

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		11-Jan-21	08-Jan-21	Change	11-Jan-21	(+/-)	08-Jan-21	(+/-)	07-Jan-21	(+/-)	06-Jan-21	(+/-)	05-Jan-21	
S50F21	Jan 2021	970.80	974.00	-3.2 -0.33 %	364	-8.31 %	397	0.00 %	397	5.03 %	378	-6.20 %	403	
S50G21	Feb 2021	970.90	972.30	-1.4 -0.14 %	161	1.26 %	159	-1.85 %	162	14.89 %	141	7.63 %	131	
S50H21	Mar 2021	968.20	970.90	-2.7 -0.28 %	283,689	1.39 %	279,802	-0.05 %	279,951	1.44 %	275,966	-2.55 %	283,183	
S50M21	Jun 2021	964.20	967.30	-3.1 -0.32 %	24,143	12.30 %	21,498	2.84 %	20,904	7.66 %	19,417	3.11 %	18,832	
S50U21	Sep 2021	961.50	964.40	-2.9 -0.3 %	7,830	-0.32 %	7,855	-2.40 %	8,048	1.05 %	7,964	0.52 %	7,923	
S50Z21	Dec 2021	961.50	963.80	-2.3 -0.24 %	1,974	19.56 %	1,651	28.58 %	1,284	-6.21 %	1,369	128.17 %	600	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			11-Jan-21	08-Jan-21	Change	11-Jan-21	(+/-)	08-Jan-21	(+/-)	07-Jan-21	(+/-)	06-Jan-21	(+/-)	05-Jan-21	
SUPERH21	Mar 2021	25,179	1.05	1.07	-0.02 -1.87 %	214,486	3.89 %	206,462	-6.80 %	221,530	-1.64 %	225,233	13.27 %	198,845	
IRPCH21	Mar 2021	9,681	3.74	3.78	-0.04 -1.06 %	48,017	2.78 %	46,718	-2.17 %	47,753	-4.67 %	50,094	-6.48 %	53,566	
TMBH21	Mar 2021	7,443	1.19	1.22	-0.03 -2.46 %	59,201	3.11 %	57,417	-19.13 %	70,998	-36.97 %	112,633	-19.90 %	140,614	
PSLH21	Mar 2021	5,739	8.70	8.12	0.58 7.14 %	3,022	-12.76 %	3,464	-54.22 %	7,567	-11.68 %	8,568	17.32 %	7,303	
ICHIH21	Mar 2021	5,106	9.84	9.60	0.24 2.50 %	3,578	0.31 %	3,567	-11.95 %	4,051	0.75 %	4,021	0.05 %	4,019	
TMBM21	Jun 2021	5,096	1.18	1.21	-0.03 -2.48 %	18,635	37.62 %	13,541	0.19 %	13,515	-39.99 %	22,520	0.70 %	22,363	
BANPUH21	Mar 2021	4,906	9.76	9.74	0.02 0.21 %	15,857	10.90 %	14,299	-23.66 %	18,731	12.45 %	16,657	-10.45 %	18,600	
KTCH21	Mar 2021	4,742	79.03	76.82	2.21 2.88 %	46,894	-0.51 %	47,134	-0.09 %	47,178	1.00 %	46,711	-1.03 %	47,196	
EAH21	Mar 2021	4,227	64.75	63.00	1.75 2.78 %	6,644	-7.81 %	7,207	-9.53 %	7,966	68.06 %	4,740	-17.49 %	5,745	
GUNKULH21	Mar 2021	3,633	2.71	2.69	0.02 0.74 %	24,964	1.95 %	24,486	1.97 %	24,012	6.81 %	22,481	8.73 %	20,676	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*11-Jan-21	(+/-)	08-Jan-21	(+/-)	07-Jan-21	(+/-)	06-Jan-21	(+/-)	05-Jan-21	11-Jan-21	08-Jan-21	Change	
BLANDH21	Mar 2021	160	221,459	-0.03 %	221,524	0.61 %	220,190	1.42 %	217,105	0.02 %	217,064	1.18	1.17	0.01 0.85 %	
SUPERH21	Mar 2021	25,179	214,486	3.89 %	206,462	-6.80 %	221,530	-1.64 %	225,233	13.27 %	198,845	1.05	1.07	-0.02 -1.9 %	
SUPERM21	Jun 2021	2,500	98,734	2.60 %	96,234	-4.94 %	101,234	126.30 %	44,734	40.97 %	31,734	1.05	1.07	-0.02 -1.9 %	
TMBH21	Mar 2021	7,443	59,201	3.11 %	57,417	-19.13 %	70,998	-36.97 %	112,633	-19.90 %	140,614	1.19	1.22	-0.03 -2.5 %	
IRPCH21	Mar 2021	9,681	48,017	2.78 %	46,718	-2.17 %	47,753	-4.67 %	50,094	-6.48 %	53,566	3.74	3.78	-0.04 -1.1 %	
KTCH21	Mar 2021	4,742	46,894	-0.51 %	47,134	-0.09 %	47,178	1.00 %	46,711	-1.03 %	47,196	79.03	76.82	2.2 2.88 %	
RSM21	Jun 2021	0	41,313	0.00 %	41,313	0.49 %	41,113	0.00 %	41,113	0.00 %	41,113	18.26	17.58	0.7 3.87 %	
SUPERZ21	Dec 2021	0	40,000	0.00 %	40,000	0.00 %	40,000	0.00 %	40,000	300.00 %	10,000	1.04	1.06	-0.02 -1.9 %	
SIRIH21	Mar 2021	2,254	38,901	-4.68 %	40,813	11.09 %	36,739	3.51 %	35,494	13.33 %	31,319	0.88	0.88	0 0 %	
TRUEH21	Mar 2021	2,350	38,638	2.60 %	37,660	1.48 %	37,111	7.95 %	34,379	-6.22 %	36,661	3.56	3.56	0 0 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	6.95	0.75	12.10
HANA	51.75	4.75	10.11
PSL	8.80	0.70	8.64
STA	28.25	2.00	7.62
TTCL	7.10	0.50	7.58
BLA	26.00	1.80	7.44
TKN	11.20	0.70	6.67
PRM	8.60	0.50	6.17
TTA	6.45	0.35	5.74
DELTA	748.00	30.00	4.18

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ERW	3.64	-0.14	-3.70
LH	8.25	-0.30	-3.51
THCOM	9.85	-0.35	-3.43
BTS	9.80	-0.30	-2.97
COM7	41.25	-1.25	-2.94
AOT	63.50	-1.75	-2.68
BCP	24.60	-0.65	-2.57
CPN	48.25	-1.25	-2.53
TMB	1.18	-0.03	-2.48
CK	16.30	-0.40	-2.40

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
11/01/2021	100,493	91,239	9,254	42,225	45,505	-3,280	101,097	107,071	-5,974	243,815	318,161

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/01/2021	51,122	49,749	1,373	7,311	7,508	-197	33,341	34,517	-1,176	91,774	42,737

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/01/2021	0	0	0	3,055	4,335	-1,280	9,183	7,903	1,280	12,238	49,506