

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Jan-21	15-Jan-21	Change	18-Jan-21	(+/-)	15-Jan-21	(+/-)	14-Jan-21	(+/-)	13-Jan-21	(+/-)	12-Jan-21
S50F21	Jan 2021	946.00	956.90	-10.9 -1.14 %	286	3.62 %	276	-5.15 %	291	-2.02 %	297	-2.30 %	304
S50G21	Feb 2021	947.50	955.30	-7.8 -0.82 %	125	-20.89 %	158	0.00 %	158	-2.47 %	162	1.89 %	159
S50H21	Mar 2021	946.10	954.10	-8 -0.84 %	301,871	1.52 %	297,361	2.08 %	291,302	1.53 %	286,924	-1.13 %	290,210
S50M21	Jun 2021	942.30	950.20	-7.9 -0.83 %	24,074	1.46 %	23,727	-0.59 %	23,867	0.34 %	23,786	-0.39 %	23,879
S50U21	Sep 2021	939.70	947.50	-7.8 -0.82 %	8,519	1.04 %	8,431	0.62 %	8,379	2.05 %	8,211	4.88 %	7,829
S50Z21	Dec 2021	939.70	947.50	-7.8 -0.82 %	2,532	1.81 %	2,487	10.34 %	2,254	5.47 %	2,137	2.49 %	2,085

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Jan-21	15-Jan-21	Change	18-Jan-21	(+/-)	15-Jan-21	(+/-)	14-Jan-21	(+/-)	13-Jan-21	(+/-)	12-Jan-21
TMBH21	Mar 2021	21,600	1.16	1.17	-0.01 -0.85 %	61,294	-16.05 %	73,013	-4.04 %	76,088	0.62 %	75,616	25.02 %	60,485
SUPERH21	Mar 2021	21,010	1.05	1.05	0.00 0.00 %	180,776	-2.69 %	185,775	-7.90 %	201,704	-10.17 %	224,533	3.22 %	217,526
TRUEH21	Mar 2021	8,592	3.36	3.42	-0.06 -1.75 %	27,559	0.92 %	27,307	-1.70 %	27,779	-0.74 %	27,985	-19.00 %	34,548
TASCOH21	Mar 2021	5,633	21.79	20.20	1.59 7.87 %	6,101	-0.67 %	6,142	2.83 %	5,973	13.56 %	5,260	-4.19 %	5,490
SIRIH21	Mar 2021	5,407	0.83	0.87	-0.04 -4.60 %	38,018	5.05 %	36,192	-2.68 %	37,190	2.95 %	36,125	-7.65 %	39,119
PTGH21	Mar 2021	5,271	17.70	17.27	0.43 2.49 %	9,823	-3.23 %	10,151	30.19 %	7,797	3.99 %	7,498	13.61 %	6,600
CPFH21	Mar 2021	4,994	29.21	28.61	0.60 2.10 %	27,386	-0.13 %	27,421	-1.11 %	27,728	-0.73 %	27,931	1.01 %	27,651
BCPH21	Mar 2021	3,437	25.75	25.56	0.19 0.74 %	9,254	17.05 %	7,906	-7.42 %	8,540	6.96 %	7,984	45.16 %	5,500
RSU21	Sep 2021	3,402	21.19	20.21	0.98 4.85 %	21,645	-6.69 %	23,196	2.20 %	22,696	-2.21 %	23,208	0.00 %	23,208
CBGH21	Mar 2021	3,177	131.20	122.00	9.20 7.54 %	12,110	-2.08 %	12,367	0.09 %	12,356	-6.12 %	13,161	3.18 %	12,755

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*18-Jan-21	(+/-)	15-Jan-21	(+/-)	14-Jan-21	(+/-)	13-Jan-21	(+/-)	12-Jan-21	18-Jan-21	15-Jan-21	Change
BLANDH21	Mar 2021	1,165	222,543	0.46 %	221,514	0.58 %	220,231	-0.17 %	220,600	-0.39 %	221,459	1.16	1.16	0 0 %
SUPERH21	Mar 2021	21,010	180,776	-2.69 %	185,775	-7.90 %	201,704	-10.17 %	224,533	3.22 %	217,526	1.05	1.05	0 0 %
SUPERM21	Jun 2021	0	102,234	0.00 %	102,234	-3.77 %	106,234	4.94 %	101,234	2.53 %	98,734	1.05	1.05	0 0 %
TMBH21	Mar 2021	21,600	61,294	-16.05 %	73,013	-4.04 %	76,088	0.62 %	75,616	25.02 %	60,485	1.16	1.17	-0.01 -0.9 %
IRPCH21	Mar 2021	1,539	49,701	-0.51 %	49,955	1.06 %	49,433	-4.25 %	51,626	-6.09 %	54,973	3.65	3.73	-0.08 -2.1 %
KTCH21	Mar 2021	1,426	46,828	-0.85 %	47,228	0.66 %	46,917	0.24 %	46,807	-0.62 %	47,098	76.50	78.66	-2 -2.8 %
RSM21	Jun 2021	230	41,185	0.42 %	41,013	0.00 %	41,013	-0.73 %	41,313	0.00 %	41,313	21.25	20.26	1 4.89 %
SIRIH21	Mar 2021	5,407	38,018	5.05 %	36,192	-2.68 %	37,190	2.95 %	36,125	-7.65 %	39,119	0.83	0.87	-0.04 -4.6 %
BTSM21	Jun 2021	1,009	33,918	-0.03 %	33,927	-2.36 %	34,747	0.00 %	34,747	0.58 %	34,547	9.49	9.74	-0.3 -2.6 %
WHAH21	Mar 2021	2,251	33,526	-1.48 %	34,028	-4.20 %	35,521	-5.29 %	37,505	-2.68 %	38,538	3.11	3.11	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	131.50	9.00	7.35
TASCO	21.80	1.40	6.86
RS	21.90	1.40	6.83
JMT	37.75	1.50	4.14
VNT	33.50	1.25	3.88
COM7	42.25	1.50	3.68
ICHI	11.40	0.40	3.64
TTCL	7.30	0.25	3.55
PTG	17.80	0.60	3.49
EA	64.25	2.00	3.21

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	560.00	-20.00	-3.45
KTC	76.25	-2.25	-2.87
BLA	24.10	-0.70	-2.82
BJC	36.25	-1.00	-2.68
KKP	54.50	-1.50	-2.68
TOP	57.50	-1.50	-2.54
KCE	49.50	-1.25	-2.46
SCB	90.50	-2.25	-2.43
KTB	12.10	-0.30	-2.42
S	1.70	-0.04	-2.30

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
18/01/2021	61,154	67,331	-6,177	33,553	31,337	2,216	89,823	85,862	3,961	184,530	337,407

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/01/2021	19,587	20,208	-621	3,517	4,123	-606	19,202	17,975	1,227	42,306	39,166

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/01/2021	0	0	0	9,446	1,908	7,538	4,193	11,731	-7,538	13,639	59,765