

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Jan-21	19-Jan-21	Change	20-Jan-21	(+/-)	19-Jan-21	(+/-)	18-Jan-21	(+/-)	15-Jan-21	(+/-)	14-Jan-21
S50F21	Jan 2021	949.00	953.60	-4.6 -0.48 %	284	0.71 %	282	-1.40 %	286	3.62 %	276	-5.15 %	291
S50G21	Feb 2021	948.20	952.90	-4.7 -0.49 %	124	-17.33 %	150	20.00 %	125	-20.89 %	158	0.00 %	158
S50H21	Mar 2021	946.10	950.60	-4.5 -0.47 %	296,800	1.44 %	292,584	-3.08 %	301,871	1.52 %	297,361	2.08 %	291,302
S50M21	Jun 2021	941.60	946.20	-4.6 -0.49 %	27,365	9.57 %	24,976	3.75 %	24,074	1.46 %	23,727	-0.59 %	23,867
S50U21	Sep 2021	939.40	944.00	-4.6 -0.49 %	8,498	1.54 %	8,369	-1.76 %	8,519	1.04 %	8,431	0.62 %	8,379
S50Z21	Dec 2021	939.80	944.20	-4.4 -0.47 %	3,074	10.81 %	2,774	9.56 %	2,532	1.81 %	2,487	10.34 %	2,254

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Jan-21	19-Jan-21	Change	20-Jan-21	(+/-)	19-Jan-21	(+/-)	18-Jan-21	(+/-)	15-Jan-21	(+/-)	14-Jan-21
SUPERH21	Mar 2021	23,051	1.04	1.04	0.00 0.00 %	196,777	3.68 %	189,785	4.98 %	180,776	-2.69 %	185,775	-7.90 %	201,704
TMBH21	Mar 2021	19,903	1.17	1.17	0.00 0.00 %	69,118	14.58 %	60,323	-1.58 %	61,294	-16.05 %	73,013	-4.04 %	76,088
IRPCH21	Mar 2021	6,928	3.73	3.79	-0.06 -1.58 %	48,171	-0.91 %	48,612	-2.19 %	49,701	-0.51 %	49,955	1.06 %	49,433
ICHIH21	Mar 2021	5,065	11.49	11.55	-0.06 -0.52 %	11,693	-7.71 %	12,670	4.23 %	12,156	9.24 %	11,128	-11.45 %	12,567
BANPUH21	Mar 2021	5,024	10.58	10.84	-0.26 -2.40 %	14,975	7.08 %	13,985	-2.69 %	14,372	-0.01 %	14,374	11.61 %	12,879
TKNH21	Mar 2021	3,756	11.70	11.28	0.42 3.72 %	22,858	12.70 %	20,283	2.53 %	19,782	2.77 %	19,248	-0.01 %	19,249
ESSO21	Mar 2021	3,412	8.70	9.00	-0.30 -3.33 %	2,461	-49.21 %	4,845	-13.61 %	5,608	0.00 %	5,608	-0.11 %	5,614
SIRIH21	Mar 2021	3,221	0.84	0.83	0.01 1.20 %	34,423	-4.43 %	36,018	-5.26 %	38,018	5.05 %	36,192	-2.68 %	37,190
TASCOH21	Mar 2021	3,059	21.20	21.25	-0.05 -0.24 %	5,064	-21.26 %	6,431	5.41 %	6,101	-0.67 %	6,142	2.83 %	5,973
BTSM21	Jun 2021	3,053	9.71	9.54	0.17 1.78 %	36,224	6.17 %	34,119	0.59 %	33,918	-0.03 %	33,927	-2.36 %	34,747

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*20-Jan-21	(+/-)	19-Jan-21	(+/-)	18-Jan-21	(+/-)	15-Jan-21	(+/-)	14-Jan-21	20-Jan-21	19-Jan-21	Change
SUPERH21	Mar 2021	23,051	196,777	3.68 %	189,785	4.98 %	180,776	-2.69 %	185,775	-7.90 %	201,704	1.04	1.04	0 0 %
BLANDH21	Mar 2021	513	172,080	-0.29 %	172,580	-22.45 %	222,543	0.46 %	221,514	0.58 %	220,231	1.16	1.15	0.01 0.87 %
SUPERM21	Jun 2021	1,000	104,234	0.97 %	103,234	0.98 %	102,234	0.00 %	102,234	-3.77 %	106,234	1.04	1.04	0 0 %
BLANDM21	Jun 2021	2	72,865	0.00 %	72,863	219.13 %	22,832	9.61 %	20,831	23.95 %	16,806	1.16	1.14	0.02 1.75 %
TMBH21	Mar 2021	19,903	69,118	14.58 %	60,323	-1.58 %	61,294	-16.05 %	73,013	-4.04 %	76,088	1.17	1.17	0 0 %
IRPCH21	Mar 2021	6,928	48,171	-0.91 %	48,612	-2.19 %	49,701	-0.51 %	49,955	1.06 %	49,433	3.73	3.79	-0.06 -1.6 %
KTCH21	Mar 2021	2,639	46,897	-0.46 %	47,113	0.61 %	46,828	-0.85 %	47,228	0.66 %	46,917	71.41	76.38	-5 -6.5 %
RSM21	Jun 2021	0	40,685	0.00 %	40,685	-1.21 %	41,185	0.42 %	41,013	0.00 %	41,013	20.85	20.35	0.5 2.46 %
BTSM21	Jun 2021	3,053	36,224	6.17 %	34,119	0.59 %	33,918	-0.03 %	33,927	-2.36 %	34,747	9.71	9.54	0.2 1.78 %
SIRIH21	Mar 2021	3,221	34,423	-4.43 %	36,018	-5.26 %	38,018	5.05 %	36,192	-2.68 %	37,190	0.84	0.83	0.01 1.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	139.50	7.50	5.68
CENDEL	25.25	1.25	5.21
TKN	11.80	0.50	4.42
STA	32.75	1.25	3.97
MINT	26.50	1.00	3.92
THCOM	9.30	0.35	3.91
TTCL	7.55	0.25	3.42
TTA	6.35	0.20	3.25
BEAUTY	1.66	0.05	3.11
MAJOR	18.20	0.40	2.25

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	72.00	-5.00	-6.49
DELTA	600.00	-22.00	-3.54
BCP	25.75	-0.75	-2.83
GULF	34.50	-1.00	-2.82
TVO	35.25	-1.00	-2.76
GPSC	81.25	-2.00	-2.40
COM7	43.75	-1.00	-2.23
TOP	57.75	-1.25	-2.12
OSP	35.00	-0.75	-2.10
SPALI	19.70	-0.40	-1.99

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
20/01/2021	76,469	75,120	1,349	34,268	34,685	-417	101,051	101,983	-932	211,788	336,145

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/01/2021	13,280	12,216	1,064	3,036	3,528	-492	13,236	13,808	-572	29,552	38,866

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/01/2021	0	0	0	1,652	6,509	-4,857	8,318	3,461	4,857	9,970	58,297