

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-Dec-20	18-Dec-20	Change	21-Dec-20	(+/-)	18-Dec-20	(+/-)	17-Dec-20	(+/-)	16-Dec-20	(+/-)	15-Dec-20
S50Z20	Dec 2020	880.20	945.80	-65.6 -6.94 %	244,343	-6.92 %	262,522	1.03 %	259,834	-0.77 %	261,852	-2.29 %	267,976
S50F21	Jan 2021	879.10	946.00	-66.9 -7.07 %	171	1.79 %	168	12.75 %	149	0.68 %	148	2.07 %	145
S50G21	Feb 2021	881.00	945.00	-64 -6.77 %	100	-12.28 %	114	11.76 %	102	15.91 %	88	41.94 %	62
S50H21	Mar 2021	876.30	942.90	-66.6 -7.06 %	102,013	22.73 %	83,117	4.22 %	79,754	1.41 %	78,644	7.20 %	73,360
S50M21	Jun 2021	872.40	938.90	-66.5 -7.08 %	11,481	5.34 %	10,899	3.52 %	10,528	0.98 %	10,426	0.65 %	10,359
S50U21	Sep 2021	869.80	935.60	-65.8 -7.03 %	6,981	8.72 %	6,421	5.12 %	6,108	-1.15 %	6,179	2.88 %	6,006

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Dec-20	18-Dec-20	Change	21-Dec-20	(+/-)	18-Dec-20	(+/-)	17-Dec-20	(+/-)	16-Dec-20	(+/-)	15-Dec-20
SUPERH21	Mar 2021	92,979	0.93	1.04	-0.11 10.58 %	199,051	-5.69 %	211,052	15.57 %	182,623	14.78 %	159,105	14.44 %	139,025
SUPERZ20	Dec 2020	55,546	0.93	1.03	-0.10 -9.71 %	32,328	-48.51 %	62,782	-4.45 %	65,709	-12.08 %	74,734	-0.05 %	74,775
TRUEH21	Mar 2021	48,457	3.21	3.56	-0.35 -9.83 %	40,953	-23.01 %	53,192	18.79 %	44,778	37.65 %	32,531	8.11 %	30,091
TMBH21	Mar 2021	47,147	1.07	1.18	-0.11 -9.32 %	104,126	-14.90 %	122,358	31.42 %	93,107	-13.24 %	107,321	65.04 %	65,026
IRPCH21	Mar 2021	28,672	3.59	3.77	-0.18 -4.77 %	39,286	-9.40 %	43,363	-0.87 %	43,745	56.14 %	28,016	-1.63 %	28,480
TMBZ20	Dec 2020	21,594	1.08	1.18	-0.10 -8.47 %	34,621	-5.91 %	36,794	0.48 %	36,620	-10.72 %	41,015	-4.16 %	42,795
WHAH21	Mar 2021	19,829	2.96	3.27	-0.31 -9.48 %	40,038	-8.22 %	43,622	-12.85 %	50,056	-10.48 %	55,916	14.28 %	48,929
SIRIH21	Mar 2021	19,268	0.70	0.87	-0.17 19.54 %	31,552	16.72 %	27,032	8.67 %	24,875	35.54 %	18,353	31.64 %	13,942
TRUEZ20	Dec 2020	16,170	3.23	3.56	-0.33 -9.27 %	20,184	-8.72 %	22,113	-2.90 %	22,774	26.71 %	17,973	-19.30 %	22,272
BANPUZ20	Dec 2020	15,636	10.85	11.29	-0.44 -3.90 %	3,271	-52.87 %	6,940	-14.30 %	8,098	-4.07 %	8,442	28.49 %	6,570

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*21-Dec-20	(+/-)	18-Dec-20	(+/-)	17-Dec-20	(+/-)	16-Dec-20	(+/-)	15-Dec-20	21-Dec-20	18-Dec-20	Change
SUPERH21	Mar 2021	92,979	199,051	-5.69 %	211,052	15.57 %	182,623	14.78 %	159,105	14.44 %	139,025	0.93	1.04	-0.1 -11 %
TMBH21	Mar 2021	47,147	104,126	-14.90 %	122,358	31.42 %	93,107	-13.24 %	107,321	65.04 %	65,026	1.07	1.18	-0.1 -9.3 %
BLANDH21	Mar 2021	7,623	54,989	-9.27 %	60,604	-1.41 %	61,472	9.29 %	56,249	4.65 %	53,748	1.28	1.35	-0.07 -5.2 %
TKNZ20	Dec 2020	601	45,705	-1.24 %	46,278	-1.09 %	46,790	-0.01 %	46,796	0.00 %	46,796	10.93	11.37	-0.4 -3.9 %
TRUEH21	Mar 2021	48,457	40,953	-23.01 %	53,192	18.79 %	44,778	37.65 %	32,531	8.11 %	30,091	3.21	3.56	-0.4 -9.8 %
VGIH21	Mar 2021	10,230	40,747	1.39 %	40,188	19.44 %	33,648	14.92 %	29,279	5.48 %	27,757	7.00	7.60	-0.6 -7.9 %
WHAH21	Mar 2021	19,829	40,038	-8.22 %	43,622	-12.85 %	50,056	-10.48 %	55,916	14.28 %	48,929	2.96	3.27	-0.3 -9.5 %
KTCZ20	Dec 2020	259	39,996	-0.09 %	40,032	0.00 %	40,033	-0.36 %	40,178	0.00 %	40,180	52.19	55.58	-3 -6.1 %
IRPCH21	Mar 2021	28,672	39,286	-9.40 %	43,363	-0.87 %	43,745	56.14 %	28,016	-1.63 %	28,480	3.59	3.77	-0.2 -4.8 %
PTTM21	Jun 2021	1,109	37,311	-1.57 %	37,908	2.18 %	37,098	0.00 %	37,097	0.01 %	37,093	40.50	42.55	-2 -4.8 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	26.00	0.25	0.97
MEGA	37.00	0.00	0.00
DELTA	361.00	0.00	0.00
HANA	38.25	-0.50	-1.29
BLA	22.50	-0.30	-1.32
TVO	31.75	-0.50	-1.55
BEC	7.60	-0.15	-1.94
CHG	2.46	-0.06	-2.38
VNT	28.75	-0.75	-2.54
THCOM	7.10	-0.20	-2.74

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
S	1.62	-0.24	-12.90
BEAUTY	1.61	-0.23	-12.50
ICHI	9.00	-1.20	-11.76
SAMART	5.30	-0.65	-10.92
MAJOR	18.80	-2.20	-10.48
AAV	2.40	-0.28	-10.45
WHA	2.94	-0.34	-10.37
BCPG	13.20	-1.50	-10.20
PLANB	6.20	-0.70	-10.14
STEC	12.40	-1.40	-10.14

## 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
21/12/2020	169,473	147,209	22,264	88,311	112,135	-23,824	180,679	179,119	1,560	438,463	365,089

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/12/2020	15,129	19,572	-4,443	6,391	3,189	3,202	13,384	12,143	1,241	34,904	48,337

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/12/2020	0	0	0	8,994	3,404	5,590	15,339	20,929	-5,590	24,333	62,147