

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Dec-20	29-Dec-20	Change	30-Dec-20	(+/-)	29-Dec-20	(+/-)	28-Dec-20	(+/-)	25-Dec-20	(+/-)	24-Dec-20
S50F21	Jan 2021	907.50	922.00	-14.5 -1.57 %	358	-6.77 %	384	28.43 %	299	2.75 %	291	5.05 %	277
S50G21	Feb 2021	910.00	924.00	-14 -1.52 %	146	-16.57 %	175	-3.31 %	181	6.47 %	170	4.29 %	163
S50H21	Mar 2021	905.50	921.80	-16.3 -1.77 %	279,724	3.94 %	269,133	1.53 %	265,090	20.86 %	219,332	10.55 %	198,405
S50M21	Jun 2021	902.00	918.10	-16.1 -1.75 %	18,886	4.28 %	18,111	4.02 %	17,411	6.63 %	16,329	3.95 %	15,708
S50U21	Sep 2021	898.50	914.70	-16.2 -1.77 %	7,441	3.91 %	7,161	-0.06 %	7,165	1.82 %	7,037	-0.86 %	7,098
S50Z21	Dec 2021	897.70	912.00	-14.3 -1.57 %	241	239.44 %	71	0.00 %	0	0.00 %	0	0.00 %	0

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Dec-20	29-Dec-20	Change	30-Dec-20	(+/-)	29-Dec-20	(+/-)	28-Dec-20	(+/-)	25-Dec-20	(+/-)	24-Dec-20
TRUEH21	Mar 2021	43,043	3.45	3.71	-0.26 -7.01 %	29,835	-27.25 %	41,009	-8.27 %	44,704	-14.53 %	52,304	9.87 %	47,607
SUPERH21	Mar 2021	29,274	0.97	1.00	-0.03 -3.00 %	199,566	-5.21 %	210,545	2.43 %	205,558	2.04 %	201,447	0.02 %	201,401
TMBH21	Mar 2021	25,851	1.09	1.13	-0.04 -3.54 %	120,030	12.50 %	106,695	13.48 %	94,022	0.80 %	93,278	0.97 %	92,378
VGIH21	Mar 2021	20,737	6.98	6.90	0.08 1.16 %	32,335	-26.41 %	43,940	3.56 %	42,431	2.46 %	41,413	8.16 %	38,287
WHAH21	Mar 2021	14,700	3.03	3.01	0.02 0.66 %	31,576	-28.25 %	44,006	15.84 %	37,990	7.52 %	35,332	-3.65 %	36,670
SUPERM21	Jun 2021	12,000	0.97	1.00	-0.03 -3.00 %	20,734	137.39 %	8,734	12.93 %	7,734	182.88 %	2,734	0.00 %	2,734
WHAM21	Jun 2021	9,501	2.95	3.00	-0.05 -1.67 %	16,128	111.46 %	7,627	0.03 %	7,625	0.05 %	7,621	10.61 %	6,890
IRPCH21	Mar 2021	9,469	3.68	3.80	-0.12 -3.16 %	26,108	-9.31 %	28,788	21.88 %	23,620	-22.16 %	30,344	7.84 %	28,137
BANPUH21	Mar 2021	6,227	11.04	11.30	-0.26 -2.30 %	19,355	4.17 %	18,581	-16.55 %	22,266	-13.48 %	25,736	56.54 %	16,441
TRUEM21	Jun 2021	6,014	3.45	3.69	-0.24 -6.50 %	11,882	0.04 %	11,877	-3.97 %	12,368	-7.48 %	13,368	0.15 %	13,348

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*30-Dec-20	(+/-)	29-Dec-20	(+/-)	28-Dec-20	(+/-)	25-Dec-20	(+/-)	24-Dec-20	30-Dec-20	29-Dec-20	Change
BLANDH21	Mar 2021	1,509	216,051	-0.69 %	217,553	1.40 %	214,553	0.23 %	214,053	0.48 %	213,022	1.18	1.19	-0.01 -0.8 %
SUPERH21	Mar 2021	29,274	199,566	-5.21 %	210,545	2.43 %	205,558	2.04 %	201,447	0.02 %	201,401	0.97	1.00	-0.03 -3 %
TMBH21	Mar 2021	25,851	120,030	12.50 %	106,695	13.48 %	94,022	0.80 %	93,278	0.97 %	92,378	1.09	1.13	-0.04 -3.5 %
KTCH21	Mar 2021	325	47,229	0.12 %	47,172	0.23 %	47,064	0.74 %	46,718	36.33 %	34,268	59.00	57.90	1.1 1.9 %
VGIH21	Mar 2021	20,737	32,335	-26.41 %	43,940	3.56 %	42,431	2.46 %	41,413	8.16 %	38,287	6.98	6.90	0.08 1.16 %
BTSM21	Jun 2021	1,301	31,604	-2.16 %	32,303	0.31 %	32,203	0.78 %	31,953	-1.91 %	32,576	9.44	9.41	0.03 0.32 %
WHAH21	Mar 2021	14,700	31,576	-28.25 %	44,006	15.84 %	37,990	7.52 %	35,332	-3.65 %	36,670	3.03	3.01	0.02 0.66 %
TRUEH21	Mar 2021	43,043	29,835	-27.25 %	41,009	-8.27 %	44,704	-14.53 %	52,304	9.87 %	47,607	3.45	3.71	-0.3 -7.0 %
SIRIH21	Mar 2021	438	29,346	0.18 %	29,292	5.51 %	27,763	-3.34 %	28,721	4.34 %	27,526	0.79	0.83	-0.04 -4.8 %
IRPCH21	Mar 2021	9,469	26,108	-9.31 %	28,788	21.88 %	23,620	-22.16 %	30,344	7.84 %	28,137	3.68	3.80	-0.1 -3.2 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VNT	32.00	3.25	11.30
DELTA	486.00	48.00	10.96
KTC	59.50	1.25	2.15
WHA	3.04	0.06	2.01
AEONTS	203.00	4.00	2.01
STA	26.50	0.50	1.92
TQM	134.50	2.50	1.89
TTW	12.40	0.20	1.64
KCE	41.50	0.50	1.22
KKP	51.75	0.50	0.98

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	3.44	-0.30	-8.02
JMT	36.00	-1.75	-4.64
PLANB	6.25	-0.30	-4.58
CPN	47.75	-2.25	-4.50
PSL	7.60	-0.35	-4.40
BGRIM	48.50	-2.00	-3.96
ORI	7.55	-0.30	-3.82
CBG	114.50	-4.50	-3.78
SPRC	8.05	-0.30	-3.59
TMB	1.08	-0.04	-3.57

## 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
30/12/2020	87,208	77,538	9,670	35,368	44,068	-8,700	121,954	122,924	-970	244,530	306,796

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/12/2020	11,529	12,456	-927	1,631	2,732	-1,101	11,910	9,882	2,028	25,070	34,278

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/12/2020	0	0	0	2,532	6,600	-4,068	10,557	6,489	4,068	13,089	44,059