

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Jan-21	12-Jan-21	Change	13-Jan-21	(+/-)	12-Jan-21	(+/-)	11-Jan-21	(+/-)	08-Jan-21	(+/-)	07-Jan-21
S50F21	Jan 2021	979.90	974.00	5.9 0.61 %	297	-2.30 %	304	-16.48 %	364	-8.31 %	397	0.00 %	397
S50G21	Feb 2021	977.40	972.00	5.4 0.56 %	162	1.89 %	159	-1.24 %	161	1.26 %	159	-1.85 %	162
S50H21	Mar 2021	976.80	971.50	5.3 0.55 %	286,924	-1.13 %	290,210	2.30 %	283,689	1.39 %	279,802	-0.05 %	279,951
S50M21	Jun 2021	972.70	967.40	5.3 0.55 %	23,786	-0.39 %	23,879	-1.09 %	24,143	12.30 %	21,498	2.84 %	20,904
S50U21	Sep 2021	970.10	964.70	5.4 0.56 %	8,211	4.88 %	7,829	-0.01 %	7,830	-0.32 %	7,855	-2.40 %	8,048
S50Z21	Dec 2021	969.70	964.50	5.2 0.54 %	2,137	2.49 %	2,085	5.62 %	1,974	19.56 %	1,651	28.58 %	1,284

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Jan-21	12-Jan-21	Change	13-Jan-21	(+/-)	12-Jan-21	(+/-)	11-Jan-21	(+/-)	08-Jan-21	(+/-)	07-Jan-21
TMBH21	Mar 2021	30,862	1.19	1.19	0.00 0.00 %	75,616	25.02 %	60,485	2.17 %	59,201	3.11 %	57,417	-19.13 %	70,998
SUPERH21	Mar 2021	27,069	1.08	1.06	0.02 1.89 %	224,533	3.22 %	217,526	1.42 %	214,486	3.89 %	206,462	-6.80 %	221,530
TRUEH21	Mar 2021	15,099	3.46	3.52	-0.06 -1.70 %	27,985	-19.00 %	34,548	-10.59 %	38,638	2.60 %	37,660	1.48 %	37,111
IRPCH21	Mar 2021	12,490	3.84	3.79	0.05 1.32 %	51,626	-6.09 %	54,973	14.49 %	48,017	2.78 %	46,718	-2.17 %	47,753
WHAM21	Jun 2021	10,506	3.13	3.10	0.03 0.97 %	10,177	-50.77 %	20,674	0.03 %	20,668	-2.36 %	21,167	-2.30 %	21,666
BANPUH21	Mar 2021	8,634	10.31	10.10	0.21 2.08 %	16,654	-14.48 %	19,473	22.80 %	15,857	10.90 %	14,299	-23.66 %	18,731
QHM21	Jun 2021	8,521	2.37	2.35	0.02 0.85 %	23,809	55.74 %	15,288	0.00 %	15,288	-3.17 %	15,788	3.95 %	15,188
BCPH21	Mar 2021	8,419	26.75	25.50	1.25 4.90 %	7,984	45.16 %	5,500	23.40 %	4,457	24.85 %	3,570	41.95 %	2,515
ITDH21	Mar 2021	8,135	1.11	1.13	-0.02 -1.77 %	7,957	61.24 %	4,935	-1.99 %	5,035	0.52 %	5,009	-16.10 %	5,970
TMBU21	Sep 2021	7,000	1.18	1.18	0.00 0.00 %	8,523	459.62 %	1,523	0.00 %	1,523	-24.72 %	2,023	0.00 %	2,023

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*13-Jan-21	(+/-)	12-Jan-21	(+/-)	11-Jan-21	(+/-)	08-Jan-21	(+/-)	07-Jan-21	13-Jan-21	12-Jan-21	Change
SUPERH21	Mar 2021	27,069	224,533	3.22 %	217,526	1.42 %	214,486	3.89 %	206,462	-6.80 %	221,530	1.08	1.06	0.02 1.89 %
BLANDH21	Mar 2021	1,232	220,600	-0.39 %	221,459	0.00 %	221,459	-0.03 %	221,524	0.61 %	220,190	1.16	1.19	-0.03 -2.5 %
SUPERM21	Jun 2021	2,500	101,234	2.53 %	98,734	0.00 %	98,734	2.60 %	96,234	-4.94 %	101,234	1.08	1.06	0.02 1.89 %
TMBH21	Mar 2021	30,862	75,616	25.02 %	60,485	2.17 %	59,201	3.11 %	57,417	-19.13 %	70,998	1.19	1.19	0 0 %
IRPCH21	Mar 2021	12,490	51,626	-6.09 %	54,973	14.49 %	48,017	2.78 %	46,718	-2.17 %	47,753	3.84	3.79	0.05 1.32 %
KTCH21	Mar 2021	851	46,807	-0.62 %	47,098	0.44 %	46,894	-0.51 %	47,134	-0.09 %	47,178	77.75	78.13	-0.4 -0.5 %
RSM21	Jun 2021	0	41,313	0.00 %	41,313	0.00 %	41,313	0.00 %	41,313	0.49 %	41,113	19.31	19.39	-0.08 -0.4 %
WHAH21	Mar 2021	4,137	37,505	-2.68 %	38,538	4.04 %	37,041	2.59 %	36,105	-3.77 %	37,520	3.15	3.12	0.03 0.96 %
SIRIH21	Mar 2021	6,258	36,125	-7.65 %	39,119	0.56 %	38,901	-4.68 %	40,813	11.09 %	36,739	0.87	0.87	0 0 %
BTSM21	Jun 2021	400	34,747	0.58 %	34,547	-0.85 %	34,844	0.29 %	34,744	-1.70 %	35,344	9.68	9.60	0.08 0.83 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SGP	11.50	0.80	7.48
MEGA	40.25	2.25	5.92
ERW	3.82	0.20	5.52
PTTEP	112.50	5.50	5.14
BCP	26.75	1.25	4.90
BCPG	16.00	0.70	4.58
CBG	119.50	4.50	3.91
EA	67.00	2.50	3.88
VNT	33.50	1.25	3.88
TVO	35.25	1.25	3.68

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AEONTS	213.00	-14.00	-6.17
ITD	1.09	-0.05	-4.39
DELTA	700.00	-32.00	-4.37
BLA	25.50	-1.00	-3.77
BEC	8.00	-0.25	-3.03
VGI	7.30	-0.20	-2.67
TTA	6.55	-0.15	-2.24
PSL	8.80	-0.20	-2.22
TTCL	7.10	-0.15	-2.07
ICHI	10.20	-0.20	-1.92

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
13/01/2021	86,300	85,883	417	42,500	43,971	-1,471	103,556	102,502	1,054	232,356	321,517

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/01/2021	21,338	19,778	1,560	3,425	4,099	-674	16,208	17,094	-886	40,971	41,334

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/01/2021	0	0	0	1,852	4,100	-2,248	9,592	7,344	2,248	11,444	54,284