

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Jan-21	05-Jan-21	Change	06-Jan-21	(+/-)	05-Jan-21	(+/-)	04-Jan-21	(+/-)	30-Dec-20	(+/-)	29-Dec-20
S50F21	Jan 2021	940.00	950.90	-10.9 -1.15 %	378	-6.20 %	403	0.25 %	402	12.29 %	358	-6.77 %	384
S50G21	Feb 2021	938.20	950.30	-12.1 -1.27 %	141	7.63 %	131	-14.38 %	153	4.79 %	146	-16.57 %	175
S50H21	Mar 2021	938.50	949.40	-10.9 -1.15 %	275,966	-2.55 %	283,183	-0.07 %	283,378	1.31 %	279,724	3.94 %	269,133
S50M21	Jun 2021	935.20	945.80	-10.6 -1.12 %	19,417	3.11 %	18,832	-2.21 %	19,258	1.97 %	18,886	4.28 %	18,111
S50U21	Sep 2021	932.30	942.50	-10.2 -1.08 %	7,964	0.52 %	7,923	4.88 %	7,554	1.52 %	7,441	3.91 %	7,161
S50Z21	Dec 2021	932.10	940.30	-8.2 -0.87 %	1,369	128.17 %	600	56.25 %	384	59.34 %	241	239.44 %	71

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Jan-21	05-Jan-21	Change	06-Jan-21	(+/-)	05-Jan-21	(+/-)	04-Jan-21	(+/-)	30-Dec-20	(+/-)	29-Dec-20
IRPCH21	Mar 2021	101,482	3.99	3.81	0.18 4.72 %	50,094	-6.48 %	53,566	86.32 %	28,749	10.12 %	26,108	-9.31 %	28,788
SUPERH21	Mar 2021	94,512	1.04	1.06	-0.02 -1.89 %	225,233	13.27 %	198,845	-3.85 %	206,816	3.63 %	199,566	-5.21 %	210,545
TMBH21	Mar 2021	45,196	1.16	1.11	0.05 4.50 %	112,633	-19.90 %	140,614	6.86 %	131,591	9.63 %	120,030	12.50 %	106,695
SUPERZ21	Dec 2021	30,000	1.03	1.05	-0.02 -1.90 %	40,000	300.00 %	10,000	0.00 %	10,000	0.00 %	10,000	0.00 %	10,000
JASH21	Mar 2021	15,080	3.23	3.21	0.02 0.62 %	28,896	9.75 %	26,329	10.50 %	23,827	9.31 %	21,797	3.66 %	21,028
ESSOH21	Mar 2021	14,976	8.50	8.15	0.35 4.29 %	7,191	26.78 %	5,672	-15.03 %	6,675	17.72 %	5,670	0.07 %	5,666
IRPCM21	Jun 2021	14,617	3.93	3.84	0.09 2.34 %	3,860	-38.90 %	6,317	0.06 %	6,313	-7.24 %	6,806	-12.79 %	7,804
BANPUH21	Mar 2021	14,297	11.25	11.18	0.07 0.63 %	16,657	-10.45 %	18,600	2.23 %	18,194	-6.00 %	19,355	4.17 %	18,581
SUPERM21	Jun 2021	13,000	1.04	1.06	-0.02 -1.89 %	44,734	40.97 %	31,734	28.30 %	24,734	19.29 %	20,734	137.39 %	8,734
KCEH21	Mar 2021	9,879	46.70	44.99	1.71 3.80 %	4,171	29.33 %	3,225	9.88 %	2,935	-23.79 %	3,851	-6.80 %	4,132

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*06-Jan-21	(+/-)	05-Jan-21	(+/-)	04-Jan-21	(+/-)	30-Dec-20	(+/-)	29-Dec-20	06-Jan-21	05-Jan-21	Change
SUPERH21	Mar 2021	94,512	225,233	13.27 %	198,845	-3.85 %	206,816	3.63 %	199,566	-5.21 %	210,545	1.04	1.06	-0.02 -1.9 %
BLANDH21	Mar 2021	41	217,105	0.02 %	217,064	-0.02 %	217,104	0.49 %	216,051	-0.69 %	217,553	1.18	1.19	-0.01 -0.8 %
TMBH21	Mar 2021	45,196	112,633	-19.90 %	140,614	6.86 %	131,591	9.63 %	120,030	12.50 %	106,695	1.16	1.11	0.05 4.5 %
IRPCH21	Mar 2021	101,482	50,094	-6.48 %	53,566	86.32 %	28,749	10.12 %	26,108	-9.31 %	28,788	3.99	3.81	0.2 4.72 %
KTCH21	Mar 2021	923	46,711	-1.03 %	47,196	0.07 %	47,162	-0.14 %	47,229	0.12 %	47,172	65.60	62.40	3.2 5.13 %
SUPERM21	Jun 2021	13,000	44,734	40.97 %	31,734	28.30 %	24,734	19.29 %	20,734	137.39 %	8,734	1.04	1.06	-0.02 -1.9 %
SUPERZ21	Dec 2021	30,000	40,000	300.00 %	10,000	0.00 %	10,000	0.00 %	10,000	0.00 %	10,000	1.03	1.05	-0.02 -1.9 %
SIRIH21	Mar 2021	4,422	35,494	13.33 %	31,319	-6.03 %	33,329	13.57 %	29,346	0.18 %	29,292	0.83	0.83	0 0 %
WHAH21	Mar 2021	4,785	35,103	-0.95 %	35,438	-7.39 %	38,266	21.19 %	31,576	-28.25 %	44,006	3.11	3.17	-0.06 -1.9 %
TRUEH21	Mar 2021	7,000	34,379	-6.22 %	36,661	30.12 %	28,175	-5.56 %	29,835	-27.25 %	41,009	3.47	3.49	-0.02 -0.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	66.25	4.75	7.72
BAY	34.25	2.00	6.20
IRPC	4.04	0.20	5.21
KCE	46.75	2.25	5.06
ESSO	8.55	0.40	4.91
HANA	45.25	2.00	4.62
TASCO	18.50	0.80	4.52
PTTEP	104.50	4.50	4.50
ERW	3.78	0.16	4.42
TVO	35.50	1.50	4.41

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	568.00	-88.00	-13.41
GPSC	79.75	-5.00	-5.90
AMATA	16.60	-0.90	-5.14
AEONTS	195.00	-10.00	-4.88
MINT	25.75	-1.25	-4.63
CKP	4.68	-0.22	-4.49
IVL	37.50	-1.75	-4.46
TQM	123.00	-5.50	-4.28
VGI	6.95	-0.30	-4.14
BCP	24.50	-1.00	-3.92

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
06/01/2021	111,429	127,176	-15,747	54,699	47,077	7,622	155,100	146,975	8,125	321,228	305,235

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/01/2021	20,362	19,434	928	5,191	4,810	381	15,980	17,289	-1,309	41,533	41,589

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/01/2021	0	0	0	14,462	3,749	10,713	5,816	16,529	-10,713	20,278	46,500