

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Jan-21	27-Jan-21	Change	28-Jan-21	(+/-)	27-Jan-21	(+/-)	26-Jan-21	(+/-)	25-Jan-21	(+/-)	22-Jan-21
S50G21	Feb 2021	915.30	933.00	-17.7 -1.9 %	103	-27.46 %	142	-27.55 %	196	-2.97 %	202	69.75 %	119
S50H21	Mar 2021	912.10	932.10	-20 -2.15 %	312,490	-0.58 %	314,321	1.45 %	309,814	-1.36 %	314,101	2.62 %	306,085
S50J21	Apr 2021	908.20	932.40	-24.2 -2.6 %	6	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50M21	Jun 2021	908.20	928.10	-19.9 -2.14 %	27,294	0.69 %	27,108	2.72 %	26,390	0.63 %	26,225	-3.79 %	27,257
S50U21	Sep 2021	905.70	925.70	-20 -2.16 %	8,535	0.23 %	8,515	-0.61 %	8,567	-0.46 %	8,607	-0.98 %	8,692
S50Z21	Dec 2021	906.10	925.80	-19.7 -2.13 %	3,479	0.14 %	3,474	4.36 %	3,329	1.09 %	3,293	-1.17 %	3,332

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Jan-21	27-Jan-21	Change	28-Jan-21	(+/-)	27-Jan-21	(+/-)	26-Jan-21	(+/-)	25-Jan-21	(+/-)	22-Jan-21
SUPERH21	Mar 2021	103,670	0.99	1.04	-0.05 -4.81 %	198,417	-18.98 %	244,897	2.09 %	239,877	1.27 %	236,876	-3.65 %	245,848
SUPERM21	Jun 2021	36,000	0.99	1.04	-0.05 -4.81 %	76,235	-29.57 %	108,235	0.93 %	107,235	0.94 %	106,235	0.00 %	106,235
ICHIH21	Mar 2021	12,388	12.30	12.50	-0.20 -1.60 %	11,843	-24.83 %	15,754	-1.20 %	15,946	-12.70 %	18,266	3.67 %	17,619
IRPCH21	Mar 2021	12,016	3.50	3.68	-0.18 -4.89 %	39,861	-21.88 %	51,026	1.13 %	50,455	5.85 %	47,665	-7.10 %	51,310
AAVH21	Mar 2021	11,868	2.42	2.50	-0.08 -3.20 %	43,178	24.12 %	34,786	33.27 %	26,101	-0.17 %	26,146	-0.21 %	26,200
WHAH21	Mar 2021	8,923	3.08	3.15	-0.07 -2.22 %	29,525	-11.58 %	33,392	1.02 %	33,056	4.98 %	31,488	1.08 %	31,153
BANPUH21	Mar 2021	7,449	10.73	11.10	-0.37 -3.33 %	12,358	-27.16 %	16,966	17.50 %	14,439	0.00 %	14,439	-3.33 %	14,936
TMBH21	Mar 2021	6,910	1.12	1.14	-0.02 -1.75 %	50,807	-9.70 %	56,267	-4.45 %	58,885	2.51 %	57,443	0.83 %	56,968
COM7U21	Sep 2021	5,300	41.69	42.74	-1.05 -2.46 %	5,302	3.92 %	5,102	2.00 %	5,002	-1.96 %	5,102	0.00 %	5,102
GUNKULH21	Mar 2021	4,839	2.50	2.52	-0.02 -0.79 %	33,011	-5.24 %	34,835	2.96 %	33,835	3.11 %	32,816	0.04 %	32,803

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*28-Jan-21	(+/-)	27-Jan-21	(+/-)	26-Jan-21	(+/-)	25-Jan-21	(+/-)	22-Jan-21	28-Jan-21	27-Jan-21	Change
SUPERH21	Mar 2021	103,670	198,417	-18.98 %	244,897	2.09 %	239,877	1.27 %	236,876	-3.65 %	245,848	0.99	1.04	-0.05 -4.8 %
BLANDH21	Mar 2021	742	174,878	-0.17 %	175,175	0.00 %	175,169	0.16 %	174,893	0.33 %	174,319	1.09	1.09	0 0 %
SUPERM21	Jun 2021	36,000	76,235	-29.57 %	108,235	0.93 %	107,235	0.94 %	106,235	0.00 %	106,235	0.99	1.04	-0.05 -4.8 %
BLANDM21	Jun 2021	1,500	74,908	2.04 %	73,408	0.01 %	73,403	0.00 %	73,403	0.00 %	73,403	1.08	1.08	0 0 %
TMBH21	Mar 2021	6,910	50,807	-9.70 %	56,267	-4.45 %	58,885	2.51 %	57,443	0.83 %	56,968	1.12	1.14	-0.02 -1.8 %
KTCH21	Mar 2021	760	47,049	-0.97 %	47,509	0.22 %	47,406	-0.53 %	47,659	1.23 %	47,078	62.79	66.00	-3 -4.9 %
TKNM21	Jun 2021	0	44,698	0.00 %	44,698	3.74 %	43,088	4.94 %	41,058	0.00 %	41,058	10.54	10.75	-0.2 -2 %
AAVH21	Mar 2021	11,868	43,178	24.12 %	34,786	33.27 %	26,101	-0.17 %	26,146	-0.21 %	26,200	2.42	2.50	-0.08 -3.2 %
IRPCH21	Mar 2021	12,016	39,861	-21.88 %	51,026	1.13 %	50,455	5.85 %	47,665	-7.10 %	51,310	3.50	3.68	-0.2 -4.9 %
RSM21	Jun 2021	1,551	37,064	-3.51 %	38,413	-1.54 %	39,012	0.26 %	38,912	-1.95 %	39,685	22.10	22.34	-0.2 -1.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	9.10	0.30	3.41
TKN	10.60	0.30	2.91
BPP	17.50	0.40	2.34
RS	22.50	0.20	0.90
QH	2.34	0.02	0.86
M	50.00	0.25	0.50
BTS	9.70	0.00	0.00
THANI	4.00	0.00	0.00
BLA	24.00	0.00	0.00
AOT	60.00	-0.25	-0.41

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	30.00	-2.50	-7.69
EA	63.50	-4.75	-6.96
SAWAD	66.25	-4.50	-6.36
PSL	7.05	-0.40	-5.37
MTC	64.00	-3.50	-5.19
TTA	5.50	-0.30	-5.17
ESSO	8.35	-0.45	-5.11
SPRC	8.80	-0.45	-4.86
KTC	63.00	-3.00	-4.55
JMT	36.75	-1.75	-4.55

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
28/01/2021	96,935	88,502	8,433	43,124	45,431	-2,307	107,984	114,110	-6,126	248,043	352,050

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/01/2021	19,890	19,233	657	5,059	4,709	350	17,812	18,819	-1,007	42,761	40,868

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/01/2021	0	0	0	2,856	1,711	1,145	5,086	6,231	-1,145	7,942	64,254