

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Dec-20	22-Dec-20	Change	23-Dec-20	(+/-)	22-Dec-20	(+/-)	21-Dec-20	(+/-)	18-Dec-20	(+/-)	17-Dec-20
S50Z20	Dec 2020	889.70	907.40	-17.7 -1.95 %	233,371	2.61 %	227,432	-6.92 %	244,343	-6.92 %	262,522	1.03 %	259,834
S50F21	Jan 2021	889.50	905.50	-16 -1.77 %	262	-0.76 %	264	54.39 %	171	1.79 %	168	12.75 %	149
S50G21	Feb 2021	890.00	906.20	-16.2 -1.79 %	174	8.07 %	161	61.00 %	100	-12.28 %	114	11.76 %	102
S50H21	Mar 2021	888.00	904.70	-16.7 -1.85 %	167,158	52.45 %	109,651	7.49 %	102,013	22.73 %	83,117	4.22 %	79,754
S50M21	Jun 2021	883.90	900.10	-16.2 -1.8 %	14,149	16.94 %	12,099	5.38 %	11,481	5.34 %	10,899	3.52 %	10,528
S50U21	Sep 2021	880.60	896.90	-16.3 -1.82 %	6,999	1.00 %	6,930	-0.73 %	6,981	8.72 %	6,421	5.12 %	6,108

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Dec-20	22-Dec-20	Change	23-Dec-20	(+/-)	22-Dec-20	(+/-)	21-Dec-20	(+/-)	18-Dec-20	(+/-)	17-Dec-20
BTSM21	Jun 2021	26,230	9.65	9.40	0.25 2.66 %	32,407	371.10 %	6,879	-2.83 %	7,079	-13.34 %	8,169	-9.92 %	9,069
BTSZ20X	Dec 2020	25,080	9.60	9.62	-0.02 -0.21 %	3,078	-89.07 %	28,167	-12.44 %	32,169	-3.94 %	33,488	-3.05 %	34,542
IRPCH21	Mar 2021	20,415	3.61	3.73	-0.12 -3.22 %	24,400	-37.30 %	38,918	-0.94 %	39,286	-9.40 %	43,363	-0.87 %	43,745
SUPERH21	Mar 2021	18,114	0.94	0.94	0.00 0.00 %	186,354	1.13 %	184,275	-7.42 %	199,051	-5.69 %	211,052	15.57 %	182,623
TMBH21	Mar 2021	14,770	1.10	1.13	-0.03 -2.65 %	91,824	11.67 %	82,225	-21.03 %	104,126	-14.90 %	122,358	31.42 %	93,107
TRUEH21	Mar 2021	13,666	3.23	3.28	-0.05 -1.52 %	44,102	4.01 %	42,402	3.54 %	40,953	-23.01 %	53,192	18.79 %	44,778
WHAU21	Sep 2021	10,818	2.93	2.93	0.00 0.00 %	14,903	225.04 %	4,585	-79.86 %	22,765	0.01 %	22,763	0.00 %	22,762
BANPUH21	Mar 2021	10,476	10.79	10.69	0.10 0.94 %	17,112	35.52 %	12,627	21.84 %	10,364	7.00 %	9,686	-29.09 %	13,660
VGIH21	Mar 2021	7,777	7.70	7.35	0.35 4.76 %	39,964	1.80 %	39,256	-3.66 %	40,747	1.39 %	40,188	19.44 %	33,648
BECU21	Sep 2021	6,901	7.98	8.07	-0.09 -1.12 %	1	-99.99 %	6,900	-6.76 %	7,400	-40.32 %	12,400	0.00 %	12,400

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*23-Dec-20	(+/-)	22-Dec-20	(+/-)	21-Dec-20	(+/-)	18-Dec-20	(+/-)	17-Dec-20	23-Dec-20	22-Dec-20	Change
BLANDH21	Mar 2021	3,879	197,023	-1.24 %	199,496	262.79 %	54,989	-9.27 %	60,604	-1.41 %	61,472	1.21	1.26	-0.05 -4 %
SUPERH21	Mar 2021	18,114	186,354	1.13 %	184,275	-7.42 %	199,051	-5.69 %	211,052	15.57 %	182,623	0.94	0.94	0 0 %
TMBH21	Mar 2021	14,770	91,824	11.67 %	82,225	-21.03 %	104,126	-14.90 %	122,358	31.42 %	93,107	1.10	1.13	-0.03 -2.7 %
TRUEH21	Mar 2021	13,666	44,102	4.01 %	42,402	3.54 %	40,953	-23.01 %	53,192	18.79 %	44,778	3.23	3.28	-0.05 -1.5 %
TKNM21	Jun 2021	0	40,515	0.00 %	40,515	766.99 %	515	0.00 %	515	0.00 %	515	10.79	10.73	0.06 0.56 %
VGIH21	Mar 2021	7,777	39,964	1.80 %	39,256	-3.66 %	40,747	1.39 %	40,188	19.44 %	33,648	7.70	7.35	0.4 4.76 %
KTCZ20	Dec 2020	517	39,099	-1.00 %	39,493	-1.26 %	39,996	-0.09 %	40,032	0.00 %	40,033	53.65	54.15	-0.5 -0.9 %
WHAH21	Mar 2021	2,293	34,135	0.13 %	34,091	-14.85 %	40,038	-8.22 %	43,622	-12.85 %	50,056	3.03	3.02	0.01 0.33 %
BTSM21	Jun 2021	26,230	32,407	371.10 %	6,879	-2.83 %	7,079	-13.34 %	8,169	-9.92 %	9,069	9.65	9.40	0.3 2.66 %
CPFH21	Mar 2021	3,932	27,370	6.18 %	25,778	3.96 %	24,795	-5.66 %	26,283	-1.90 %	26,791	27.08	26.19	0.9 3.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	8.05	0.95	13.38
DELTA	420.00	42.00	11.11
PSL	7.40	0.55	8.03
VGI	7.75	0.45	6.16
TVO	35.00	1.75	5.26
JMT	33.25	1.50	4.72
TTA	4.90	0.20	4.26
STA	26.75	0.75	2.88
CPF	26.75	0.75	2.88
GFPT	13.90	0.30	2.21

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.32	-0.10	-4.13
BLA	21.30	-0.90	-4.05
IRPC	3.60	-0.14	-3.74
TMB	1.10	-0.04	-3.51
CPN	48.50	-1.75	-3.48
CENTEL	23.50	-0.70	-2.89
BJC	34.00	-1.00	-2.86
TOP	51.50	-1.50	-2.83
IVL	35.25	-1.00	-2.76
PTTGC	56.75	-1.50	-2.58

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
23/12/2020	207,333	215,732	-8,399	67,968	68,450	-482	174,473	165,592	8,881	449,774	422,113

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/12/2020	11,196	11,825	-629	4,742	5,461	-719	10,904	9,556	1,348	26,842	47,419

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/12/2020	0	0	0	2,884	1,995	889	3,753	4,642	-889	6,637	58,290