

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest								
		04-Jan-21	30-Dec-20	Change		04-Jan-21	(+/-)	30-Dec-20	(+/-)	29-Dec-20	(+/-)	28-Dec-20	(+/-)	25-Dec-20
S50F21	Jan 2021	923.60	907.50	16.1	1.77 %	402	12.29 %	358	-6.77 %	384	28.43 %	299	2.75 %	291
S50G21	Feb 2021	924.60	910.00	14.6	1.6 %	153	4.79 %	146	-16.57 %	175	-3.31 %	181	6.47 %	170
S50H21	Mar 2021	922.50	905.50	17	1.88 %	283,378	1.31 %	279,724	3.94 %	269,133	1.53 %	265,090	20.86 %	219,332
S50M21	Jun 2021	918.80	902.00	16.8	1.86 %	19,258	1.97 %	18,886	4.28 %	18,111	4.02 %	17,411	6.63 %	16,329
S50U21	Sep 2021	915.60	898.50	17.1	1.9 %	7,554	1.52 %	7,441	3.91 %	7,161	-0.06 %	7,165	1.82 %	7,037
S50Z21	Dec 2021	913.00	897.70	15.3	1.7 %	384	59.34 %	241	239.44 %	71	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			04-Jan-21	30-Dec-20	Change		04-Jan-21	(+/-)	30-Dec-20	(+/-)	29-Dec-20	(+/-)	28-Dec-20	(+/-)	25-Dec-20
SUPERH21	Mar 2021	37,612	0.99	0.97	0.02	2.06 %	206,816	3.63 %	199,566	-5.21 %	210,545	2.43 %	205,558	2.04 %	201,447
TMBH21	Mar 2021	20,596	1.07	1.09	-0.02	-1.83 %	131,591	9.63 %	120,030	12.50 %	106,695	13.48 %	94,022	0.80 %	93,278
WHAH21	Mar 2021	14,899	3.04	3.03	0.01	0.33 %	38,266	21.19 %	31,576	-28.25 %	44,006	15.84 %	37,990	7.52 %	35,332
IRPCH21	Mar 2021	12,858	3.82	3.68	0.14	3.80 %	28,749	10.12 %	26,108	-9.31 %	28,788	21.88 %	23,620	-22.16 %	30,344
SUPERM21	Jun 2021	8,000	0.99	0.97	0.02	2.06 %	24,734	19.29 %	20,734	137.39 %	8,734	12.93 %	7,734	182.88 %	2,734
IVLH21	Mar 2021	7,057	39.69	37.30	2.39	6.41 %	9,838	-7.81 %	10,672	8.30 %	9,854	5.54 %	9,337	22.00 %	7,653
ICHIH21	Mar 2021	6,406	9.15	9.17	-0.02	-0.22 %	4,019	-7.10 %	4,326	-10.36 %	4,826	29.52 %	3,726	152.27 %	1,477
TRUEH21	Mar 2021	6,123	3.44	3.45	-0.01	-0.29 %	28,175	-5.56 %	29,835	-27.25 %	41,009	-8.27 %	44,704	-14.53 %	52,304
GPSCH21	Mar 2021	5,964	79.00	73.89	5.11	6.92 %	4,147	-12.93 %	4,763	-0.58 %	4,791	-20.71 %	6,042	352.25 %	1,336
BANPUH21	Mar 2021	5,709	11.25	11.04	0.21	1.90 %	18,194	-6.00 %	19,355	4.17 %	18,581	-16.55 %	22,266	-13.48 %	25,736

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price				
			*04-Jan-21	(+/-)	30-Dec-20	(+/-)	29-Dec-20	(+/-)	28-Dec-20	(+/-)	25-Dec-20	04-Jan-21	30-Dec-20	Change	
BLANDH21	Mar 2021	1,142	217,104	0.49 %	216,051	-0.69 %	217,553	1.40 %	214,553	0.23 %	214,053	1.16	1.18	-0.02	-1.7 %
SUPERH21	Mar 2021	37,612	206,816	3.63 %	199,566	-5.21 %	210,545	2.43 %	205,558	2.04 %	201,447	0.99	0.97	0.02	2.06 %
TMBH21	Mar 2021	20,596	131,591	9.63 %	120,030	12.50 %	106,695	13.48 %	94,022	0.80 %	93,278	1.07	1.09	-0.02	-1.8 %
KTCH21	Mar 2021	321	47,162	-0.14 %	47,229	0.12 %	47,172	0.23 %	47,064	0.74 %	46,718	62.00	59.00	3	5.08 %
WHAH21	Mar 2021	14,899	38,266	21.19 %	31,576	-28.25 %	44,006	15.84 %	37,990	7.52 %	35,332	3.04	3.03	0.01	0.33 %
SIRIH21	Mar 2021	4,066	33,329	13.57 %	29,346	0.18 %	29,292	5.51 %	27,763	-3.34 %	28,721	0.81	0.79	0.02	2.53 %
BTSM21	Jun 2021	1,711	33,315	5.41 %	31,604	-2.16 %	32,303	0.31 %	32,203	0.78 %	31,953	9.35	9.44	-0.09	-1 %
VGIH21	Mar 2021	5,533	28,830	-10.84 %	32,335	-26.41 %	43,940	3.56 %	42,431	2.46 %	41,413	6.80	6.98	-0.2	-2.6 %
IRPCH21	Mar 2021	12,858	28,749	10.12 %	26,108	-9.31 %	28,788	21.88 %	23,620	-22.16 %	30,344	3.82	3.68	0.1	3.8 %
TRUEH21	Mar 2021	6,123	28,175	-5.56 %	29,835	-27.25 %	41,009	-8.27 %	44,704	-14.53 %	52,304	3.44	3.45	-0.01	-0.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	5.55	0.71	14.67
TTA	6.35	0.70	12.39
SPRC	8.85	0.80	9.94
MEGA	39.00	3.25	9.09
DELTA	528.00	42.00	8.64
EA	53.50	4.25	8.63
BCP	22.20	1.60	7.77
PRM	8.60	0.60	7.50
IVL	39.75	2.75	7.43
GPSC	79.00	5.25	7.12

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TQM	130.00	-4.50	-3.35
MAJOR	17.80	-0.50	-2.73
TMB	1.06	-0.02	-1.85
AMATA	16.00	-0.30	-1.84
GFPT	14.00	-0.20	-1.41
STA	26.25	-0.25	-0.94
ITD	1.10	-0.01	-0.90
SCB	86.75	-0.75	-0.86
CHG	2.44	-0.02	-0.81
AOT	61.75	-0.50	-0.80

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
04/01/2021	109,528	106,461	3,067	47,558	50,011	-2,453	134,842	135,456	-614	291,928	311,129

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/01/2021	16,330	16,816	-486	5,573	3,584	1,989	13,221	14,724	-1,503	35,124	39,829

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/01/2021	0	0	0	1,429	2,501	-1,072	7,774	6,702	1,072	9,203	44,454