

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Dec-20	25-Dec-20	Change	28-Dec-20	(+/-)	25-Dec-20	(+/-)	24-Dec-20	(+/-)	23-Dec-20	(+/-)	22-Dec-20
S50Z20	Dec 2020	908.10	922.00	-13.9 -1.51 %	96,451	-31.16 %	140,114	-27.23 %	192,537	-17.50 %	233,371	2.61 %	227,432
S50F21	Jan 2021	906.00	920.80	-14.8 -1.61 %	299	2.75 %	291	5.05 %	277	5.73 %	262	-0.76 %	264
S50G21	Feb 2021	905.60	918.40	-12.8 -1.39 %	181	6.47 %	170	4.29 %	163	-6.32 %	174	8.07 %	161
S50H21	Mar 2021	905.20	919.90	-14.7 -1.6 %	265,090	20.86 %	219,332	10.55 %	198,405	18.69 %	167,158	52.45 %	109,651
S50M21	Jun 2021	901.80	916.50	-14.7 -1.6 %	17,411	6.63 %	16,329	3.95 %	15,708	11.02 %	14,149	16.94 %	12,099
S50U21	Sep 2021	898.50	913.30	-14.8 -1.62 %	7,165	1.82 %	7,037	-0.86 %	7,098	1.41 %	6,999	1.00 %	6,930

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Dec-20	25-Dec-20	Change	28-Dec-20	(+/-)	25-Dec-20	(+/-)	24-Dec-20	(+/-)	23-Dec-20	(+/-)	22-Dec-20
TRUEH21	Mar 2021	37,405	3.62	3.40	0.22 6.47 %	44,704	-14.53 %	52,304	9.87 %	47,607	7.95 %	44,102	4.01 %	42,402
SUPERH21	Mar 2021	34,116	0.99	0.97	0.02 2.06 %	205,558	2.04 %	201,447	0.02 %	201,401	8.07 %	186,354	1.13 %	184,275
IRPCH21	Mar 2021	16,203	3.68	3.80	-0.12 -3.16 %	23,620	-22.16 %	30,344	7.84 %	28,137	15.32 %	24,400	-37.30 %	38,918
THCOMH21	Mar 2021	10,111	9.20	7.67	1.53 19.95 %	5,458	-25.54 %	7,330	-11.88 %	8,318	93.13 %	4,307	55.54 %	2,769
SUPERZ20	Dec 2020	8,047	0.98	0.97	0.01 1.03 %	3,897	-64.35 %	10,930	-31.39 %	15,930	-18.55 %	19,558	-4.89 %	20,564
GPSCH21	Mar 2021	8,006	78.66	68.10	10.56 15.51 %	6,042	352.25 %	1,336	-11.58 %	1,511	-13.46 %	1,746	-8.73 %	1,913
BANPUH21	Mar 2021	7,636	10.90	11.40	-0.50 -4.39 %	22,266	-13.48 %	25,736	56.54 %	16,441	-3.92 %	17,112	35.52 %	12,627
IVLH21	Mar 2021	7,189	36.70	40.10	-3.40 -8.48 %	9,337	22.00 %	7,653	20.14 %	6,370	6.17 %	6,000	1.90 %	5,888
ICHIH21	Mar 2021	6,743	9.47	9.59	-0.12 -1.25 %	3,726	152.27 %	1,477	-25.25 %	1,976	-33.60 %	2,976	19.14 %	2,498
KTBH21	Mar 2021	6,479	11.15	11.33	-0.18 -1.59 %	11,777	-19.36 %	14,604	0.79 %	14,489	29.86 %	11,157	1.44 %	10,999

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*28-Dec-20	(+/-)	25-Dec-20	(+/-)	24-Dec-20	(+/-)	23-Dec-20	(+/-)	22-Dec-20	28-Dec-20	25-Dec-20	Change
BLANDH21	Mar 2021	791	214,553	0.23 %	214,053	0.48 %	213,022	8.12 %	197,023	-1.24 %	199,496	1.20	1.20	0 0 %
SUPERH21	Mar 2021	34,116	205,558	2.04 %	201,447	0.02 %	201,401	8.07 %	186,354	1.13 %	184,275	0.99	0.97	0.02 2.06 %
TMBH21	Mar 2021	4,436	94,022	0.80 %	93,278	0.97 %	92,378	0.60 %	91,824	11.67 %	82,225	1.11	1.13	-0.02 -1.8 %
KTCH21	Mar 2021	1,051	47,064	0.74 %	46,718	36.33 %	34,268	320.93 %	8,141	2.66 %	7,930	57.77	60.00	-2 -3.7 %
TRUEH21	Mar 2021	37,405	44,704	-14.53 %	52,304	9.87 %	47,607	7.95 %	44,102	4.01 %	42,402	3.62	3.40	0.2 6.47 %
VGIH21	Mar 2021	4,035	42,431	2.46 %	41,413	8.16 %	38,287	-4.20 %	39,964	1.80 %	39,256	6.66	6.85	-0.2 -2.8 %
TKNM21	Jun 2021	0	40,515	0.00 %	40,515	0.00 %	40,515	0.00 %	40,515	0.00 %	40,515	10.69	11.06	-0.4 -3.4 %
WHAH21	Mar 2021	3,760	37,990	7.52 %	35,332	-3.65 %	36,670	7.43 %	34,135	0.13 %	34,091	3.00	3.06	-0.06 -2 %
BTSM21	Jun 2021	500	32,203	0.78 %	31,953	-1.91 %	32,576	0.52 %	32,407	371.10 %	6,879	9.35	9.48	-0.1 -1.4 %
SIRIH21	Mar 2021	1,239	27,763	-3.34 %	28,721	4.34 %	27,526	9.89 %	25,049	-3.42 %	25,936	0.80	0.84	-0.04 -4.8 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	9.40	1.70	22.08
GPSC	78.50	10.75	15.87
TTCL	4.88	0.50	11.42
EA	48.25	3.25	7.22
TRUE	3.66	0.24	7.02
JMT	37.50	2.25	6.38
JAS	3.24	0.08	2.53
BGRIM	50.75	1.25	2.53
BCPG	14.00	0.30	2.19
SUPER	0.98	0.02	2.08

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AEONTS	200.00	-50.00	-20.00
DELTA	560.00	124.00	-18.13
IVL	36.75	-3.25	-8.13
PSL	7.80	-0.50	-6.02
BA	6.35	-0.40	-5.93
SPRC	7.85	-0.45	-5.42
KCE	40.25	-2.25	-5.29
BANPU	10.80	-0.60	-5.26
TOP	51.25	-2.75	-5.09
HANA	38.75	-2.00	-4.91

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
28/12/2020	237,983	236,480	1,503	57,713	63,431	-5,718	146,801	142,586	4,215	442,497	386,597

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/12/2020	4,366	5,218	-852	2,424	1,728	696	6,666	6,510	156	13,456	41,846

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/12/2020	0	0	0	10,206	9,233	973	11,282	12,255	-973	21,488	50,109