

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Jan-21	25-Jan-21	Change	26-Jan-21	(+/-)	25-Jan-21	(+/-)	22-Jan-21	(+/-)	21-Jan-21	(+/-)	20-Jan-21
S50F21	Jan 2021	950.00	938.90	11.1 1.18 %	242	-3.97 %	252	-6.67 %	270	-3.57 %	280	-1.41 %	284
S50G21	Feb 2021	948.80	936.00	12.8 1.37 %	196	-2.97 %	202	69.75 %	119	-11.85 %	135	8.87 %	124
S50H21	Mar 2021	946.70	935.40	11.3 1.21 %	309,814	-1.36 %	314,101	2.62 %	306,085	2.00 %	300,095	1.11 %	296,800
S50M21	Jun 2021	943.10	931.80	11.3 1.21 %	26,390	0.63 %	26,225	-3.79 %	27,257	-7.12 %	29,348	7.25 %	27,365
S50U21	Sep 2021	940.30	929.10	11.2 1.21 %	8,567	-0.46 %	8,607	-0.98 %	8,692	2.71 %	8,463	-0.41 %	8,498
S50Z21	Dec 2021	940.50	928.80	11.7 1.26 %	3,329	1.09 %	3,293	-1.17 %	3,332	6.18 %	3,138	2.08 %	3,074

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Jan-21	25-Jan-21	Change	26-Jan-21	(+/-)	25-Jan-21	(+/-)	22-Jan-21	(+/-)	21-Jan-21	(+/-)	20-Jan-21
TMBH21	Mar 2021	12,663	1.16	1.15	0.01 0.87 %	58,885	2.51 %	57,443	0.83 %	56,968	-10.54 %	63,681	-7.87 %	69,118
IRPCH21	Mar 2021	10,070	3.73	3.70	0.03 0.81 %	50,455	5.85 %	47,665	-7.10 %	51,310	8.63 %	47,233	-1.95 %	48,171
PRMH21	Mar 2021	8,518	7.90	7.70	0.20 2.60 %	28,970	-9.36 %	31,962	20.79 %	26,461	3.87 %	25,474	-2.05 %	26,008
TKNH21	Mar 2021	8,312	10.53	10.90	-0.37 -3.39 %	25,108	14.54 %	21,921	2.42 %	21,403	-2.26 %	21,897	-4.20 %	22,858
ICHIH21	Mar 2021	6,291	12.13	12.63	-0.50 -3.96 %	15,946	-12.70 %	18,266	3.67 %	17,619	38.59 %	12,713	8.72 %	11,693
TRUEH21	Mar 2021	6,162	3.31	3.30	0.01 0.30 %	22,996	-13.26 %	26,510	-1.92 %	27,028	7.87 %	25,055	-0.09 %	25,077
SIRIH21	Mar 2021	5,745	0.86	0.85	0.01 1.18 %	29,166	-10.47 %	32,576	-5.83 %	34,593	0.41 %	34,453	0.09 %	34,423
SUPERH21	Mar 2021	5,011	1.05	1.05	0.00 0.00 %	239,877	1.27 %	236,876	-3.65 %	245,848	17.19 %	209,789	6.61 %	196,777
RSU21	Sep 2021	4,158	22.06	21.89	0.17 0.78 %	12,722	-13.17 %	14,651	-4.44 %	15,331	-0.97 %	15,481	-8.72 %	16,960
BCHH21	Mar 2021	4,106	14.61	15.01	-0.40 -2.66 %	3,592	-2.60 %	3,688	-7.45 %	3,985	-7.26 %	4,297	-4.17 %	4,484

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*26-Jan-21	(+/-)	25-Jan-21	(+/-)	22-Jan-21	(+/-)	21-Jan-21	(+/-)	20-Jan-21	26-Jan-21	25-Jan-21	Change
SUPERH21	Mar 2021	5,011	239,877	1.27 %	236,876	-3.65 %	245,848	17.19 %	209,789	6.61 %	196,777	1.05	1.05	0 0 %
BLANDH21	Mar 2021	372	175,169	0.16 %	174,893	0.33 %	174,319	0.66 %	173,173	0.64 %	172,080	1.10	1.10	0 0 %
SUPERM21	Jun 2021	1,000	107,235	0.94 %	106,235	0.00 %	106,235	-1.85 %	108,234	3.84 %	104,234	1.05	1.05	0 0 %
BLANDM21	Jun 2021	0	73,403	0.00 %	73,403	0.00 %	73,403	0.05 %	73,365	0.69 %	72,865	1.09	1.09	0 0 %
TMBH21	Mar 2021	12,663	58,885	2.51 %	57,443	0.83 %	56,968	-10.54 %	63,681	-7.87 %	69,118	1.16	1.15	0.01 0.87 %
IRPCH21	Mar 2021	10,070	50,455	5.85 %	47,665	-7.10 %	51,310	8.63 %	47,233	-1.95 %	48,171	3.73	3.70	0.03 0.81 %
KTCH21	Mar 2021	2,654	47,406	-0.53 %	47,659	1.23 %	47,078	0.10 %	47,029	0.28 %	46,897	68.00	64.05	4 6.17 %
TKNM21	Jun 2021	2,031	43,088	4.94 %	41,058	0.00 %	41,058	0.00 %	41,058	1.29 %	40,537	10.48	10.85	-0.4 -3.4 %
RSM21	Jun 2021	300	39,012	0.26 %	38,912	-1.95 %	39,685	0.76 %	39,385	-3.20 %	40,685	22.11	21.95	0.2 0.73 %
GUNKULH21	Mar 2021	2,118	33,835	3.11 %	32,816	0.04 %	32,803	10.07 %	29,803	7.30 %	27,775	2.52	2.55	-0.03 -1.2 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	556.00	52.00	10.32
KTC	68.25	4.25	6.64
EA	68.75	4.00	6.18
TQM	125.50	6.50	5.46
SCB	96.25	4.25	4.62
OSP	36.75	1.50	4.26
TTCL	6.40	0.25	4.07
VGI	6.95	0.20	2.96
BANPU	10.80	0.30	2.86
GPSC	83.50	2.00	2.45

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	10.50	-0.50	-4.55
ICHI	12.10	-0.40	-3.20
CHG	2.54	-0.08	-3.05
CBG	144.50	-4.00	-2.69
TASCO	21.40	-0.50	-2.28
HANA	55.00	-1.25	-2.22
TU	14.40	-0.30	-2.04
PSL	7.50	-0.15	-1.96
WHA	3.06	-0.06	-1.92
BEAUTY	1.80	-0.03	-1.64

## 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
26/01/2021	72,168	80,858	-8,690	45,625	44,634	991	109,703	102,004	7,699	227,496	348,538

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/01/2021	14,944	14,672	272	4,899	5,208	-309	15,750	15,713	37	35,593	42,059

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/01/2021	0	0	0	6,865	7,026	-161	9,728	9,567	161	16,593	62,721