

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Jan-21	14-Jan-21	Change	15-Jan-21	(+/-)	14-Jan-21	(+/-)	13-Jan-21	(+/-)	12-Jan-21	(+/-)	11-Jan-21
S50F21	Jan 2021	956.90	971.50	-14.6 -1.5 %	276	-5.15 %	291	-2.02 %	297	-2.30 %	304	-16.48 %	364
S50G21	Feb 2021	955.30	968.70	-13.4 -1.38 %	158	0.00 %	158	-2.47 %	162	1.89 %	159	-1.24 %	161
S50H21	Mar 2021	954.10	968.70	-14.6 -1.51 %	297,361	2.08 %	291,302	1.53 %	286,924	-1.13 %	290,210	2.30 %	283,689
S50M21	Jun 2021	950.20	964.70	-14.5 -1.5 %	23,727	-0.59 %	23,867	0.34 %	23,786	-0.39 %	23,879	-1.09 %	24,143
S50U21	Sep 2021	947.50	962.20	-14.7 -1.53 %	8,431	0.62 %	8,379	2.05 %	8,211	4.88 %	7,829	-0.01 %	7,830
S50Z21	Dec 2021	947.50	961.80	-14.3 -1.49 %	2,487	10.34 %	2,254	5.47 %	2,137	2.49 %	2,085	5.62 %	1,974

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Jan-21	14-Jan-21	Change	15-Jan-21	(+/-)	14-Jan-21	(+/-)	13-Jan-21	(+/-)	12-Jan-21	(+/-)	11-Jan-21
SUPERH21	Mar 2021	46,253	1.05	1.08	-0.03 -2.78 %	185,775	-7.90 %	201,704	-10.17 %	224,533	3.22 %	217,526	1.42 %	214,486
ICHIH21	Mar 2021	9,081	11.11	11.53	-0.42 -3.64 %	11,128	-11.45 %	12,567	247.35 %	3,618	1.15 %	3,577	-0.03 %	3,578
SUPERM21	Jun 2021	8,000	1.05	1.08	-0.03 -2.78 %	102,234	-3.77 %	106,234	4.94 %	101,234	2.53 %	98,734	0.00 %	98,734
PTGH21	Mar 2021	5,424	17.27	16.50	0.77 4.67 %	10,151	30.19 %	7,797	3.99 %	7,498	13.61 %	6,600	1.69 %	6,490
TMBZ21	Dec 2021	5,000	1.15	1.16	-0.01 -0.86 %	3	-99.94 %	5,003	0.00 %	5,003	0.00 %	5,003	0.00 %	5,003
BLANDM21	Jun 2021	4,025	1.15	1.16	-0.01 -0.86 %	20,831	23.95 %	16,806	13.59 %	14,795	0.07 %	14,785	0.00 %	14,785
IRPCH21	Mar 2021	3,771	3.73	3.74	-0.01 -0.27 %	49,955	1.06 %	49,433	-4.25 %	51,626	-6.09 %	54,973	14.49 %	48,017
TRUEH21	Mar 2021	3,692	3.42	3.44	-0.02 -0.58 %	27,307	-1.70 %	27,779	-0.74 %	27,985	-19.00 %	34,548	-10.59 %	38,638
SIRIM21	Jun 2021	3,400	0.85	0.85	0.00 0.00 %	15,374	-8.35 %	16,774	0.00 %	16,774	0.00 %	16,774	0.02 %	16,771
TMBH21	Mar 2021	3,318	1.17	1.18	-0.01 -0.85 %	73,013	-4.04 %	76,088	0.62 %	75,616	25.02 %	60,485	2.17 %	59,201

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*15-Jan-21	(+/-)	14-Jan-21	(+/-)	13-Jan-21	(+/-)	12-Jan-21	(+/-)	11-Jan-21	15-Jan-21	14-Jan-21	Change
BLANDH21	Mar 2021	1,310	221,514	0.58 %	220,231	-0.17 %	220,600	-0.39 %	221,459	0.00 %	221,459	1.16	1.17	-0.01 -0.9 %
SUPERH21	Mar 2021	46,253	185,775	-7.90 %	201,704	-10.17 %	224,533	3.22 %	217,526	1.42 %	214,486	1.05	1.08	-0.03 -2.8 %
SUPERM21	Jun 2021	8,000	102,234	-3.77 %	106,234	4.94 %	101,234	2.53 %	98,734	0.00 %	98,734	1.05	1.08	-0.03 -2.8 %
TMBH21	Mar 2021	3,318	73,013	-4.04 %	76,088	0.62 %	75,616	25.02 %	60,485	2.17 %	59,201	1.17	1.18	-0.01 -0.9 %
IRPCH21	Mar 2021	3,771	49,955	1.06 %	49,433	-4.25 %	51,626	-6.09 %	54,973	14.49 %	48,017	3.73	3.74	-0.01 -0.3 %
KTCH21	Mar 2021	786	47,228	0.66 %	46,917	0.24 %	46,807	-0.62 %	47,098	0.44 %	46,894	78.66	77.59	1.1 1.38 %
RSM21	Jun 2021	600	41,013	0.00 %	41,013	-0.73 %	41,313	0.00 %	41,313	0.00 %	41,313	20.26	20.99	-0.7 -3.5 %
SIRIH21	Mar 2021	2,090	36,192	-2.68 %	37,190	2.95 %	36,125	-7.65 %	39,119	0.56 %	38,901	0.87	0.87	0 0 %
WHAH21	Mar 2021	2,618	34,028	-4.20 %	35,521	-5.29 %	37,505	-2.68 %	38,538	4.04 %	37,041	3.11	3.12	-0.01 -0.3 %
BTSM21	Jun 2021	1,680	33,927	-2.36 %	34,747	0.00 %	34,747	0.58 %	34,547	-0.85 %	34,844	9.74	9.69	0.05 0.52 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	17.20	0.60	3.61
STA	29.75	1.00	3.48
JMT	36.25	1.00	2.84
HANA	49.75	1.25	2.58
DTAC	35.00	0.75	2.19
BANPU	10.00	0.15	1.52
ITD	1.10	0.01	0.92
TU	14.70	0.10	0.68
BJC	37.25	0.25	0.68
BEAUTY	1.64	0.01	0.61

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	580.00	-50.00	-7.94
TTA	6.25	-0.40	-6.02
PSL	8.15	-0.50	-5.78
PLANB	6.45	-0.30	-4.44
ICHI	11.00	-0.50	-4.35
EA	62.25	-2.75	-4.23
BH	123.50	-5.00	-3.89
AEONTS	204.00	-8.00	-3.77
RS	20.50	-0.80	-3.76
GFPT	13.60	-0.50	-3.55

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
15/01/2021	102,419	100,716	1,703	47,679	50,891	-3,212	121,000	119,491	1,509	271,098	332,440

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/01/2021	16,261	14,206	2,055	3,861	3,252	609	10,407	13,071	-2,664	30,529	41,349

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/01/2021	0	0	0	1,095	5,100	-4,005	7,179	3,174	4,005	8,274	58,622