976	-5.03 %	282,174
S50F21	Jan 2021	946.00	947.00	-1 -0.11 %	168	12.75 %	149	0.68 %	148	2.07 %	145	-5.84 %	154
S50G21	Feb 2021	945.00	947.60	-2.6 -0.27 %	114	11.76 %	102	15.91 %	88	41.94 %	62	-1.59 %	63
S50H21	Mar 2021	942.90	944.60	-1.7 -0.18 %	83,117	4.22 %	79,754	1.41 %	78,644	7.20 %	73,360	11.65 %	65,707
S50M21	Jun 2021	938.90	940.20	-1.3 -0.14 %	10,899	3.52 %	10,528	0.98 %	10,426	0.65 %	10,359	6.55 %	9,722
S50U21	Sep 2021	935.60	937.00	-1.4 -0.15 %	6,421	5.12 %	6,108	-1.15 %	6,179	2.88 %	6,006	4.00 %	5,775

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Dec-20	17-Dec-20	Change	18-Dec-20	(+/-)	17-Dec-20	(+/-)	16-Dec-20	(+/-)	15-Dec-20	(+/-)	14-Dec-20
SUPERH21	Mar 2021	34,430	1.04	1.05	-0.01 -0.95 %	211,052	15.57 %	182,623	14.78 %	159,105	14.44 %	139,025	-7.33 %	150,025
TMBH21	Mar 2021	33,629	1.18	1.21	-0.03 -2.48 %	122,358	31.42 %	93,107	-13.24 %	107,321	65.04 %	65,026	14.83 %	56,627
TRUEH21	Mar 2021	26,227	3.56	3.60	-0.04 -1.11 %	53,192	18.79 %	44,778	37.65 %	32,531	8.11 %	30,091	11.04 %	27,100
WHAH21	Mar 2021	14,261	3.27	3.32	-0.05 -1.51 %	43,622	-12.85 %	50,056	-10.48 %	55,916	14.28 %	48,929	7.78 %	45,395
VGIH21	Mar 2021	11,540	7.60	7.46	0.14 1.88 %	40,188	19.44 %	33,648	14.92 %	29,279	5.48 %	27,757	3.86 %	26,725
BANPUH21	Mar 2021	11,393	11.28	10.46	0.82 7.84 %	9,686	-29.09 %	13,660	5.42 %	12,958	39.97 %	9,258	-8.38 %	10,105
IRPCH21	Mar 2021	10,796	3.77	3.86	-0.09 -2.33 %	43,363	-0.87 %	43,745	56.14 %	28,016	-1.63 %	28,480	1.02 %	28,192
TRUEZ20	Dec 2020	6,973	3.56	3.60	-0.04 -1.11 %	22,113	-2.90 %	22,774	26.71 %	17,973	-19.30 %	22,272	0.46 %	22,170
BLANDH21	Mar 2021	6,156	1.35	1.36	-0.01 -0.74 %	60,604	-1.41 %	61,472	9.29 %	56,249	4.65 %	53,748	2.72 %	52,327
SUPERZ20	Dec 2020	5,093	1.03	1.05	-0.02 -1.90 %	62,782	-4.45 %	65,709	-12.08 %	74,734	-0.05 %	74,775	-21.01 %	94,663

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*18-Dec-20	(+/-)	17-Dec-20	(+/-)	16-Dec-20	(+/-)	15-Dec-20	(+/-)	14-Dec-20	18-Dec-20	17-Dec-20	Change
SUPERH21	Mar 2021	34,430	211,052	15.57 %	182,623	14.78 %	159,105	14.44 %	139,025	-7.33 %	150,025	1.04	1.05	-0.01 -1 %
BLANDZ20	Dec 2020	207	176,748	-0.01 %	176,765	-0.03 %	176,818	-0.06 %	176,924	-0.16 %	177,211	1.35	1.37	-0.02 -1.5 %
TMBH21	Mar 2021	33,629	122,358	31.42 %	93,107	-13.24 %	107,321	65.04 %	65,026	14.83 %	56,627	1.18	1.21	-0.03 -2.5 %
SUPERZ20	Dec 2020	5,093	62,782	-4.45 %	65,709	-12.08 %	74,734	-0.05 %	74,775	-21.01 %	94,663	1.03	1.05	-0.02 -1.9 %
BLANDH21	Mar 2021	6,156	60,604	-1.41 %	61,472	9.29 %	56,249	4.65 %	53,748	2.72 %	52,327	1.35	1.36	-0.01 -0.7 %
TRUEH21	Mar 2021	26,227	53,192	18.79 %	44,778	37.65 %	32,531	8.11 %	30,091	11.04 %	27,100	3.56	3.60	-0.04 -1.1 %
TKNZ20	Dec 2020	512	46,278	-1.09 %	46,790	-0.01 %	46,796	0.00 %	46,796	-0.04 %	46,814	11.37	11.47	-0.1 -0.9 %
WHAH21	Mar 2021	14,261	43,622	-12.85 %	50,056	-10.48 %	55,916	14.28 %	48,929	7.78 %	45,395	3.27	3.32	-0.05 -1.5 %
IRPCH21	Mar 2021	10,796	43,363	-0.87 %	43,745	56.14 %	28,016	-1.63 %	28,480	1.02 %	28,192	3.77	3.86	-0.09 -2.3 %
VGIH21	Mar 2021	11,540	40,188	19.44 %	33,648	14.92 %	29,279	5.48 %	27,757	3.86 %	26,725	7.60	7.46	0.1 1.88 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AEONTS	198.00	21.00	11.86
BANPU	11.30	0.90	8.65
TVO	32.25	2.00	6.61
TQM	127.50	7.50	6.25
MTC	59.75	2.50	4.37
BEAUTY	1.84	0.07	3.95
PSL	7.35	0.25	3.52
EA	47.00	1.25	2.73
IVL	37.75	1.00	2.72
VGI	7.60	0.20	2.70

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	40.25	-2.00	-4.73
SIRI	0.87	-0.04	-4.40
LPN	4.98	-0.17	-3.30
EPG	6.50	-0.20	-2.99
AAV	2.68	-0.08	-2.90
SUPER	1.01	-0.03	-2.88
DTAC	35.25	-1.00	-2.76
MINT	26.75	-0.75	-2.73
BBL	125.00	-3.50	-2.72
CK	18.30	-0.50	-2.66

## 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
18/12/2020	106,643	104,830	1,813	40,547	41,427	-880	99,726	100,659	-933	246,916	363,241

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/12/2020	20,483	17,822	2,661	3,177	6,651	-3,474	13,787	12,974	813	37,447	51,400

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/12/2020	0	0	0	1,218	5,349	-4,131	9,052	4,921	4,131	10,270	68,641