

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Dec-20	28-Dec-20	Change	29-Dec-20	(+/-)	28-Dec-20	(+/-)	25-Dec-20	(+/-)	24-Dec-20	(+/-)	23-Dec-20
S50F21	Jan 2021	922.00	906.00	16 1.77 %	384	28.43 %	299	2.75 %	291	5.05 %	277	5.73 %	262
S50G21	Feb 2021	924.00	905.60	18.4 2.03 %	175	-3.31 %	181	6.47 %	170	4.29 %	163	-6.32 %	174
S50H21	Mar 2021	921.80	905.20	16.6 1.83 %	269,133	1.53 %	265,090	20.86 %	219,332	10.55 %	198,405	18.69 %	167,158
S50M21	Jun 2021	918.10	901.80	16.3 1.81 %	18,111	4.02 %	17,411	6.63 %	16,329	3.95 %	15,708	11.02 %	14,149
S50U21	Sep 2021	914.70	898.50	16.2 1.8 %	7,161	-0.06 %	7,165	1.82 %	7,037	-0.86 %	7,098	1.41 %	6,999
S50Z21	Dec 2021	912.00	884.10	27.9 3.16 %	71	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Dec-20	28-Dec-20	Change	29-Dec-20	(+/-)	28-Dec-20	(+/-)	25-Dec-20	(+/-)	24-Dec-20	(+/-)	23-Dec-20
TRUEH21	Mar 2021	21,385	3.71	3.62	0.09 2.49 %	41,009	-8.27 %	44,704	-14.53 %	52,304	9.87 %	47,607	7.95 %	44,102
SUPERH21	Mar 2021	13,088	1.00	0.99	0.01 1.01 %	210,545	2.43 %	205,558	2.04 %	201,447	0.02 %	201,401	8.07 %	186,354
TMBH21	Mar 2021	12,867	1.13	1.11	0.02 1.80 %	106,695	13.48 %	94,022	0.80 %	93,278	0.97 %	92,378	0.60 %	91,824
IRPCH21	Mar 2021	10,494	3.80	3.68	0.12 3.26 %	28,788	21.88 %	23,620	-22.16 %	30,344	7.84 %	28,137	15.32 %	24,400
SUPERZ21	Dec 2021	10,000	0.99	0.97	0.02 2.06 %	10,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
BANPUH21	Mar 2021	7,309	11.30	10.90	0.40 3.67 %	18,581	-16.55 %	22,266	-13.48 %	25,736	56.54 %	16,441	-3.92 %	17,112
ICHIH21	Mar 2021	6,904	9.42	9.47	-0.05 -0.53 %	4,826	29.52 %	3,726	152.27 %	1,477	-25.25 %	1,976	-33.60 %	2,976
EAH21	Mar 2021	6,451	49.99	47.70	2.29 4.80 %	2,490	0.20 %	2,485	20.57 %	2,061	-19.49 %	2,560	1.23 %	2,529
WHAH21	Mar 2021	6,066	3.01	3.00	0.01 0.33 %	44,006	15.84 %	37,990	7.52 %	35,332	-3.65 %	36,670	7.43 %	34,135
GPSCH21	Mar 2021	5,775	76.20	78.66	-2.46 -3.13 %	4,791	-20.71 %	6,042	352.25 %	1,336	-11.58 %	1,511	-13.46 %	1,746

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*29-Dec-20	(+/-)	28-Dec-20	(+/-)	25-Dec-20	(+/-)	24-Dec-20	(+/-)	23-Dec-20	29-Dec-20	28-Dec-20	Change
BLANDH21	Mar 2021	3,000	217,553	1.40 %	214,553	0.23 %	214,053	0.48 %	213,022	8.12 %	197,023	1.19	1.20	-0.01 -0.8 %
SUPERH21	Mar 2021	13,088	210,545	2.43 %	205,558	2.04 %	201,447	0.02 %	201,401	8.07 %	186,354	1.00	0.99	0.01 1.01 %
TMBH21	Mar 2021	12,867	106,695	13.48 %	94,022	0.80 %	93,278	0.97 %	92,378	0.60 %	91,824	1.13	1.11	0.02 1.8 %
KTCH21	Mar 2021	436	47,172	0.23 %	47,064	0.74 %	46,718	36.33 %	34,268	320.93 %	8,141	57.90	57.77	0.1 0.23 %
WHAH21	Mar 2021	6,066	44,006	15.84 %	37,990	7.52 %	35,332	-3.65 %	36,670	7.43 %	34,135	3.01	3.00	0.01 0.33 %
VGIH21	Mar 2021	4,527	43,940	3.56 %	42,431	2.46 %	41,413	8.16 %	38,287	-4.20 %	39,964	6.90	6.66	0.2 3.6 %
TRUEH21	Mar 2021	21,385	41,009	-8.27 %	44,704	-14.53 %	52,304	9.87 %	47,607	7.95 %	44,102	3.71	3.62	0.09 2.49 %
BTSM21	Jun 2021	500	32,303	0.31 %	32,203	0.78 %	31,953	-1.91 %	32,576	0.52 %	32,407	9.41	9.35	0.06 0.64 %
SIRIH21	Mar 2021	1,572	29,292	5.51 %	27,763	-3.34 %	28,721	4.34 %	27,526	9.89 %	25,049	0.83	0.80	0.03 3.75 %
IRPCH21	Mar 2021	10,494	28,788	21.88 %	23,620	-22.16 %	30,344	7.84 %	28,137	15.32 %	24,400	3.80	3.68	0.1 3.26 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	5.80	0.45	8.41
SPRC	8.35	0.50	6.37
CENTEL	24.00	1.30	5.73
BANPU	11.30	0.50	4.63
VGI	6.85	0.30	4.58
TQM	132.00	5.50	4.35
IVL	38.25	1.50	4.08
BDMS	21.10	0.80	3.94
TOP	53.25	2.00	3.90
IRPC	3.82	0.14	3.80

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	438.00	122.00	-21.79
THCOM	8.85	-0.55	-5.85
VNT	28.75	-1.25	-4.17
GPSC	75.75	-2.75	-3.50
BAY	31.50	-1.00	-3.08
TVO	34.25	-0.50	-1.44
THANI	4.30	-0.06	-1.38
RATCH	53.75	-0.75	-1.38
BEC	7.90	-0.10	-1.25
LPN	4.72	-0.04	-0.84

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
29/12/2020	120,937	106,139	14,798	43,943	54,282	-10,339	126,197	130,656	-4,459	291,077	328,970

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/12/2020	18,924	18,942	-18	4,454	6,584	-2,130	19,481	17,333	2,148	42,859	37,634

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/12/2020	0	0	0	2,545	2,020	525	6,573	7,098	-525	9,118	53,795