

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|------------|---------------|---------|-----------|----------|-----------|---------|-----------|---------|-----------|
| | | 19-Jan-21 | 18-Jan-21 | Change | 19-Jan-21 | (+/-) | 18-Jan-21 | (+/-) | 15-Jan-21 | (+/-) | 14-Jan-21 | (+/-) | 13-Jan-21 |
| S50F21 | Jan 2021 | 953.60 | 946.00 | 7.6 0.8 % | 282 | -1.40 % | 286 | 3.62 % | 276 | -5.15 % | 291 | -2.02 % | 297 |
| S50G21 | Feb 2021 | 952.90 | 947.50 | 5.4 0.57 % | 150 | 20.00 % | 125 | -20.89 % | 158 | 0.00 % | 158 | -2.47 % | 162 |
| S50H21 | Mar 2021 | 950.60 | 946.10 | 4.5 0.48 % | 292,584 | -3.08 % | 301,871 | 1.52 % | 297,361 | 2.08 % | 291,302 | 1.53 % | 286,924 |
| S50M21 | Jun 2021 | 946.20 | 942.30 | 3.9 0.41 % | 24,976 | 3.75 % | 24,074 | 1.46 % | 23,727 | -0.59 % | 23,867 | 0.34 % | 23,786 |
| S50U21 | Sep 2021 | 944.00 | 939.70 | 4.3 0.46 % | 8,369 | -1.76 % | 8,519 | 1.04 % | 8,431 | 0.62 % | 8,379 | 2.05 % | 8,211 |
| S50Z21 | Dec 2021 | 944.20 | 939.70 | 4.5 0.48 % | 2,774 | 9.56 % | 2,532 | 1.81 % | 2,487 | 10.34 % | 2,254 | 5.47 % | 2,137 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|
| | | | 19-Jan-21 | 18-Jan-21 | Change | 19-Jan-21 | (+/-) | 18-Jan-21 | (+/-) | 15-Jan-21 | (+/-) | 14-Jan-21 | (+/-) | 13-Jan-21 |
| BLANDH21 | Mar 2021 | 50,113 | 1.15 | 1.16 | -0.01 -0.86 % | 172,580 | -22.45 % | 222,543 | 0.46 % | 221,514 | 0.58 % | 220,231 | -0.17 % | 220,600 |
| BLANDM21 | Jun 2021 | 50,031 | 1.14 | 1.15 | -0.01 -0.87 % | 72,863 | 219.13 % | 22,832 | 9.61 % | 20,831 | 23.95 % | 16,806 | 13.59 % | 14,795 |
| SUPERH21 | Mar 2021 | 11,064 | 1.04 | 1.05 | -0.01 -0.95 % | 189,785 | 4.98 % | 180,776 | -2.69 % | 185,775 | -7.90 % | 201,704 | -10.17 % | 224,533 |
| SIRIH21 | Mar 2021 | 8,007 | 0.83 | 0.83 | 0.00 0.00 % | 36,018 | -5.26 % | 38,018 | 5.05 % | 36,192 | -2.68 % | 37,190 | 2.95 % | 36,125 |
| ICHIH21 | Mar 2021 | 6,963 | 11.55 | 11.50 | 0.05 0.43 % | 12,670 | 4.23 % | 12,156 | 9.24 % | 11,128 | -11.45 % | 12,567 | 247.35 % | 3,618 |
| BANPUH21 | Mar 2021 | 5,789 | 10.84 | 9.99 | 0.85 8.51 % | 13,985 | -2.69 % | 14,372 | -0.01 % | 14,374 | 11.61 % | 12,879 | -22.67 % | 16,654 |
| ESSO21 | Mar 2021 | 5,307 | 9.00 | 8.73 | 0.27 3.09 % | 4,845 | -13.61 % | 5,608 | 0.00 % | 5,608 | -0.11 % | 5,614 | -16.53 % | 6,726 |
| TMBH21 | Mar 2021 | 5,117 | 1.17 | 1.16 | 0.01 0.86 % | 60,323 | -1.58 % | 61,294 | -16.05 % | 73,013 | -4.04 % | 76,088 | 0.62 % | 75,616 |
| IRPCH21 | Mar 2021 | 5,068 | 3.79 | 3.65 | 0.14 3.84 % | 48,612 | -2.19 % | 49,701 | -0.51 % | 49,955 | 1.06 % | 49,433 | -4.25 % | 51,626 |
| PTGH21 | Mar 2021 | 4,788 | 17.79 | 17.70 | 0.09 0.51 % | 8,084 | -17.70 % | 9,823 | -3.23 % | 10,151 | 30.19 % | 7,797 | 3.99 % | 7,498 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | Settle Price | | | | | |
|-------------------------|-------------------|----------------------|-----------------|----------|-----------|----------|-----------|---------|--------------|----------|-----------|-----------|-----------|--------------|
| | | | *19-Jan-21 | (+/-) | 18-Jan-21 | (+/-) | 15-Jan-21 | (+/-) | 14-Jan-21 | (+/-) | 13-Jan-21 | 19-Jan-21 | 18-Jan-21 | Change |
| SUPERH21 | Mar 2021 | 11,064 | 189,785 | 4.98 % | 180,776 | -2.69 % | 185,775 | -7.90 % | 201,704 | -10.17 % | 224,533 | 1.04 | 1.05 | -0.01 -1 % |
| BLANDH21 | Mar 2021 | 50,113 | 172,580 | -22.45 % | 222,543 | 0.46 % | 221,514 | 0.58 % | 220,231 | -0.17 % | 220,600 | 1.15 | 1.16 | -0.01 -0.9 % |
| SUPERM21 | Jun 2021 | 1,000 | 103,234 | 0.98 % | 102,234 | 0.00 % | 102,234 | -3.77 % | 106,234 | 4.94 % | 101,234 | 1.04 | 1.05 | -0.01 -1 % |
| BLANDM21 | Jun 2021 | 50,031 | 72,863 | 219.13 % | 22,832 | 9.61 % | 20,831 | 23.95 % | 16,806 | 13.59 % | 14,795 | 1.14 | 1.15 | -0.01 -0.9 % |
| TMBH21 | Mar 2021 | 5,117 | 60,323 | -1.58 % | 61,294 | -16.05 % | 73,013 | -4.04 % | 76,088 | 0.62 % | 75,616 | 1.17 | 1.16 | 0.01 0.86 % |
| IRPCH21 | Mar 2021 | 5,068 | 48,612 | -2.19 % | 49,701 | -0.51 % | 49,955 | 1.06 % | 49,433 | -4.25 % | 51,626 | 3.79 | 3.65 | 0.1 3.84 % |
| KTCH21 | Mar 2021 | 1,541 | 47,113 | 0.61 % | 46,828 | -0.85 % | 47,228 | 0.66 % | 46,917 | 0.24 % | 46,807 | 76.38 | 76.50 | -0.1 -0.2 % |
| RSM21 | Jun 2021 | 700 | 40,685 | -1.21 % | 41,185 | 0.42 % | 41,013 | 0.00 % | 41,013 | -0.73 % | 41,313 | 20.35 | 21.25 | -0.9 -4.2 % |
| SIRIH21 | Mar 2021 | 8,007 | 36,018 | -5.26 % | 38,018 | 5.05 % | 36,192 | -2.68 % | 37,190 | 2.95 % | 36,125 | 0.83 | 0.83 | 0 0 % |
| BTSM21 | Jun 2021 | 201 | 34,119 | 0.59 % | 33,918 | -0.03 % | 33,927 | -2.36 % | 34,747 | 0.00 % | 34,747 | 9.54 | 9.49 | 0.05 0.53 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|-------|
| | | (Baht) | (%) |
| DELTA | 622.00 | 62.00 | 11.07 |
| BANPU | 10.80 | 0.90 | 9.09 |
| SPRC | 9.35 | 0.60 | 6.86 |
| VNT | 35.50 | 2.00 | 5.97 |
| COM7 | 44.75 | 2.50 | 5.92 |
| IVL | 38.25 | 1.75 | 4.79 |
| GLOBAL | 18.60 | 0.80 | 4.49 |
| AEONTS | 209.00 | 8.00 | 3.98 |
| IRPC | 3.80 | 0.14 | 3.83 |
| ESSO | 9.00 | 0.30 | 3.45 |

