

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |             | Open Interest |         |           |          |           |         |           |         |           |
|------------------------|-------------------|--------------|-----------|-------------|---------------|---------|-----------|----------|-----------|---------|-----------|---------|-----------|
|                        |                   | 22-Dec-20    | 21-Dec-20 | Change      | 22-Dec-20     | (+/-)   | 21-Dec-20 | (+/-)    | 18-Dec-20 | (+/-)   | 17-Dec-20 | (+/-)   | 16-Dec-20 |
| S50Z20                 | Dec 2020          | 907.40       | 880.20    | 27.2 3.09 % | 227,432       | -6.92 % | 244,343   | -6.92 %  | 262,522   | 1.03 %  | 259,834   | -0.77 % | 261,852   |
| S50F21                 | Jan 2021          | 905.50       | 879.10    | 26.4 3 %    | 264           | 54.39 % | 171       | 1.79 %   | 168       | 12.75 % | 149       | 0.68 %  | 148       |
| S50G21                 | Feb 2021          | 906.20       | 881.00    | 25.2 2.86 % | 161           | 61.00 % | 100       | -12.28 % | 114       | 11.76 % | 102       | 15.91 % | 88        |
| S50H21                 | Mar 2021          | 904.70       | 876.30    | 28.4 3.24 % | 109,651       | 7.49 %  | 102,013   | 22.73 %  | 83,117    | 4.22 %  | 79,754    | 1.41 %  | 78,644    |
| S50M21                 | Jun 2021          | 900.10       | 872.40    | 27.7 3.18 % | 12,099        | 5.38 %  | 11,481    | 5.34 %   | 10,899    | 3.52 %  | 10,528    | 0.98 %  | 10,426    |
| S50U21                 | Sep 2021          | 896.90       | 869.80    | 27.1 3.12 % | 6,930         | -0.73 % | 6,981     | 8.72 %   | 6,421     | 5.12 %  | 6,108     | -1.15 % | 6,179     |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |          |           |         |           |          |           |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|---------|-----------|----------|-----------|
|                         |                   |                        | 22-Dec-20    | 21-Dec-20 | Change        | 22-Dec-20     | (+/-)    | 21-Dec-20 | (+/-)    | 18-Dec-20 | (+/-)   | 17-Dec-20 | (+/-)    | 16-Dec-20 |
| BLANDH21                | Mar 2021          | 156,512                | 1.26         | 1.28      | -0.02 -1.56 % | 199,496       | 262.79 % | 54,989    | -9.27 %  | 60,604    | -1.41 % | 61,472    | 9.29 %   | 56,249    |
| BLANDZ20                | Dec 2020          | 150,081                | 1.21         | 1.23      | -0.02 -1.63 % | 26,349        | -85.07 % | 176,430   | -0.18 %  | 176,748   | -0.01 % | 176,765   | -0.03 %  | 176,818   |
| PTTM21                  | Jun 2021          | 58,548                 | 41.24        | 40.50     | 0.74 1.83 %   | 3,943         | -89.43 % | 37,311    | -1.57 %  | 37,908    | 2.18 %  | 37,098    | 0.00 %   | 37,097    |
| TKNZ20                  | Dec 2020          | 48,572                 | 10.84        | 10.93     | -0.09 -0.82 % | 1,133         | -97.52 % | 45,705    | -1.24 %  | 46,278    | -1.09 % | 46,790    | -0.01 %  | 46,796    |
| TKNM21                  | Jun 2021          | 44,000                 | 10.73        | 10.83     | -0.10 -0.92 % | 40,515        | 766.99 % | 515       | 0.00 %   | 515       | 0.00 %  | 515       | 0.00 %   | 515       |
| SUPERH21                | Mar 2021          | 42,470                 | 0.94         | 0.93      | 0.01 1.08 %   | 184,275       | -7.42 %  | 199,051   | -5.69 %  | 211,052   | 15.57 % | 182,623   | 14.78 %  | 159,105   |
| TMBH21                  | Mar 2021          | 30,102                 | 1.13         | 1.07      | 0.06 5.61 %   | 82,225        | -21.03 % | 104,126   | -14.90 % | 122,358   | 31.42 % | 93,107    | -13.24 % | 107,321   |
| WHAU21                  | Sep 2021          | 18,182                 | 2.93         | 2.80      | 0.13 4.64 %   | 4,585         | -79.86 % | 22,765    | 0.01 %   | 22,763    | 0.00 %  | 22,762    | 0.01 %   | 22,759    |
| TMBU21                  | Sep 2021          | 15,000                 | 1.11         | 1.06      | 0.05 4.72 %   | 11,521        | 64.09 %  | 7,021     | 55.30 %  | 4,521     | 0.00 %  | 4,521     | 12.43 %  | 4,021     |
| GULFU21                 | Sep 2021          | 14,744                 | 34.07        | 35.00     | -0.93 -2.66 % | 13,158        | -39.86 % | 21,880    | 1.64 %   | 21,528    | 0.28 %  | 21,468    | -5.92 %  | 22,818    |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |          |           |          |           |          | Settle Price |          |           |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|----------|-----------|----------|-----------|----------|--------------|----------|-----------|-----------|-----------|--------------|
|                         |                   |                      | *22-Dec-20      | (+/-)    | 21-Dec-20 | (+/-)    | 18-Dec-20 | (+/-)    | 17-Dec-20    | (+/-)    | 16-Dec-20 | 22-Dec-20 | 21-Dec-20 | Change       |
| BLANDH21                | Mar 2021          | 156,512              | 199,496         | 262.79 % | 54,989    | -9.27 %  | 60,604    | -1.41 %  | 61,472       | 9.29 %   | 56,249    | 1.26      | 1.28      | -0.02 -1.6 % |
| SUPERH21                | Mar 2021          | 42,470               | 184,275         | -7.42 %  | 199,051   | -5.69 %  | 211,052   | 15.57 %  | 182,623      | 14.78 %  | 159,105   | 0.94      | 0.93      | 0.01 1.08 %  |
| TMBH21                  | Mar 2021          | 30,102               | 82,225          | -21.03 % | 104,126   | -14.90 % | 122,358   | 31.42 %  | 93,107       | -13.24 % | 107,321   | 1.13      | 1.07      | 0.06 5.61 %  |
| TRUEH21                 | Mar 2021          | 11,793               | 42,402          | 3.54 %   | 40,953    | -23.01 % | 53,192    | 18.79 %  | 44,778       | 37.65 %  | 32,531    | 3.28      | 3.21      | 0.07 2.18 %  |
| TKNM21                  | Jun 2021          | 44,000               | 40,515          | 766.99 % | 515       | 0.00 %   | 515       | 0.00 %   | 515          | 0.00 %   | 515       | 10.73     | 10.83     | -0.1 -0.9 %  |
| KTCZ20                  | Dec 2020          | 532                  | 39,493          | -1.26 %  | 39,996    | -0.09 %  | 40,032    | 0.00 %   | 40,033       | -0.36 %  | 40,178    | 54.15     | 52.19     | 2 3.76 %     |
| VGIH21                  | Mar 2021          | 7,521                | 39,256          | -3.66 %  | 40,747    | 1.39 %   | 40,188    | 19.44 %  | 33,648       | 14.92 %  | 29,279    | 7.35      | 7.00      | 0.4 5 %      |
| IRPCH21                 | Mar 2021          | 11,887               | 38,918          | -0.94 %  | 39,286    | -9.40 %  | 43,363    | -0.87 %  | 43,745       | 56.14 %  | 28,016    | 3.73      | 3.59      | 0.1 3.9 %    |
| WHAH21                  | Mar 2021          | 11,515               | 34,091          | -14.85 % | 40,038    | -8.22 %  | 43,622    | -12.85 % | 50,056       | -10.48 % | 55,916    | 3.02      | 2.96      | 0.06 2.03 %  |
| BTSZ20X                 | Dec 2020          | 4,003                | 28,167          | -12.44 % | 32,169    | -3.94 %  | 33,488    | -3.05 %  | 34,542       | 0.21 %   | 34,468    | 9.62      | 9.59      | 0.03 0.31 %  |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock  | Close  | Change |      |
|--------|--------|--------|------|
|        |        | (Baht) | (%)  |
| AEONTS | 192.50 | 12.00  | 6.65 |
| TMB    | 1.14   | 0.07   | 6.54 |
| SAWAD  | 64.25  | 3.75   | 6.20 |
| BEC    | 8.00   | 0.40   | 5.26 |
| CBG    | 110.50 | 5.50   | 5.24 |
| KKP    | 49.00  | 2.25   | 4.81 |
| THANI  | 3.94   | 0.18   | 4.79 |
| TVO    | 33.25  | 1.50   | 4.72 |
| DELTA  | 378.00 | 17.00  | 4.71 |
| KBANK  | 115.00 | 5.00   | 4.55 |

