

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Jan-21	21-Jan-21	Change	22-Jan-21	(+/-)	21-Jan-21	(+/-)	20-Jan-21	(+/-)	19-Jan-21	(+/-)	18-Jan-21
S50F21	Jan 2021	935.00	947.20	-12.2 -1.29 %	270	-3.57 %	280	-1.41 %	284	0.71 %	282	-1.40 %	286
S50G21	Feb 2021	933.30	950.00	-16.7 -1.76 %	119	-11.85 %	135	8.87 %	124	-17.33 %	150	20.00 %	125
S50H21	Mar 2021	931.80	949.20	-17.4 -1.83 %	306,085	2.00 %	300,095	1.11 %	296,800	1.44 %	292,584	-3.08 %	301,871
S50M21	Jun 2021	927.20	944.20	-17 -1.8 %	27,257	-7.12 %	29,348	7.25 %	27,365	9.57 %	24,976	3.75 %	24,074
S50U21	Sep 2021	925.10	942.20	-17.1 -1.81 %	8,692	2.71 %	8,463	-0.41 %	8,498	1.54 %	8,369	-1.76 %	8,519
S50Z21	Dec 2021	925.70	942.80	-17.1 -1.81 %	3,332	6.18 %	3,138	2.08 %	3,074	10.81 %	2,774	9.56 %	2,532

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Jan-21	21-Jan-21	Change	22-Jan-21	(+/-)	21-Jan-21	(+/-)	20-Jan-21	(+/-)	19-Jan-21	(+/-)	18-Jan-21
SUPERH21	Mar 2021	42,308	1.04	1.06	-0.02 -1.89 %	245,848	17.19 %	209,789	6.61 %	196,777	3.68 %	189,785	4.98 %	180,776
SUPERM21	Jun 2021	28,001	1.04	1.06	-0.02 -1.89 %	106,235	-1.85 %	108,234	3.84 %	104,234	0.97 %	103,234	0.98 %	102,234
TMBH21	Mar 2021	13,091	1.16	1.19	-0.03 -2.52 %	56,968	-10.54 %	63,681	-7.87 %	69,118	14.58 %	60,323	-1.58 %	61,294
BEAUTYH21	Mar 2021	10,788	1.72	1.78	-0.06 -3.37 %	13,803	35.82 %	10,163	12.92 %	9,000	13.22 %	7,949	0.08 %	7,943
CHGH21	Mar 2021	8,052	2.66	2.63	0.03 1.14 %	13,181	-12.89 %	15,131	30.14 %	11,627	0.03 %	11,623	9.42 %	10,622
ICHIH21	Mar 2021	7,931	11.60	11.45	0.15 1.31 %	17,619	38.59 %	12,713	8.72 %	11,693	-7.71 %	12,670	4.23 %	12,156
TRUEH21	Mar 2021	6,189	3.32	3.43	-0.11 -3.21 %	27,028	7.87 %	25,055	-0.09 %	25,077	-5.69 %	26,589	-3.52 %	27,559
THANIU21	Sep 2021	6,000	3.87	3.97	-0.10 -2.52 %	2,008	-74.93 %	8,008	0.00 %	8,008	-5.88 %	8,508	6.24 %	8,008
IRPCH21	Mar 2021	5,989	3.66	3.72	-0.06 -1.61 %	51,310	8.63 %	47,233	-1.95 %	48,171	-0.91 %	48,612	-2.19 %	49,701
GUNKULH21	Mar 2021	5,002	2.57	2.61	-0.04 -1.53 %	32,803	10.07 %	29,803	7.30 %	27,775	3.73 %	26,775	4.92 %	25,519

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*22-Jan-21	(+/-)	21-Jan-21	(+/-)	20-Jan-21	(+/-)	19-Jan-21	(+/-)	18-Jan-21	22-Jan-21	21-Jan-21	Change
SUPERH21	Mar 2021	42,308	245,848	17.19 %	209,789	6.61 %	196,777	3.68 %	189,785	4.98 %	180,776	1.04	1.06	-0.02 -1.9 %
BLANDH21	Mar 2021	2,222	174,319	0.66 %	173,173	0.64 %	172,080	-0.29 %	172,580	-22.45 %	222,543	1.12	1.13	-0.01 -0.9 %
SUPERM21	Jun 2021	28,001	106,235	-1.85 %	108,234	3.84 %	104,234	0.97 %	103,234	0.98 %	102,234	1.04	1.06	-0.02 -1.9 %
BLANDM21	Jun 2021	38	73,403	0.05 %	73,365	0.69 %	72,865	0.00 %	72,863	19.13 %	22,832	1.11	1.12	-0.01 -0.9 %
TMBH21	Mar 2021	13,091	56,968	-10.54 %	63,681	-7.87 %	69,118	14.58 %	60,323	-1.58 %	61,294	1.16	1.19	-0.03 -2.5 %
IRPCH21	Mar 2021	5,989	51,310	8.63 %	47,233	-1.95 %	48,171	-0.91 %	48,612	-2.19 %	49,701	3.66	3.72	-0.06 -1.6 %
KTCH21	Mar 2021	1,657	47,078	0.10 %	47,029	0.28 %	46,897	-0.46 %	47,113	0.61 %	46,828	64.53	67.65	-3 -4.6 %
TKNM21	Jun 2021	0	41,058	0.00 %	41,058	1.29 %	40,537	0.05 %	40,517	0.00 %	40,517	11.05	11.27	-0.2 -2 %
RSM21	Jun 2021	300	39,685	0.76 %	39,385	-3.20 %	40,685	0.00 %	40,685	-1.21 %	41,185	21.45	21.43	0.02 0.09 %
SIRIH21	Mar 2021	2,142	34,593	0.41 %	34,453	0.09 %	34,423	-4.43 %	36,018	-5.26 %	38,018	0.85	0.88	-0.03 -3.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	54.50	4.75	9.55
CPN	52.75	3.00	6.03
STA	33.75	1.25	3.85
KBANK	129.00	4.00	3.20
JMT	38.50	1.00	2.67
ICHI	11.60	0.30	2.65
GLOBAL	19.50	0.40	2.09
HANA	52.25	1.00	1.95
SCC	393.00	7.00	1.81
TISCO	96.25	1.25	1.32

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	63.50	-4.25	-6.27
BCP	24.40	-1.60	-6.15
AEONTS	203.00	-12.00	-5.58
PSL	7.60	-0.40	-5.00
TTCL	5.95	-0.30	-4.80
THCOM	8.75	-0.40	-4.37
TOP	55.50	-2.50	-4.31
BBL	122.00	-5.00	-3.94
MINT	26.25	-1.00	-3.67
VNT	33.75	-1.25	-3.57

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
22/01/2021	86,480	87,754	-1,274	43,846	45,039	-1,193	103,546	101,079	2,467	233,872	345,755

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/01/2021	10,465	11,308	-843	2,468	3,419	-951	13,043	11,249	1,794	25,976	39,872

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/01/2021	0	0	0	1,025	487	538	2,128	2,666	-538	3,153	61,665