

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Jan-21	22-Jan-21	Change	25-Jan-21	(+/-)	22-Jan-21	(+/-)	21-Jan-21	(+/-)	20-Jan-21	(+/-)	19-Jan-21
S50F21	Jan 2021	938.90	935.00	3.9 0.42 %	252	-6.67 %	270	-3.57 %	280	-1.41 %	284	0.71 %	282
S50G21	Feb 2021	936.00	933.30	2.7 0.29 %	202	69.75 %	119	-11.85 %	135	8.87 %	124	-17.33 %	150
S50H21	Mar 2021	935.40	931.80	3.6 0.39 %	314,101	2.62 %	306,085	2.00 %	300,095	1.11 %	296,800	1.44 %	292,584
S50M21	Jun 2021	931.80	927.20	4.6 0.5 %	26,225	-3.79 %	27,257	-7.12 %	29,348	7.25 %	27,365	9.57 %	24,976
S50U21	Sep 2021	929.10	925.10	4 0.43 %	8,607	-0.98 %	8,692	2.71 %	8,463	-0.41 %	8,498	1.54 %	8,369
S50Z21	Dec 2021	928.80	925.70	3.1 0.33 %	3,293	-1.17 %	3,332	6.18 %	3,138	2.08 %	3,074	10.81 %	2,774

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Jan-21	22-Jan-21	Change	25-Jan-21	(+/-)	22-Jan-21	(+/-)	21-Jan-21	(+/-)	20-Jan-21	(+/-)	19-Jan-21
BEAUTYH21	Mar 2021	15,793	1.83	1.72	0.11 6.40 %	12,293	-10.94 %	13,803	35.82 %	10,163	12.92 %	9,000	13.22 %	7,949
SUPERH21	Mar 2021	11,095	1.05	1.04	0.01 0.96 %	236,876	-3.65 %	245,848	17.19 %	209,789	6.61 %	196,777	3.68 %	189,785
WHAH21	Mar 2021	7,832	3.13	3.08	0.05 1.62 %	31,488	1.08 %	31,153	-2.79 %	32,046	-3.02 %	33,045	0.08 %	33,018
ICHIH21	Mar 2021	7,598	12.63	11.60	1.03 8.88 %	18,266	3.67 %	17,619	38.59 %	12,713	8.72 %	11,693	-7.71 %	12,670
TASCOH21	Mar 2021	7,433	21.62	21.10	0.52 2.46 %	6,550	31.39 %	4,985	-3.88 %	5,186	2.41 %	5,064	-21.26 %	6,431
PRMH21	Mar 2021	5,503	7.70	7.68	0.02 0.26 %	31,962	20.79 %	26,461	3.87 %	25,474	-2.05 %	26,008	0.08 %	25,988
TMBU21	Sep 2021	5,000	1.14	1.15	-0.01 -0.87 %	6,021	-45.37 %	11,021	0.00 %	11,021	4.75 %	10,521	0.00 %	10,521
IRPCH21	Mar 2021	4,231	3.70	3.66	0.04 1.09 %	47,665	-7.10 %	51,310	8.63 %	47,233	-1.95 %	48,171	-0.91 %	48,612
HANAH21	Mar 2021	3,515	56.00	51.80	4.20 8.11 %	1,938	-8.71 %	2,123	8.82 %	1,951	-37.21 %	3,107	-6.16 %	3,311
AMATAH21X	Mar 2021	3,247	17.35	16.34	1.01 6.18 %	3,470	155.90 %	1,356	-5.90 %	1,441	-6.49 %	1,541	-5.98 %	1,639

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*25-Jan-21	(+/-)	22-Jan-21	(+/-)	21-Jan-21	(+/-)	20-Jan-21	(+/-)	19-Jan-21	25-Jan-21	22-Jan-21	Change
SUPERH21	Mar 2021	11,095	236,876	-3.65 %	245,848	17.19 %	209,789	6.61 %	196,777	3.68 %	189,785	1.05	1.04	0.01 0.96 %
BLANDH21	Mar 2021	835	174,893	0.33 %	174,319	0.66 %	173,173	0.64 %	172,080	-0.29 %	172,580	1.10	1.12	-0.02 -1.8 %
SUPERM21	Jun 2021	0	106,235	0.00 %	106,235	-1.85 %	108,234	3.84 %	104,234	0.97 %	103,234	1.05	1.04	0.01 0.96 %
BLANDM21	Jun 2021	0	73,403	0.00 %	73,403	0.05 %	73,365	0.69 %	72,865	0.00 %	72,863	1.09	1.11	-0.02 -1.8 %
TMBH21	Mar 2021	2,700	57,443	0.83 %	56,968	-10.54 %	63,681	-7.87 %	69,118	14.58 %	60,323	1.15	1.16	-0.01 -0.9 %
IRPCH21	Mar 2021	4,231	47,665	-7.10 %	51,310	8.63 %	47,233	-1.95 %	48,171	-0.91 %	48,612	3.70	3.66	0.04 1.09 %
KTCH21	Mar 2021	1,267	47,659	1.23 %	47,078	0.10 %	47,029	0.28 %	46,897	-0.46 %	47,113	64.05	64.53	-0.5 -0.7 %
TKNM21	Jun 2021	900	41,058	0.00 %	41,058	0.00 %	41,058	1.29 %	40,537	0.05 %	40,517	10.85	11.05	-0.2 -1.8 %
RSM21	Jun 2021	973	38,912	-1.95 %	39,685	0.76 %	39,385	-3.20 %	40,685	0.00 %	40,685	21.95	21.45	0.5 2.33 %
GUNKULH21	Mar 2021	27	32,816	0.04 %	32,803	10.07 %	29,803	7.30 %	27,775	3.73 %	26,775	2.55	2.57	-0.02 -0.8 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GLOBAL	21.20	1.70	8.72
ICHI	12.50	0.90	7.76
HANA	56.25	4.00	7.66
AMATA	17.50	1.20	7.36
KCE	58.00	3.50	6.42
BEAUTY	1.83	0.11	6.40
SAMART	6.40	0.35	5.79
CBG	148.50	8.00	5.69
EA	64.75	3.00	4.86
COM7	44.00	2.00	4.76

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	504.00	-40.00	-7.35
TVO	33.00	-1.50	-4.35
STA	32.75	-1.00	-2.96
M	50.50	-1.50	-2.88
TPIPL	1.71	-0.05	-2.84
SCB	92.00	-2.50	-2.65
SIRI	0.84	-0.02	-2.33
STPI	3.70	-0.08	-2.12
KBANK	126.50	-2.50	-1.94
MINT	25.75	-0.50	-1.90

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
25/01/2021	72,138	68,069	4,069	33,974	32,790	1,184	90,076	95,329	-5,253	196,188	352,680

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/01/2021	17,440	16,700	740	5,124	4,679	445	17,821	19,006	-1,185	40,385	40,928

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/01/2021	0	0	0	2,107	676	1,431	1,067	2,498	-1,431	3,174	60,239