

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Jan-21	28-Jan-21	Change	29-Jan-21	(+/-)	28-Jan-21	(+/-)	27-Jan-21	(+/-)	26-Jan-21	(+/-)	25-Jan-21
S50G21	Feb 2021	913.90	915.30	-1.4 -0.15 %	89	-13.59 %	103	-27.46 %	142	-27.55 %	196	-2.97 %	202
S50H21	Mar 2021	909.40	912.10	-2.7 -0.3 %	318,519	1.93 %	312,490	-0.58 %	314,321	1.45 %	309,814	-1.36 %	314,101
S50J21	Apr 2021	909.90	908.20	1.7 0.19 %	10	66.67 %	6	0.00 %	0	0.00 %	0	0.00 %	0
S50M21	Jun 2021	905.40	908.20	-2.8 -0.31 %	27,584	1.06 %	27,294	0.69 %	27,108	2.72 %	26,390	0.63 %	26,225
S50U21	Sep 2021	903.00	905.70	-2.7 -0.3 %	8,530	-0.06 %	8,535	0.23 %	8,515	-0.61 %	8,567	-0.46 %	8,607
S50Z21	Dec 2021	903.30	906.10	-2.8 -0.31 %	3,631	4.37 %	3,479	0.14 %	3,474	4.36 %	3,329	1.09 %	3,293

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Jan-21	28-Jan-21	Change	29-Jan-21	(+/-)	28-Jan-21	(+/-)	27-Jan-21	(+/-)	26-Jan-21	(+/-)	25-Jan-21
SUPERH21	Mar 2021	55,120	1.01	0.99	0.02 2.02 %	181,404	-8.57 %	198,417	-18.98 %	244,897	2.09 %	239,877	1.27 %	236,876
TMBH21	Mar 2021	22,019	1.11	1.12	-0.01 -0.89 %	44,166	-13.07 %	50,807	-9.70 %	56,267	-4.45 %	58,885	2.51 %	57,443
IRPCH21	Mar 2021	20,382	3.35	3.50	-0.15 -4.29 %	33,985	-14.74 %	39,861	-21.88 %	51,026	1.13 %	50,455	5.85 %	47,665
TASCOH21	Mar 2021	6,911	20.15	20.40	-0.25 -1.23 %	10,529	163.62 %	3,994	-40.65 %	6,730	13.51 %	5,929	-9.48 %	6,550
BEAUTYH21	Mar 2021	5,758	1.74	1.70	0.04 2.35 %	12,935	7.07 %	12,081	-8.77 %	13,242	-0.50 %	13,309	8.26 %	12,293
AAVH21	Mar 2021	5,150	2.43	2.42	0.01 0.41 %	40,288	-6.69 %	43,178	24.12 %	34,786	33.27 %	26,101	-0.17 %	26,146
WHAH21	Mar 2021	4,810	3.03	3.08	-0.05 -1.62 %	28,890	-2.15 %	29,525	-11.58 %	33,392	1.02 %	33,056	4.98 %	31,488
STAH21	Mar 2021	4,499	29.70	29.74	-0.04 -0.13 %	6,666	-9.69 %	7,381	-17.06 %	8,899	4.89 %	8,484	-0.66 %	8,540
IVLH21	Mar 2021	4,480	34.60	35.25	-0.65 -1.84 %	5,506	-25.94 %	7,435	-1.39 %	7,540	3.29 %	7,300	2.80 %	7,101
ICHIH21	Mar 2021	4,157	12.19	12.30	-0.11 -0.89 %	10,845	-8.43 %	11,843	-24.83 %	15,754	-1.20 %	15,946	-12.70 %	18,266

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*29-Jan-21	(+/-)	28-Jan-21	(+/-)	27-Jan-21	(+/-)	26-Jan-21	(+/-)	25-Jan-21	29-Jan-21	28-Jan-21	Change
SUPERH21	Mar 2021	55,120	181,404	-8.57 %	198,417	-18.98 %	244,897	2.09 %	239,877	1.27 %	236,876	1.01	0.99	0.02 2.02 %
BLANDH21	Mar 2021	1,148	174,869	-0.01 %	174,878	-0.17 %	175,175	0.00 %	175,169	0.16 %	174,893	1.03	1.09	-0.06 -5.5 %
SUPERM21	Jun 2021	3,010	77,235	1.31 %	76,235	-29.57 %	108,235	0.93 %	107,235	0.94 %	106,235	1.01	0.99	0.02 2.02 %
BLANDM21	Jun 2021	1,507	76,415	2.01 %	74,908	2.04 %	73,408	0.01 %	73,403	0.00 %	73,403	1.02	1.08	-0.06 -5.6 %
KTCH21	Mar 2021	357	47,232	0.39 %	47,049	-0.97 %	47,509	0.22 %	47,406	-0.53 %	47,659	64.30	62.79	1.5 2.4 %
TKNM21	Jun 2021	0	44,698	0.00 %	44,698	0.00 %	44,698	3.74 %	43,088	4.94 %	41,058	10.45	10.54	-0.09 -0.9 %
TMBH21	Mar 2021	22,019	44,166	-13.07 %	50,807	-9.70 %	56,267	-4.45 %	58,885	2.51 %	57,443	1.11	1.12	-0.01 -0.9 %
SUPERZ21	Dec 2021	2,500	42,500	6.25 %	40,000	0.00 %	40,000	0.00 %	40,000	0.00 %	40,000	1.00	0.99	0.01 1.01 %
AAVH21	Mar 2021	5,150	40,288	-6.69 %	43,178	24.12 %	34,786	33.27 %	26,101	-0.17 %	26,146	2.43	2.42	0.01 0.41 %
RSM21	Jun 2021	1,550	35,514	-4.18 %	37,064	-3.51 %	38,413	-1.54 %	39,012	0.26 %	38,912	22.90	22.10	0.8 3.62 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	9.60	0.50	5.49
GUNKUL	2.58	0.10	4.03
KBANK	127.00	4.50	3.67
KTC	65.00	2.00	3.17
GLOBAL	20.80	0.60	2.97
MTC	65.75	1.75	2.73
TTA	5.65	0.15	2.73
BGRIM	51.00	1.25	2.51
BEAUTY	1.73	0.04	2.37
CHG	2.60	0.06	2.36

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IRPC	3.40	-0.18	-5.03
VNT	31.00	-1.50	-4.62
SAMART	6.45	-0.30	-4.44
PTTEP	103.50	-4.50	-4.17
TASCO	19.90	-0.60	-2.93
BLAND	1.03	-0.03	-2.83
JAS	3.02	-0.08	-2.58
BTS	9.45	-0.25	-2.58
ICHI	12.00	-0.30	-2.44
MBK	12.10	-0.30	-2.42

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
29/01/2021	89,551	103,677	-14,126	45,601	41,157	4,444	110,013	100,331	9,682	245,165	358,363

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/01/2021	34,489	34,447	42	6,514	7,026	-512	23,812	23,342	470	64,815	40,650

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/01/2021	0	0	0	4,055	4,065	-10	6,010	6,000	10	10,065	60,650