

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |        |        | Open Interest |          |           |          |           |         |           |         |           |
|------------------------|-------------------|--------------|-----------|--------|--------|---------------|----------|-----------|----------|-----------|---------|-----------|---------|-----------|
|                        |                   | 25-Dec-20    | 24-Dec-20 | Change |        | 25-Dec-20     | (+/-)    | 24-Dec-20 | (+/-)    | 23-Dec-20 | (+/-)   | 22-Dec-20 | (+/-)   | 21-Dec-20 |
| S50Z20                 | Dec 2020          | 922.00       | 909.30    | 12.7   | 1.4 %  | 140,114       | -27.23 % | 192,537   | -17.50 % | 233,371   | 2.61 %  | 227,432   | -6.92 % | 244,343   |
| S50F21                 | Jan 2021          | 920.80       | 908.00    | 12.8   | 1.41 % | 291           | 5.05 %   | 277       | 5.73 %   | 262       | -0.76 % | 264       | 54.39 % | 171       |
| S50G21                 | Feb 2021          | 918.40       | 908.80    | 9.6    | 1.06 % | 170           | 4.29 %   | 163       | -6.32 %  | 174       | 8.07 %  | 161       | 61.00 % | 100       |
| S50H21                 | Mar 2021          | 919.90       | 906.60    | 13.3   | 1.47 % | 219,332       | 10.55 %  | 198,405   | 18.69 %  | 167,158   | 52.45 % | 109,651   | 7.49 %  | 102,013   |
| S50M21                 | Jun 2021          | 916.50       | 903.20    | 13.3   | 1.47 % | 16,329        | 3.95 %   | 15,708    | 11.02 %  | 14,149    | 16.94 % | 12,099    | 5.38 %  | 11,481    |
| S50U21                 | Sep 2021          | 913.30       | 899.80    | 13.5   | 1.5 %  | 7,037         | -0.86 %  | 7,098     | 1.41 %   | 6,999     | 1.00 %  | 6,930     | -0.73 % | 6,981     |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |        | Open Interest |           |          |           |          |           |          |           |          |           |
|-------------------------|-------------------|------------------------|--------------|-----------|--------|---------------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|
|                         |                   |                        | 25-Dec-20    | 24-Dec-20 | Change |               | 25-Dec-20 | (+/-)    | 24-Dec-20 | (+/-)    | 23-Dec-20 | (+/-)    | 22-Dec-20 | (+/-)    | 21-Dec-20 |
| SUPERH21                | Mar 2021          | 27,052                 | 0.97         | 0.96      | 0.01   | 1.04 %        | 201,447   | 0.02 %   | 201,401   | 8.07 %   | 186,354   | 1.13 %   | 184,275   | -7.42 %  | 199,051   |
| IRPCH21                 | Mar 2021          | 24,036                 | 3.80         | 3.74      | 0.06   | 1.60 %        | 30,344    | 7.84 %   | 28,137    | 15.32 %  | 24,400    | -37.30 % | 38,918    | -0.94 %  | 39,286    |
| SUPERU21                | Sep 2021          | 15,700                 | 0.96         | 0.94      | 0.02   | 2.13 %        | 18,702    | 522.98 % | 3,002     | 0.00 %   | 3,002     | 0.00 %   | 3,002     | 0.00 %   | 3,002     |
| VGIH21                  | Mar 2021          | 14,736                 | 6.85         | 7.20      | -0.35  | -4.86 %       | 41,413    | 8.16 %   | 38,287    | -4.20 %  | 39,964    | 1.80 %   | 39,256    | -3.66 %  | 40,747    |
| KTCH21                  | Mar 2021          | 14,330                 | 60.00        | 55.01     | 4.99   | 9.07 %        | 46,718    | 36.33 %  | 34,268    | 320.93 % | 8,141     | 2.66 %   | 7,930     | 1.67 %   | 7,800     |
| BANPUH21                | Mar 2021          | 13,860                 | 11.40        | 11.05     | 0.35   | 3.17 %        | 25,736    | 56.54 %  | 16,441    | -3.92 %  | 17,112    | 35.52 %  | 12,627    | 21.84 %  | 10,364    |
| KTCZ20                  | Dec 2020          | 12,352                 | 59.80        | 55.25     | 4.55   | 8.24 %        | 591       | -95.38 % | 12,798    | -67.27 % | 39,099    | -1.00 %  | 39,493    | -1.26 %  | 39,996    |
| TRUEH21                 | Mar 2021          | 10,574                 | 3.40         | 3.36      | 0.04   | 1.19 %        | 52,304    | 9.87 %   | 47,607    | 7.95 %   | 44,102    | 4.01 %   | 42,402    | 3.54 %   | 40,953    |
| AAVH21                  | Mar 2021          | 9,653                  | 2.53         | 2.52      | 0.01   | 0.40 %        | 15,504    | 163.99 % | 5,873     | 9.84 %   | 5,347     | -8.30 %  | 5,831     | 8.93 %   | 5,353     |
| SUPERZ20                | Dec 2020          | 7,006                  | 0.97         | 0.95      | 0.02   | 2.11 %        | 10,930    | -31.39 % | 15,930    | -18.55 % | 19,558    | -4.89 %  | 20,564    | -36.39 % | 32,328    |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |         |           |          |           |          |           |          | Settle Price |           |           |        |        |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|----------|-----------|----------|-----------|----------|--------------|-----------|-----------|--------|--------|
|                         |                   |                      | *25-Dec-20      | (+/-)   | 24-Dec-20 | (+/-)    | 23-Dec-20 | (+/-)    | 22-Dec-20 | (+/-)    | 21-Dec-20    | 25-Dec-20 | 24-Dec-20 | Change |        |
| BLANDH21                | Mar 2021          | 1,052                | 214,053         | 0.48 %  | 213,022   | 8.12 %   | 197,023   | -1.24 %  | 199,496   | 262.79 % | 54,989       | 1.20      | 1.21      | -0.01  | -0.8 % |
| SUPERH21                | Mar 2021          | 27,052               | 201,447         | 0.02 %  | 201,401   | 8.07 %   | 186,354   | 1.13 %   | 184,275   | -7.42 %  | 199,051      | 0.97      | 0.96      | 0.01   | 1.04 % |
| TMBH21                  | Mar 2021          | 1,111                | 93,278          | 0.97 %  | 92,378    | 0.60 %   | 91,824    | 11.67 %  | 82,225    | -21.03 % | 104,126      | 1.13      | 1.14      | -0.01  | -0.9 % |
| TRUEH21                 | Mar 2021          | 10,574               | 52,304          | 9.87 %  | 47,607    | 7.95 %   | 44,102    | 4.01 %   | 42,402    | 3.54 %   | 40,953       | 3.40      | 3.36      | 0.04   | 1.19 % |
| KTCH21                  | Mar 2021          | 14,330               | 46,718          | 36.33 % | 34,268    | 320.93 % | 8,141     | 2.66 %   | 7,930     | 1.67 %   | 7,800        | 60.00     | 55.01     | 5      | 9.07 % |
| VGIH21                  | Mar 2021          | 14,736               | 41,413          | 8.16 %  | 38,287    | -4.20 %  | 39,964    | 1.80 %   | 39,256    | -3.66 %  | 40,747       | 6.85      | 7.20      | -0.4   | -4.9 % |
| TKNM21                  | Jun 2021          | 0                    | 40,515          | 0.00 %  | 40,515    | 0.00 %   | 40,515    | 0.00 %   | 40,515    | 766.99 % | 515          | 11.06     | 10.89     | 0.2    | 1.56 % |
| WHAH21                  | Mar 2021          | 2,723                | 35,332          | -3.65 % | 36,670    | 7.43 %   | 34,135    | 0.13 %   | 34,091    | -14.85 % | 40,038       | 3.06      | 3.05      | 0.01   | 0.33 % |
| BTSM21                  | Jun 2021          | 1,127                | 31,953          | -1.91 % | 32,576    | 0.52 %   | 32,407    | 371.10 % | 6,879     | -2.83 %  | 7,079        | 9.48      | 9.60      | -0.1   | -1.3 % |
| IRPCH21                 | Mar 2021          | 24,036               | 30,344          | 7.84 %  | 28,137    | 15.32 %  | 24,400    | -37.30 % | 38,918    | -0.94 %  | 39,286       | 3.80      | 3.74      | 0.06   | 1.6 %  |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock  | Close  | Change |       |
|--------|--------|--------|-------|
|        |        | (Baht) | (%)   |
| BAY    | 33.25  | 7.50   | 29.13 |
| DELTA  | 684.00 | 148.00 | 27.61 |
| AEONTS | 250.00 | 30.00  | 13.64 |
| TTA    | 5.50   | 0.45   | 8.91  |
| KTC    | 60.00  | 4.50   | 8.11  |
| BH     | 126.00 | 8.50   | 7.23  |
| EPG    | 7.10   | 0.45   | 6.77  |
| IVL    | 40.00  | 2.50   | 6.67  |
| PSL    | 8.30   | 0.50   | 6.41  |
| THANI  | 4.36   | 0.26   | 6.34  |