### Top Loss (Underlying)

| Stock | Close | Change |       |
|-------|-------|--------|-------|
|       |       | (Baht) | (%)   |
| PSL   | 6.85  | -0.25  | -3.52 |
| BANPU | 10.60 | -0.30  | -2.75 |
| ERW   | 3.60  | -0.10  | -2.70 |
| BLAND | 1.21  | -0.02  | -1.63 |
| MAJOR | 18.50 | -0.30  | -1.60 |
| OSP   | 35.00 | -0.50  | -1.41 |
| MEGA  | 36.50 | -0.50  | -1.35 |
| CHG   | 2.44  | -0.02  | -0.81 |
| CRC   | 32.00 | -0.25  | -0.78 |
| BEM   | 8.45  | -0.05  | -0.59 |

## 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      |
| 22/12/2020 | 186,385          | 167,447 | 18,938 | 68,392             | 66,051 | 2,341 | 164,618        | 185,897 | -21,279 | 419,395 | 356,537 |

### Precious Metal Futures

| Date       | Foreign Investor |        |       | Local Institutions |       |      | Local Investor |        |      | Total  |        |
|------------|------------------|--------|-------|--------------------|-------|------|----------------|--------|------|--------|--------|
|            | Long             | Short  | Net   | Long               | Short | Net  | Long           | Short  | Net  | Volume | OI     |
| 22/12/2020 | 18,775           | 17,385 | 1,390 | 3,256              | 3,771 | -515 | 12,112         | 12,987 | -875 | 34,143 | 47,480 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |      | Local Investor |        |     | Total  |        |
|------------|------------------|-------|-----|--------------------|-------|------|----------------|--------|-----|--------|--------|
|            | Long             | Short | Net | Long               | Short | Net  | Long           | Short  | Net | Volume | OI     |
| 22/12/2020 | 0                | 0     | 0   | 4,612              | 4,770 | -158 | 12,072         | 11,914 | 158 | 16,684 | 58,855 |