

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Jan-21	26-Jan-21	Change	27-Jan-21	(+/-)	26-Jan-21	(+/-)	25-Jan-21	(+/-)	22-Jan-21	(+/-)	21-Jan-21
S50F21	Jan 2021	938.00	950.00	-12 -1.26 %	201	-16.94 %	242	-3.97 %	252	-6.67 %	270	-3.57 %	280
S50G21	Feb 2021	933.00	948.80	-15.8 -1.67 %	142	-27.55 %	196	-2.97 %	202	69.75 %	119	-11.85 %	135
S50H21	Mar 2021	932.10	946.70	-14.6 -1.54 %	314,321	1.45 %	309,814	-1.36 %	314,101	2.62 %	306,085	2.00 %	300,095
S50M21	Jun 2021	928.10	943.10	-15 -1.59 %	27,108	2.72 %	26,390	0.63 %	26,225	-3.79 %	27,257	-7.12 %	29,348
S50U21	Sep 2021	925.70	940.30	-14.6 -1.55 %	8,515	-0.61 %	8,567	-0.46 %	8,607	-0.98 %	8,692	2.71 %	8,463
S50Z21	Dec 2021	925.80	940.50	-14.7 -1.56 %	3,474	4.36 %	3,329	1.09 %	3,293	-1.17 %	3,332	6.18 %	3,138

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Jan-21	26-Jan-21	Change	27-Jan-21	(+/-)	26-Jan-21	(+/-)	25-Jan-21	(+/-)	22-Jan-21	(+/-)	21-Jan-21
WHAH21	Mar 2021	21,810	3.15	3.08	0.07 2.27 %	33,392	1.02 %	33,056	4.98 %	31,488	1.08 %	31,153	-2.79 %	32,046
AAVH21	Mar 2021	9,804	2.50	2.30	0.20 8.70 %	34,786	33.27 %	26,101	-0.17 %	26,146	-0.21 %	26,200	0.16 %	26,158
SUPERH21	Mar 2021	8,034	1.04	1.05	-0.01 -0.95 %	244,897	2.09 %	239,877	1.27 %	236,876	-3.65 %	245,848	17.19 %	209,789
BANPUH21	Mar 2021	5,999	11.10	10.72	0.38 3.54 %	16,966	17.50 %	14,439	0.00 %	14,439	-3.33 %	14,936	3.37 %	14,449
AAVM21	Jun 2021	4,511	2.50	2.30	0.20 8.70 %	4,547	574.47 %	47	0.00 %	47	2.17 %	46	2.22 %	45
BPPH21	Mar 2021	3,843	16.90	15.70	1.20 7.64 %	3,571	159.90 %	1,374	-6.78 %	1,474	0.00 %	1,474	0.00 %	1,474
TMBH21	Mar 2021	3,686	1.14	1.16	-0.02 -1.72 %	56,267	-4.45 %	58,885	2.51 %	57,443	0.83 %	56,968	-10.54 %	63,681
SPALIH21	Mar 2021	3,530	20.35	20.10	0.25 1.24 %	975	-6.70 %	1,045	0.97 %	1,035	10.81 %	934	0.00 %	934
ICHIH21	Mar 2021	3,321	12.50	12.13	0.37 3.05 %	15,754	-1.20 %	15,946	-12.70 %	18,266	3.67 %	17,619	38.59 %	12,713
BEAUTYM21	Jun 2021	3,008	1.75	1.79	-0.04 -2.23 %	1,689	148.02 %	681	276.24 %	181	-73.46 %	682	-42.25 %	1,181

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*27-Jan-21	(+/-)	26-Jan-21	(+/-)	25-Jan-21	(+/-)	22-Jan-21	(+/-)	21-Jan-21	27-Jan-21	26-Jan-21	Change
SUPERH21	Mar 2021	8,034	244,897	2.09 %	239,877	1.27 %	236,876	-3.65 %	245,848	17.19 %	209,789	1.04	1.05	-0.01 -1 %
BLANDH21	Mar 2021	13	175,175	0.00 %	175,169	0.16 %	174,893	0.33 %	174,319	0.66 %	173,173	1.09	1.10	-0.01 -0.9 %
SUPERM21	Jun 2021	1,000	108,235	0.93 %	107,235	0.94 %	106,235	0.00 %	106,235	-1.85 %	108,234	1.04	1.05	-0.01 -1 %
BLANDM21	Jun 2021	5	73,408	0.01 %	73,403	0.00 %	73,403	0.00 %	73,403	0.05 %	73,365	1.08	1.09	-0.01 -0.9 %
TMBH21	Mar 2021	3,686	56,267	-4.45 %	58,885	2.51 %	57,443	0.83 %	56,968	-10.54 %	63,681	1.14	1.16	-0.02 -1.7 %
IRPCH21	Mar 2021	611	51,026	1.13 %	50,455	5.85 %	47,665	-7.10 %	51,310	8.63 %	47,233	3.68	3.73	-0.05 -1.3 %
KTCH21	Mar 2021	514	47,509	0.22 %	47,406	-0.53 %	47,659	1.23 %	47,078	0.10 %	47,029	66.00	68.00	-2 -2.9 %
TKNM21	Jun 2021	1,611	44,698	3.74 %	43,088	4.94 %	41,058	0.00 %	41,058	0.00 %	41,058	10.75	10.48	0.3 2.58 %
RSM21	Jun 2021	601	38,413	-1.54 %	39,012	0.26 %	38,912	-1.95 %	39,685	0.76 %	39,385	22.34	22.11	0.2 1.04 %
GUNKULH21	Mar 2021	1,000	34,835	2.96 %	33,835	3.11 %	32,816	0.04 %	32,803	10.07 %	29,803	2.52	2.52	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.52	0.22	9.57
BPP	17.10	1.30	8.23
EPG	8.65	0.30	3.59
AMATA	17.90	0.60	3.47
ICHI	12.50	0.40	3.31
SAWAD	70.75	2.25	3.28
WHA	3.16	0.10	3.27
CBG	149.00	4.50	3.11
BANPU	11.10	0.30	2.78
MTC	67.50	1.50	2.27
TVO	33.75	0.75	2.27

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	502.00	-54.00	-9.71
TTA	5.80	-0.30	-4.92
CPN	50.50	-1.75	-3.35
GLOBAL	20.30	-0.70	-3.33
KTC	66.00	-2.25	-3.30
IVL	37.00	-1.25	-3.27
MINT	25.50	-0.75	-2.86
TASCO	20.80	-0.60	-2.80
BEAUTY	1.75	-0.05	-2.78
HMPRO	14.10	-0.40	-2.76

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
27/01/2021	73,758	76,631	-2,873	37,658	37,362	296	100,564	97,987	2,577	211,980	353,761

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/01/2021	9,174	11,695	-2,521	3,218	2,506	712	11,551	9,742	1,809	23,943	42,089

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/01/2021	0	0	0	3,836	1,786	2,050	2,554	4,604	-2,050	6,390	64,253