

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		12-Jan-21	11-Jan-21	Change	12-Jan-21	(+/-)	11-Jan-21	(+/-)	08-Jan-21	(+/-)	07-Jan-21	(+/-)	06-Jan-21
S50F21	Jan 2021	974.00	970.80	3.2 0.33 %	304	-16.48 %	364	-8.31 %	397	0.00 %	397	5.03 %	378
S50G21	Feb 2021	972.00	970.90	1.1 0.11 %	159	-1.24 %	161	1.26 %	159	-1.85 %	162	14.89 %	141
S50H21	Mar 2021	971.50	968.20	3.3 0.34 %	290,210	2.30 %	283,689	1.39 %	279,802	-0.05 %	279,951	1.44 %	275,966
S50M21	Jun 2021	967.40	964.20	3.2 0.33 %	23,879	-1.09 %	24,143	12.30 %	21,498	2.84 %	20,904	7.66 %	19,417
S50U21	Sep 2021	964.70	961.50	3.2 0.33 %	7,829	-0.01 %	7,830	-0.32 %	7,855	-2.40 %	8,048	1.05 %	7,964
S50Z21	Dec 2021	964.50	961.50	3 0.31 %	2,085	5.62 %	1,974	19.56 %	1,651	28.58 %	1,284	-6.21 %	1,369

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Jan-21	11-Jan-21	Change	12-Jan-21	(+/-)	11-Jan-21	(+/-)	08-Jan-21	(+/-)	07-Jan-21	(+/-)	06-Jan-21
IRPCH21	Mar 2021	15,876	3.79	3.74	0.05 1.34 %	54,973	14.49 %	48,017	2.78 %	46,718	-2.17 %	47,753	-4.67 %	50,094
BANPUH21	Mar 2021	12,585	10.10	9.76	0.34 3.48 %	19,473	22.80 %	15,857	10.90 %	14,299	-23.66 %	18,731	12.45 %	16,657
SUPERH21	Mar 2021	7,143	1.06	1.05	0.01 0.95 %	217,526	1.42 %	214,486	3.89 %	206,462	-6.80 %	221,530	-1.64 %	225,233
TRUEH21	Mar 2021	6,393	3.52	3.56	-0.04 -1.12 %	34,548	-10.59 %	38,638	2.60 %	37,660	1.48 %	37,111	7.95 %	34,379
THANIU21	Sep 2021	5,500	4.16	4.06	0.10 2.46 %	7,508	273.90 %	2,008	0.00 %	2,008	0.00 %	2,008	0.00 %	2,008
ESSOH21	Mar 2021	5,297	8.69	8.10	0.59 7.28 %	5,985	3.44 %	5,786	0.23 %	5,773	-13.99 %	6,712	-6.66 %	7,191
ICHIH21	Mar 2021	5,167	10.45	9.84	0.61 6.20 %	3,577	-0.03 %	3,578	0.31 %	3,567	-11.95 %	4,051	0.75 %	4,021
BTSZ21	Dec 2021	5,100	9.38	9.54	-0.16 -1.68 %	5,200	100.00 %	100	0.00 %	0	0.00 %	100	0.00 %	100
EAH21	Mar 2021	5,094	64.60	64.75	-0.15 -0.23 %	5,657	-14.86 %	6,644	-7.81 %	7,207	-9.53 %	7,966	68.06 %	4,740
PTTH21	Mar 2021	5,027	44.08	42.63	1.45 3.40 %	5,765	40.61 %	4,100	-0.10 %	4,104	5.26 %	3,899	11.50 %	3,497

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*12-Jan-21	(+/-)	11-Jan-21	(+/-)	08-Jan-21	(+/-)	07-Jan-21	(+/-)	06-Jan-21	12-Jan-21	11-Jan-21	Change
BLANDH21	Mar 2021	2	221,459	0.00 %	221,459	-0.03 %	221,524	0.61 %	220,190	1.42 %	217,105	1.19	1.18	0.01 0.85 %
SUPERH21	Mar 2021	7,143	217,526	1.42 %	214,486	3.89 %	206,462	-6.80 %	221,530	-1.64 %	225,233	1.06	1.05	0.01 0.95 %
SUPERM21	Jun 2021	0	98,734	0.00 %	98,734	2.60 %	96,234	-4.94 %	101,234	126.30 %	44,734	1.06	1.05	0.01 0.95 %
TMBH21	Mar 2021	2,066	60,485	2.17 %	59,201	3.11 %	57,417	-19.13 %	70,998	-36.97 %	112,633	1.19	1.19	0 0 %
IRPCH21	Mar 2021	15,876	54,973	14.49 %	48,017	2.78 %	46,718	-2.17 %	47,753	-4.67 %	50,094	3.79	3.74	0.05 1.34 %
KTCH21	Mar 2021	912	47,098	0.44 %	46,894	-0.51 %	47,134	-0.09 %	47,178	1.00 %	46,711	78.13	79.03	-0.9 -1.1 %
RSM21	Jun 2021	0	41,313	0.00 %	41,313	0.00 %	41,313	0.49 %	41,113	0.00 %	41,113	19.39	18.26	1.1 6.19 %
SUPERZ21	Dec 2021	0	40,000	0.00 %	40,000	0.00 %	40,000	0.00 %	40,000	0.00 %	40,000	1.05	1.04	0.01 0.96 %
SIRIH21	Mar 2021	289	39,119	0.56 %	38,901	-4.68 %	40,813	11.09 %	36,739	3.51 %	35,494	0.87	0.88	-0.01 -1.1 %
WHAH21	Mar 2021	1,545	38,538	4.04 %	37,041	2.59 %	36,105	-3.77 %	37,520	6.89 %	35,103	3.12	3.13	-0.01 -0.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AEONTS	227.00	27.00	13.50
ESSO	8.80	0.70	8.64
ICHI	10.40	0.75	7.77
SPRC	8.95	0.55	6.55
RS	19.50	1.10	5.98
TOP	59.00	2.50	4.42
TTA	6.70	0.25	3.88
BGRIM	55.00	2.00	3.77
BCP	25.50	0.90	3.66
STA	29.25	1.00	3.54

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPALI	20.50	-0.90	-4.21
HANA	50.00	-1.75	-3.38
CHG	2.54	-0.08	-3.05
AOT	61.75	-1.75	-2.76
COM7	40.25	-1.00	-2.42
TVO	34.00	-0.75	-2.16
DELTA	732.00	-16.00	-2.14
PRM	8.45	-0.15	-1.74
INTUCH	58.75	-1.00	-1.67
THCOM	9.70	-0.15	-1.52

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
12/01/2021	70,011	77,130	-7,119	28,233	33,553	-5,320	94,302	81,863	12,439	192,546	324,466

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/01/2021	17,984	14,832	3,152	3,595	3,720	-125	13,960	16,987	-3,027	35,539	41,844

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/01/2021	0	0	0	2,502	1,476	1,026	4,671	5,697	-1,026	7,173	49,832