### Top Loss (Underlying)

| Stock | Close  | Change |       |
|-------|--------|--------|-------|
|       |        | (Baht) | (%)   |
| VGI   | 6.80   | -0.35  | -4.90 |
| MBK   | 13.00  | -0.40  | -2.99 |
| BLA   | 21.80  | -0.60  | -2.68 |
| AP    | 7.40   | -0.15  | -1.99 |
| AMATA | 16.30  | -0.30  | -1.81 |
| TU    | 13.50  | -0.20  | -1.46 |
| BCPG  | 13.70  | -0.20  | -1.44 |
| GFPT  | 13.80  | -0.20  | -1.43 |
| EGCO  | 194.00 | -2.00  | -1.02 |
| M     | 50.75  | -0.50  | -0.98 |

## 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      |
| 25/12/2020 | 55,585           | 59,955 | -4,370 | 59,267             | 54,260 | 5,007 | 110,855        | 111,492 | -637 | 225,707 | 383,273 |

### Precious Metal Futures

| Date       | Foreign Investor |       |        | Local Institutions |       |       | Local Investor |       |     | Total  |        |
|------------|------------------|-------|--------|--------------------|-------|-------|----------------|-------|-----|--------|--------|
|            | Long             | Short | Net    | Long               | Short | Net   | Long           | Short | Net | Volume | OI     |
| 25/12/2020 | 4,795            | 6,114 | -1,319 | 3,028              | 1,736 | 1,292 | 5,635          | 5,608 | 27  | 13,458 | 45,596 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |       | Local Investor |       |        | Total  |        |
|------------|------------------|-------|-----|--------------------|-------|-------|----------------|-------|--------|--------|--------|
|            | Long             | Short | Net | Long               | Short | Net   | Long           | Short | Net    | Volume | OI     |
| 25/12/2020 | 0                | 0     | 0   | 7,906              | 1,062 | 6,844 | 2,238          | 9,082 | -6,844 | 10,144 | 50,852 |