

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Jan-21	04-Jan-21	Change	05-Jan-21	(+/-)	04-Jan-21	(+/-)	30-Dec-20	(+/-)	29-Dec-20	(+/-)	28-Dec-20
S50F21	Jan 2021	950.90	923.60	27.3 2.96 %	403	0.25 %	402	12.29 %	358	-6.77 %	384	28.43 %	299
S50G21	Feb 2021	950.30	924.60	25.7 2.78 %	131	-14.38 %	153	4.79 %	146	-16.57 %	175	-3.31 %	181
S50H21	Mar 2021	949.40	922.50	26.9 2.92 %	283,183	-0.07 %	283,378	1.31 %	279,724	3.94 %	269,133	1.53 %	265,090
S50M21	Jun 2021	945.80	918.80	27 2.94 %	18,832	-2.21 %	19,258	1.97 %	18,886	4.28 %	18,111	4.02 %	17,411
S50U21	Sep 2021	942.50	915.60	26.9 2.94 %	7,923	4.88 %	7,554	1.52 %	7,441	3.91 %	7,161	-0.06 %	7,165
S50Z21	Dec 2021	940.30	913.00	27.3 2.99 %	600	56.25 %	384	59.34 %	241	239.44 %	71	0.00 %	0

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Jan-21	04-Jan-21	Change	05-Jan-21	(+/-)	04-Jan-21	(+/-)	30-Dec-20	(+/-)	29-Dec-20	(+/-)	28-Dec-20
SUPERH21	Mar 2021	75,863	1.06	0.99	0.07 7.07 %	198,845	-3.85 %	206,816	3.63 %	199,566	-5.21 %	210,545	2.43 %	205,558
TMBH21	Mar 2021	36,022	1.11	1.07	0.04 3.74 %	140,614	6.86 %	131,591	9.63 %	120,030	12.50 %	106,695	13.48 %	94,022
IRPCH21	Mar 2021	35,417	3.81	3.82	-0.01 -0.26 %	53,566	86.32 %	28,749	10.12 %	26,108	-9.31 %	28,788	21.88 %	23,620
WHAH21	Mar 2021	17,381	3.17	3.04	0.13 4.28 %	35,438	-7.39 %	38,266	21.19 %	31,576	-28.25 %	44,006	15.84 %	37,990
TRUEH21	Mar 2021	13,012	3.49	3.44	0.05 1.45 %	36,661	30.12 %	28,175	-5.56 %	29,835	-27.25 %	41,009	-8.27 %	44,704
GULFU21	Sep 2021	9,066	38.00	35.39	2.61 7.37 %	18,240	22.55 %	14,884	4.20 %	14,284	0.28 %	14,244	-1.30 %	14,431
TMBM21	Jun 2021	8,003	1.11	1.06	0.05 4.72 %	22,363	-15.18 %	26,364	21.14 %	21,763	2.35 %	21,263	0.14 %	21,234
SIRIH21	Mar 2021	7,021	0.83	0.81	0.02 2.47 %	31,319	-6.03 %	33,329	13.57 %	29,346	0.18 %	29,292	5.51 %	27,763
SUPERM21	Jun 2021	7,000	1.06	0.99	0.07 7.07 %	31,734	28.30 %	24,734	19.29 %	20,734	137.39 %	8,734	12.93 %	7,734
GUNKULH21	Mar 2021	6,623	2.64	2.55	0.09 3.53 %	20,676	-8.61 %	22,623	14.40 %	19,776	0.01 %	19,775	9.04 %	18,136

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*05-Jan-21	(+/-)	04-Jan-21	(+/-)	30-Dec-20	(+/-)	29-Dec-20	(+/-)	28-Dec-20	05-Jan-21	04-Jan-21	Change
BLANDH21	Mar 2021	1,171	217,064	-0.02 %	217,104	0.49 %	216,051	-0.69 %	217,553	1.40 %	214,553	1.19	1.16	0.03 2.59 %
SUPERH21	Mar 2021	75,863	198,845	-3.85 %	206,816	3.63 %	199,566	-5.21 %	210,545	2.43 %	205,558	1.06	0.99	0.07 7.07 %
TMBH21	Mar 2021	36,022	140,614	6.86 %	131,591	9.63 %	120,030	12.50 %	106,695	13.48 %	94,022	1.11	1.07	0.04 3.74 %
IRPCH21	Mar 2021	35,417	53,566	86.32 %	28,749	10.12 %	26,108	-9.31 %	28,788	21.88 %	23,620	3.81	3.82	-0.01 -0.3 %
KTCH21	Mar 2021	127	47,196	0.07 %	47,162	-0.14 %	47,229	0.12 %	47,172	0.23 %	47,064	62.40	62.00	0.4 0.65 %
TRUEH21	Mar 2021	13,012	36,661	30.12 %	28,175	-5.56 %	29,835	-27.25 %	41,009	-8.27 %	44,704	3.49	3.44	0.05 1.45 %
WHAH21	Mar 2021	17,381	35,438	-7.39 %	38,266	21.19 %	31,576	-28.25 %	44,006	15.84 %	37,990	3.17	3.04	0.1 4.28 %
BTSM21	Jun 2021	200	33,115	-0.60 %	33,315	5.41 %	31,604	-2.16 %	32,303	0.31 %	32,203	9.39	9.35	0.04 0.43 %
SUPERM21	Jun 2021	7,000	31,734	28.30 %	24,734	19.29 %	20,734	137.39 %	8,734	12.93 %	7,734	1.06	0.99	0.07 7.07 %
SIRIH21	Mar 2021	7,021	31,319	-6.03 %	33,329	13.57 %	29,346	0.18 %	29,292	5.51 %	27,763	0.83	0.81	0.02 2.47 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	656.00	128.00	24.24
EA	64.00	10.50	19.63
TTCL	6.40	0.85	15.32
BCP	25.50	3.30	14.86
BCPG	15.90	1.80	12.77
EPG	7.95	0.75	10.42
AMATA	17.50	1.50	9.38
CKP	4.90	0.38	8.41
VGI	7.25	0.55	8.21
PLANB	6.75	0.50	8.00

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AEONTS	205.00	-9.00	-4.21
TTA	6.15	-0.20	-3.15
TVO	34.00	-0.75	-2.16
JMT	35.25	-0.75	-2.08
M	50.75	-1.00	-1.93
SPALI	20.50	-0.40	-1.91
IVL	39.25	-0.50	-1.26
PTT	42.00	-0.50	-1.18
PRM	8.50	-0.10	-1.16
TQM	128.50	-1.50	-1.15

## 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
05/01/2021	131,589	138,590	-7,001	70,524	56,253	14,271	147,611	154,881	-7,270	349,724	311,072

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/01/2021	18,186	16,509	1,677	7,125	7,062	63	14,591	16,331	-1,740	39,902	40,576

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/01/2021	5	0	5	5,334	3,235	2,099	5,636	7,740	-2,104	10,975	41,644