Top Loss (Underlying)

| Stock | Close | Change | |
|-------|-------|--------|-------|
| | | (Baht) | (%) |
| RS | 20.70 | -1.20 | -5.48 |
| PTT | 41.00 | -1.50 | -3.53 |
| PRM | 8.10 | -0.20 | -2.41 |
| TTA | 6.15 | -0.15 | -2.38 |
| BA | 6.60 | -0.15 | -2.22 |
| BEC | 7.65 | -0.15 | -1.92 |
| TASCO | 21.40 | -0.40 | -1.83 |
| TKN | 11.30 | -0.20 | -1.74 |
| BLA | 23.70 | -0.40 | -1.66 |
| MAJOR | 17.80 | -0.30 | -1.66 |

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 |
| 19/01/2021 | 69,778 | 71,254 | -1,476 | 42,016 | 39,424 | 2,592 | 91,320 | 92,436 | -1,116 | 203,114 | 329,135 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-------|--------------------|-------|-------|----------------|-------|--------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 19/01/2021 | 8,558 | 7,514 | 1,044 | 2,885 | 1,544 | 1,341 | 7,560 | 9,945 | -2,385 | 19,003 | 40,036 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|--------|----------------|-------|-------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 19/01/2021 | 0 | 0 | 0 | 669 | 9,665 | -8,996 | 13,027 | 4,031 | 8,996 | 13,696 | 59,975 |