

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Jan-21	07-Jan-21	Change	08-Jan-21	(+/-)	07-Jan-21	(+/-)	06-Jan-21	(+/-)	05-Jan-21	(+/-)	04-Jan-21
S50F21	Jan 2021	974.00	952.00	22 2.31 %	397	0.00 %	397	5.03 %	378	-6.20 %	403	0.25 %	402
S50G21	Feb 2021	972.30	950.00	22.3 2.35 %	159	-1.85 %	162	14.89 %	141	7.63 %	131	-14.38 %	153
S50H21	Mar 2021	970.90	949.80	21.1 2.22 %	279,802	-0.05 %	279,951	1.44 %	275,966	-2.55 %	283,183	-0.07 %	283,378
S50M21	Jun 2021	967.30	946.30	21 2.22 %	21,498	2.84 %	20,904	7.66 %	19,417	3.11 %	18,832	-2.21 %	19,258
S50U21	Sep 2021	964.40	943.50	20.9 2.22 %	7,855	-2.40 %	8,048	1.05 %	7,964	0.52 %	7,923	4.88 %	7,554
S50Z21	Dec 2021	963.80	943.10	20.7 2.19 %	1,651	28.58 %	1,284	-6.21 %	1,369	128.17 %	600	56.25 %	384

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Jan-21	07-Jan-21	Change	08-Jan-21	(+/-)	07-Jan-21	(+/-)	06-Jan-21	(+/-)	05-Jan-21	(+/-)	04-Jan-21
SUPERH21	Mar 2021	55,563	1.07	1.07	0.00 0.00 %	206,462	-6.80 %	221,530	-1.64 %	225,233	13.27 %	198,845	-3.85 %	206,816
IRPCH21	Mar 2021	26,842	3.78	3.96	-0.18 -4.55 %	46,718	-2.17 %	47,753	-4.67 %	50,094	-6.48 %	53,566	86.32 %	28,749
TMBH21	Mar 2021	26,686	1.22	1.23	-0.01 -0.81 %	57,417	-19.13 %	70,998	-36.97 %	112,633	-19.90 %	140,614	6.86 %	131,591
TRUEH21	Mar 2021	12,733	3.56	3.51	0.05 1.42 %	37,660	1.48 %	37,111	7.95 %	34,379	-6.22 %	36,661	30.12 %	28,175
SIRIH21	Mar 2021	12,511	0.88	0.86	0.02 2.33 %	40,813	11.09 %	36,739	3.51 %	35,494	13.33 %	31,319	-6.03 %	33,329
BANPUH21	Mar 2021	12,406	9.74	10.90	-1.16 -10.64 %	14,299	-23.66 %	18,731	12.45 %	16,657	-10.45 %	18,600	2.23 %	18,194
JASH21	Mar 2021	9,306	3.29	3.28	0.01 0.30 %	29,966	-8.89 %	32,889	13.82 %	28,896	9.75 %	26,329	10.50 %	23,827
BEAUTYH21	Mar 2021	8,545	1.65	1.67	-0.02 -1.20 %	4,544	-65.04 %	12,999	0.21 %	12,972	26.74 %	10,235	141.11 %	4,245
KTBH21	Mar 2021	6,784	12.70	12.19	0.51 4.18 %	7,173	2.56 %	6,994	-23.23 %	9,110	-12.17 %	10,372	-3.63 %	10,763
THCOMH21	Mar 2021	6,630	10.17	9.47	0.70 7.39 %	10,109	17.82 %	8,580	7.40 %	7,989	27.62 %	6,260	8.89 %	5,749

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*08-Jan-21	(+/-)	07-Jan-21	(+/-)	06-Jan-21	(+/-)	05-Jan-21	(+/-)	04-Jan-21	08-Jan-21	07-Jan-21	Change
BLANDH21	Mar 2021	1,992	221,524	0.61 %	220,190	1.42 %	217,105	0.02 %	217,064	-0.02 %	217,104	1.17	1.19	-0.02 -1.7 %
SUPERH21	Mar 2021	55,563	206,462	-6.80 %	221,530	-1.64 %	225,233	13.27 %	198,845	-3.85 %	206,816	1.07	1.07	0 0 %
SUPERM21	Jun 2021	5,000	96,234	-4.94 %	101,234	126.30 %	44,734	40.97 %	31,734	28.30 %	24,734	1.07	1.07	0 0 %
TMBH21	Mar 2021	26,686	57,417	-19.13 %	70,998	-36.97 %	112,633	-19.90 %	140,614	6.86 %	131,591	1.22	1.23	-0.01 -0.8 %
KTCH21	Mar 2021	2,449	47,134	-0.09 %	47,178	1.00 %	46,711	-1.03 %	47,196	0.07 %	47,162	76.82	75.30	1.5 2.02 %
IRPCH21	Mar 2021	26,842	46,718	-2.17 %	47,753	-4.67 %	50,094	-6.48 %	53,566	86.32 %	28,749	3.78	3.96	-0.2 -4.6 %
RSM21	Jun 2021	200	41,313	0.49 %	41,113	0.00 %	41,113	0.00 %	41,113	0.00 %	41,113	17.58	16.89	0.7 4.09 %
SIRIH21	Mar 2021	12,511	40,813	11.09 %	36,739	3.51 %	35,494	13.33 %	31,319	-6.03 %	33,329	0.88	0.86	0.02 2.33 %
SUPERZ21	Dec 2021	0	40,000	0.00 %	40,000	0.00 %	40,000	300.00 %	10,000	0.00 %	10,000	1.06	1.06	0 0 %
TRUEH21	Mar 2021	12,733	37,660	1.48 %	37,111	7.95 %	34,379	-6.22 %	36,661	30.12 %	28,175	3.56	3.51	0.05 1.42 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	718.00	154.00	27.30
KCE	50.00	3.50	7.53
THCOM	10.20	0.70	7.37
KTB	12.80	0.60	4.92
CHG	2.66	0.12	4.72
BH	128.50	5.50	4.47
HANA	47.00	2.00	4.44
INTUCH	60.00	2.50	4.35
COM7	42.50	1.75	4.29
RS	17.70	0.70	4.12

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	9.60	-1.30	-11.93
IRPC	3.76	-0.18	-4.57
PSL	8.10	-0.35	-4.14
BPP	15.90	-0.60	-3.64
ESSO	8.05	-0.30	-3.59
CENTEL	24.20	-0.80	-3.20
TTA	6.10	-0.20	-3.17
SAMART	6.20	-0.20	-3.13
BAY	33.75	-1.00	-2.88
EA	63.00	-1.75	-2.70

## 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
08/01/2021	94,433	88,288	6,145	52,434	46,769	5,665	117,876	129,686	-11,810	264,743	311,362

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/01/2021	22,655	24,416	-1,761	4,799	4,431	368	17,634	16,241	1,393	45,088	42,759

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/01/2021	0	0	0	10,982	4,830	6,152	8,277	14,429	-6,152	19,259	45,524