

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-Jan-21	20-Jan-21	Change	21-Jan-21	(+/-)	20-Jan-21	(+/-)	19-Jan-21	(+/-)	18-Jan-21	(+/-)	15-Jan-21
S50F21	Jan 2021	947.20	949.00	-1.8 -0.19 %	280	-1.41 %	284	0.71 %	282	-1.40 %	286	3.62 %	276
S50G21	Feb 2021	950.00	948.20	1.8 0.19 %	135	8.87 %	124	-17.33 %	150	20.00 %	125	-20.89 %	158
S50H21	Mar 2021	949.20	946.10	3.1 0.33 %	300,095	1.11 %	296,800	1.44 %	292,584	-3.08 %	301,871	1.52 %	297,361
S50M21	Jun 2021	944.20	941.60	2.6 0.28 %	29,348	7.25 %	27,365	9.57 %	24,976	3.75 %	24,074	1.46 %	23,727
S50U21	Sep 2021	942.20	939.40	2.8 0.3 %	8,463	-0.41 %	8,498	1.54 %	8,369	-1.76 %	8,519	1.04 %	8,431
S50Z21	Dec 2021	942.80	939.80	3 0.32 %	3,138	2.08 %	3,074	10.81 %	2,774	9.56 %	2,532	1.81 %	2,487

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Jan-21	20-Jan-21	Change	21-Jan-21	(+/-)	20-Jan-21	(+/-)	19-Jan-21	(+/-)	18-Jan-21	(+/-)	15-Jan-21
TMBH21	Mar 2021	40,006	1.19	1.17	0.02 1.71 %	63,681	-7.87 %	69,118	14.58 %	60,323	-1.58 %	61,294	-16.05 %	73,013
SUPERH21	Mar 2021	31,015	1.06	1.04	0.02 1.92 %	209,789	6.61 %	196,777	3.68 %	189,785	4.98 %	180,776	-2.69 %	185,775
BEAUTYH21	Mar 2021	7,092	1.78	1.67	0.11 6.59 %	10,163	12.92 %	9,000	13.22 %	7,949	0.08 %	7,943	43.22 %	5,546
SUPERM21	Jun 2021	6,000	1.06	1.04	0.02 1.92 %	108,234	3.84 %	104,234	0.97 %	103,234	0.98 %	102,234	0.00 %	102,234
CHGH21	Mar 2021	5,505	2.63	2.56	0.07 2.73 %	15,131	30.14 %	11,627	0.03 %	11,623	9.42 %	10,622	-4.49 %	11,121
HANA21	Mar 2021	4,966	51.29	50.48	0.81 1.60 %	1,951	-37.21 %	3,107	-6.16 %	3,311	-2.96 %	3,412	-2.96 %	3,516
TKNH21	Mar 2021	3,629	11.32	11.70	-0.38 -3.25 %	21,897	-4.20 %	22,858	12.70 %	20,283	2.53 %	19,782	2.77 %	19,248
CENTELH21	Mar 2021	3,259	26.00	25.00	1.00 4.00 %	1,801	-15.96 %	2,143	53.95 %	1,392	0.22 %	1,389	12.02 %	1,240
KBANKH21	Mar 2021	3,205	123.76	116.10	7.66 6.60 %	2,434	-31.97 %	3,578	29.73 %	2,758	-6.73 %	2,957	3.68 %	2,852
JASH21	Mar 2021	3,112	3.21	3.18	0.03 0.94 %	23,163	-3.71 %	24,056	9.06 %	22,057	0.00 %	22,057	-0.26 %	22,114

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*21-Jan-21	(+/-)	20-Jan-21	(+/-)	19-Jan-21	(+/-)	18-Jan-21	(+/-)	15-Jan-21	21-Jan-21	20-Jan-21	Change
SUPERH21	Mar 2021	31,015	209,789	6.61 %	196,777	3.68 %	189,785	4.98 %	180,776	-2.69 %	185,775	1.06	1.04	0.02 1.92 %
BLANDH21	Mar 2021	1,108	173,173	0.64 %	172,080	-0.29 %	172,580	-22.45 %	222,543	0.46 %	221,514	1.13	1.16	-0.03 -2.6 %
SUPERM21	Jun 2021	6,000	108,234	3.84 %	104,234	0.97 %	103,234	0.98 %	102,234	0.00 %	102,234	1.06	1.04	0.02 1.92 %
BLANDM21	Jun 2021	500	73,365	0.69 %	72,865	0.00 %	72,863	219.13 %	22,832	9.61 %	20,831	1.12	1.16	-0.04 -3.5 %
TMBH21	Mar 2021	40,006	63,681	-7.87 %	69,118	14.58 %	60,323	-1.58 %	61,294	-16.05 %	73,013	1.19	1.17	0.02 1.71 %
IRPCH21	Mar 2021	2,247	47,233	-1.95 %	48,171	-0.91 %	48,612	-2.19 %	49,701	-0.51 %	49,955	3.72	3.73	-0.01 -0.3 %
KTCH21	Mar 2021	1,444	47,029	0.28 %	46,897	-0.46 %	47,113	0.61 %	46,828	-0.85 %	47,228	67.65	71.41	-4 -5.3 %
TKNM21	Jun 2021	521	41,058	1.29 %	40,537	0.05 %	40,517	0.00 %	40,517	0.00 %	40,517	11.27	11.64	-0.4 -3.2 %
RSM21	Jun 2021	1,300	39,385	-3.20 %	40,685	0.00 %	40,685	-1.21 %	41,185	0.42 %	41,013	21.43	20.85	0.6 2.78 %
SIRIH21	Mar 2021	116	34,453	0.09 %	34,423	-4.43 %	36,018	-5.26 %	38,018	5.05 %	36,192	0.88	0.84	0.04 4.76 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KBANK	125.00	9.00	7.76
EPG	8.45	0.55	6.96
BEAUTY	1.77	0.11	6.63
BBL	127.00	5.50	4.53
KTB	12.50	0.50	4.17
CHG	2.62	0.10	3.97
MBK	13.30	0.50	3.91
RS	21.70	0.80	3.83
SCB	93.75	3.25	3.59
BCH	14.60	0.50	3.55

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	6.25	-1.30	-17.22
DELTA	558.00	-42.00	-7.00
KTC	67.75	-4.25	-5.90
VNT	35.00	-1.25	-3.45
TKN	11.40	-0.40	-3.39
PRM	7.90	-0.20	-2.47
RATCH	50.50	-1.25	-2.42
SAWAD	68.50	-1.50	-2.14
JMT	37.50	-0.75	-1.96
IVL	37.50	-0.75	-1.96

## 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
21/01/2021	75,595	73,098	2,497	42,662	40,748	1,914	98,301	102,712	-4,411	216,558	341,459

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/01/2021	26,068	23,572	2,496	5,919	6,188	-269	23,954	26,181	-2,227	55,941	40,453

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/01/2021	0	0	0	1,037	2,828	-1,791	6,721	4,930	1,791	7,758	62,109