

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Jan-21	06-Jan-21	Change	07-Jan-21	(+/-)	06-Jan-21	(+/-)	05-Jan-21	(+/-)	04-Jan-21	(+/-)	30-Dec-20
S50F21	Jan 2021	952.00	940.00	12 1.28 %	397	5.03 %	378	-6.20 %	403	0.25 %	402	12.29 %	358
S50G21	Feb 2021	950.00	938.20	11.8 1.26 %	162	14.89 %	141	7.63 %	131	-14.38 %	153	4.79 %	146
S50H21	Mar 2021	949.80	938.50	11.3 1.2 %	279,951	1.44 %	275,966	-2.55 %	283,183	-0.07 %	283,378	1.31 %	279,724
S50M21	Jun 2021	946.30	935.20	11.1 1.19 %	20,904	7.66 %	19,417	3.11 %	18,832	-2.21 %	19,258	1.97 %	18,886
S50U21	Sep 2021	943.50	932.30	11.2 1.2 %	8,048	1.05 %	7,964	0.52 %	7,923	4.88 %	7,554	1.52 %	7,441
S50Z21	Dec 2021	943.10	932.10	11 1.18 %	1,284	-6.21 %	1,369	128.17 %	600	56.25 %	384	59.34 %	241

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Jan-21	06-Jan-21	Change	07-Jan-21	(+/-)	06-Jan-21	(+/-)	05-Jan-21	(+/-)	04-Jan-21	(+/-)	30-Dec-20
SUPERH21	Mar 2021	87,728	1.07	1.04	0.03 2.88 %	221,530	-1.64 %	225,233	13.27 %	198,845	-3.85 %	206,816	3.63 %	199,566
TMBH21	Mar 2021	63,563	1.23	1.16	0.07 6.03 %	70,998	-36.97 %	112,633	-19.90 %	140,614	6.86 %	131,591	9.63 %	120,030
SUPERM21	Jun 2021	58,500	1.07	1.04	0.03 2.88 %	101,234	126.30 %	44,734	40.97 %	31,734	28.30 %	24,734	19.29 %	20,734
IRPCH21	Mar 2021	53,104	3.96	3.99	-0.03 -0.75 %	47,753	-4.67 %	50,094	-6.48 %	53,566	86.32 %	28,749	10.12 %	26,108
WHAM21	Jun 2021	14,543	3.16	3.08	0.08 2.60 %	21,666	-22.97 %	28,126	30.12 %	21,615	7.47 %	20,113	24.71 %	16,128
SIRIH21	Mar 2021	13,888	0.86	0.83	0.03 3.61 %	36,739	3.51 %	35,494	13.33 %	31,319	-6.03 %	33,329	13.57 %	29,346
SIRIM21	Jun 2021	13,052	0.84	0.84	0.00 0.00 %	17,354	297.85 %	4,362	30.52 %	3,342	0.00 %	3,342	-0.30 %	3,352
JASH21	Mar 2021	11,149	3.28	3.23	0.05 1.55 %	32,889	13.82 %	28,896	9.75 %	26,329	10.50 %	23,827	9.31 %	21,797
WHAH21	Mar 2021	10,228	3.17	3.11	0.06 1.93 %	37,520	6.89 %	35,103	-0.95 %	35,438	-7.39 %	38,266	21.19 %	31,576
TBM21	Jun 2021	10,100	1.23	1.15	0.08 6.96 %	13,515	-39.99 %	22,520	0.70 %	22,363	-15.18 %	26,364	21.14 %	21,763

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			*07-Jan-21	(+/-)	06-Jan-21	(+/-)	05-Jan-21	(+/-)	04-Jan-21	(+/-)	30-Dec-20	07-Jan-21	06-Jan-21	Change
SUPERH21	Mar 2021	87,728	221,530	-1.64 %	225,233	13.27 %	198,845	-3.85 %	206,816	3.63 %	199,566	1.07	1.04	0.03 2.88 %
BLANDH21	Mar 2021	4,213	220,190	1.42 %	217,105	0.02 %	217,064	-0.02 %	217,104	0.49 %	216,051	1.19	1.18	0.01 0.85 %
SUPERM21	Jun 2021	58,500	101,234	126.30 %	44,734	40.97 %	31,734	28.30 %	24,734	19.29 %	20,734	1.07	1.04	0.03 2.88 %
TMBH21	Mar 2021	63,563	70,998	-36.97 %	112,633	-19.90 %	140,614	6.86 %	131,591	9.63 %	120,030	1.23	1.16	0.07 6.03 %
IRPCH21	Mar 2021	53,104	47,753	-4.67 %	50,094	-6.48 %	53,566	86.32 %	28,749	10.12 %	26,108	3.96	3.99	-0.03 -0.8 %
KTCH21	Mar 2021	3,772	47,178	1.00 %	46,711	-1.03 %	47,196	0.07 %	47,162	-0.14 %	47,229	75.30	65.60	9.7 14.8 %
SUPERZ21	Dec 2021	0	40,000	0.00 %	40,000	300.00 %	10,000	0.00 %	10,000	0.00 %	10,000	1.06	1.03	0.03 2.91 %
WHAH21	Mar 2021	10,228	37,520	6.89 %	35,103	-0.95 %	35,438	-7.39 %	38,266	21.19 %	31,576	3.17	3.11	0.06 1.93 %
TRUEH21	Mar 2021	6,355	37,111	7.95 %	34,379	-6.22 %	36,661	30.12 %	28,175	-5.56 %	29,835	3.51	3.47	0.04 1.15 %
SIRIH21	Mar 2021	13,888	36,739	3.51 %	35,494	13.33 %	31,319	-6.03 %	33,329	13.57 %	29,346	0.86	0.83	0.03 3.61 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	76.00	9.75	14.72
SPALI	21.90	1.70	8.42
KTB	12.20	0.80	7.02
TMB	1.23	0.08	6.96
MTC	63.50	4.00	6.72
BLA	24.50	1.50	6.52
SAWAD	69.25	3.75	5.73
BTS	9.90	0.50	5.32
COM7	40.75	2.00	5.16
KBANK	122.50	6.00	5.15

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	8.80	-0.60	-6.38
BANPU	10.90	-0.40	-3.54
IRPC	3.94	-0.10	-2.48
ESSO	8.35	-0.20	-2.34
VNT	33.25	-0.75	-2.21
DTAC	33.75	-0.50	-1.46
CPF	28.25	-0.25	-0.88
TTA	6.30	-0.05	-0.79
PLANB	6.60	-0.05	-0.75
MBK	13.20	-0.10	-0.75

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
07/01/2021	95,960	97,623	-1,663	46,024	43,450	2,574	124,653	125,564	-911	266,637	310,746

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/01/2021	34,803	45,631	-10,828	7,165	7,904	-739	35,236	23,669	11,567	77,204	41,710

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/01/2021	0	0	0	9,853	7,574	2,279	11,477	13,756	-2,279	21,330	43,366