

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Dec-20	23-Dec-20	Change	24-Dec-20	(+/-)	23-Dec-20	(+/-)	22-Dec-20	(+/-)	21-Dec-20	(+/-)	18-Dec-20
S50Z20	Dec 2020	909.30	889.70	19.6 2.2 %	192,537	-17.50 %	233,371	2.61 %	227,432	-6.92 %	244,343	-6.92 %	262,522
S50F21	Jan 2021	908.00	889.50	18.5 2.08 %	277	5.73 %	262	-0.76 %	264	54.39 %	171	1.79 %	168
S50G21	Feb 2021	908.80	890.00	18.8 2.11 %	163	-6.32 %	174	8.07 %	161	61.00 %	100	-12.28 %	114
S50H21	Mar 2021	906.60	888.00	18.6 2.09 %	198,405	18.69 %	167,158	52.45 %	109,651	7.49 %	102,013	22.73 %	83,117
S50M21	Jun 2021	903.20	883.90	19.3 2.18 %	15,708	11.02 %	14,149	16.94 %	12,099	5.38 %	11,481	5.34 %	10,899
S50U21	Sep 2021	899.80	880.60	19.2 2.18 %	7,098	1.41 %	6,999	1.00 %	6,930	-0.73 %	6,981	8.72 %	6,421

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Dec-20	23-Dec-20	Change	24-Dec-20	(+/-)	23-Dec-20	(+/-)	22-Dec-20	(+/-)	21-Dec-20	(+/-)	18-Dec-20
KTCH21	Mar 2021	48,549	55.01	53.21	1.80 3.38 %	34,268	320.93 %	8,141	2.66 %	7,930	1.67 %	7,800	-4.38 %	8,157
KTCZ20	Dec 2020	38,006	55.25	53.65	1.60 2.98 %	12,798	-67.27 %	39,099	-1.00 %	39,493	-1.26 %	39,996	-0.09 %	40,032
SUPERH21	Mar 2021	31,104	0.96	0.94	0.02 2.13 %	201,401	8.07 %	186,354	1.13 %	184,275	-7.42 %	199,051	-5.69 %	211,052
VGIH21	Mar 2021	22,432	7.20	7.70	-0.50 -6.49 %	38,287	-4.20 %	39,964	1.80 %	39,256	-3.66 %	40,747	1.39 %	40,188
BLANDH21	Mar 2021	18,033	1.21	1.21	0.00 0.00 %	213,022	8.12 %	197,023	-1.24 %	199,496	262.79 %	54,989	-9.27 %	60,604
BLANDZ20	Dec 2020	17,031	1.20	1.20	0.00 0.00 %	8,972	-65.47 %	25,984	-1.39 %	26,349	-85.07 %	176,430	-0.18 %	176,748
THCOMH21	Mar 2021	14,070	7.80	7.32	0.48 6.56 %	8,318	93.13 %	4,307	55.54 %	2,769	-15.37 %	3,272	0.09 %	3,269
IRPCH21	Mar 2021	14,011	3.74	3.61	0.13 3.60 %	28,137	15.32 %	24,400	-37.30 %	38,918	-0.94 %	39,286	-9.40 %	43,363
TRUEH21	Mar 2021	12,419	3.36	3.23	0.13 4.02 %	47,607	7.95 %	44,102	4.01 %	42,402	3.54 %	40,953	-23.01 %	53,192
TMBZ20	Dec 2020	11,241	1.13	1.10	0.03 2.73 %	4,356	-69.31 %	14,194	-23.61 %	18,582	-46.33 %	34,621	-5.91 %	36,794

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Dec-20	(+/-)	23-Dec-20	(+/-)	22-Dec-20	(+/-)	21-Dec-20	(+/-)	18-Dec-20	24-Dec-20	23-Dec-20	Change
BLANDH21	Mar 2021	18,033	213,022	8.12 %	197,023	-1.24 %	199,496	262.79 %	54,989	-9.27 %	60,604	1.21	1.21	0 0 %
SUPERH21	Mar 2021	31,104	201,401	8.07 %	186,354	1.13 %	184,275	-7.42 %	199,051	-5.69 %	211,052	0.96	0.94	0.02 2.13 %
TMBH21	Mar 2021	4,720	92,378	0.60 %	91,824	11.67 %	82,225	-21.03 %	104,126	-14.90 %	122,358	1.14	1.10	0.04 3.64 %
TRUEH21	Mar 2021	12,419	47,607	7.95 %	44,102	4.01 %	42,402	3.54 %	40,953	-23.01 %	53,192	3.36	3.23	0.1 4.02 %
TKNM21	Jun 2021	0	40,515	0.00 %	40,515	0.00 %	40,515	766.99 %	515	0.00 %	515	10.89	10.79	0.1 0.93 %
VGIH21	Mar 2021	22,432	38,287	-4.20 %	39,964	1.80 %	39,256	-3.66 %	40,747	1.39 %	40,188	7.20	7.70	-0.5 -6.5 %
WHAH21	Mar 2021	3,680	36,670	7.43 %	34,135	0.13 %	34,091	-14.85 %	40,038	-8.22 %	43,622	3.05	3.03	0.02 0.66 %
KTCH21	Mar 2021	48,549	34,268	320.93 %	8,141	2.66 %	7,930	1.67 %	7,800	-4.38 %	8,157	55.01	53.21	1.8 3.38 %
BTSM21	Jun 2021	1,119	32,576	0.52 %	32,407	371.10 %	6,879	-2.83 %	7,079	-13.34 %	8,169	9.60	9.65	-0.05 -0.5 %
IRPCH21	Mar 2021	14,011	28,137	15.32 %	24,400	-37.30 %	38,918	-0.94 %	39,286	-9.40 %	43,363	3.74	3.61	0.1 3.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	536.00	116.00	27.62
AEONTS	220.00	28.00	14.58
AAV	2.52	0.20	8.62
IVL	37.50	2.25	6.38
ERW	3.70	0.22	6.32
TQM	129.00	7.00	5.74
PSL	7.80	0.40	5.41
BLA	22.40	1.10	5.16
SAMART	5.60	0.25	4.67
SUPER	0.96	0.04	4.35

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VGI	7.15	-0.60	-7.74
STA	26.00	-0.75	-2.80
BEAUTY	1.59	-0.02	-1.24
RS	17.40	-0.20	-1.14
VNT	29.75	-0.25	-0.83
TU	13.70	-0.10	-0.72
PRM	8.00	-0.05	-0.62
QH	2.40	0.00	0.00
CK	16.70	0.00	0.00
CENTEL	23.50	0.00	0.00
M	51.25	0.00	0.00
ITD	1.12	0.00	0.00

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
24/12/2020	198,721	208,556	-9,835	80,243	73,063	7,180	130,275	127,620	2,655	409,239	414,188

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/12/2020	13,559	14,139	-580	4,028	3,205	823	11,355	11,598	-243	28,942	47,264

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/12/2020	20	20	0	11,048	1,634	9,414	6,423	15,837	-9,414	17,491	53,523