

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Nov-20	16-Nov-20	Change	17-Nov-20	(+/-)	16-Nov-20	(+/-)	13-Nov-20	(+/-)	12-Nov-20	(+/-)	11-Nov-20
S50X20	Nov 2020	877.20	878.70	-1.5 -0.17 %	150	1.35 %	148	-15.43 %	175	-3.85 %	182	4.00 %	175
S50Z20	Dec 2020	876.70	879.20	-2.5 -0.28 %	343,850	-4.42 %	359,769	0.43 %	358,243	-0.28 %	359,262	2.17 %	351,645
S50F21	Jan 2021	876.80	879.50	-2.7 -0.31 %	144	19.01 %	121	51.25 %	80	-13.04 %	92	55.93 %	59
S50H21	Mar 2021	872.40	875.00	-2.6 -0.3 %	32,811	-0.35 %	32,926	-0.86 %	33,211	5.82 %	31,383	7.11 %	29,301
S50M21	Jun 2021	867.70	870.70	-3 -0.34 %	7,703	6.78 %	7,214	-0.85 %	7,276	-0.11 %	7,284	4.82 %	6,949
S50U21	Sep 2021	863.30	865.90	-2.6 -0.3 %	2,915	-1.45 %	2,958	0.48 %	2,944	0.03 %	2,943	8.56 %	2,711

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Nov-20	16-Nov-20	Change	17-Nov-20	(+/-)	16-Nov-20	(+/-)	13-Nov-20	(+/-)	12-Nov-20	(+/-)	11-Nov-20
WHAZ20	Dec 2020	17,694	2.74	2.80	-0.06 -2.14 %	35,290	14.63 %	30,786	79.07 %	17,192	-34.23 %	26,141	-1.60 %	26,565
SUPERZ20	Dec 2020	13,570	0.88	0.89	-0.01 -1.12 %	155,574	0.74 %	154,431	-3.28 %	159,676	5.95 %	150,706	-1.31 %	152,704
SIRIZ20	Dec 2020	12,937	0.74	0.71	0.03 4.23 %	26,373	-23.94 %	34,673	-1.60 %	35,236	0.59 %	35,029	0.00 %	35,030
SIRIH21	Mar 2021	11,118	0.75	0.70	0.05 7.14 %	14,472	314.79 %	3,489	-11.45 %	3,940	-11.24 %	4,439	0.07 %	4,436
SPRCZ20	Dec 2020	9,707	6.80	6.75	0.05 0.74 %	11,061	4.76 %	10,558	-17.46 %	12,792	8.54 %	11,785	-0.03 %	11,789
IRPCH21	Mar 2021	8,097	2.65	2.63	0.02 0.76 %	11,144	10.27 %	10,106	-36.65 %	15,953	-8.18 %	17,375	9.50 %	15,868
VGIZ20	Dec 2020	6,662	7.08	7.40	-0.32 -4.32 %	9,482	10.49 %	8,582	-36.66 %	13,550	25.66 %	10,783	-0.91 %	10,882
VGIH21	Mar 2021	5,560	7.14	7.28	-0.14 -1.92 %	10,084	5.61 %	9,548	-34.25 %	14,522	16.03 %	12,516	7.81 %	11,609
SUPERH21	Mar 2021	5,205	0.88	0.89	-0.01 -1.12 %	31,370	-2.47 %	32,165	-5.85 %	34,165	159.51 %	13,165	-27.53 %	18,165
IRPCZ20	Dec 2020	4,948	2.64	2.62	0.02 0.76 %	19,450	-1.77 %	19,800	-17.20 %	23,914	1.81 %	23,490	1.92 %	23,048

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*17-Nov-20	(+/-)	16-Nov-2	(+/-)	13-Nov-20	(+/-)	12-Nov-20	(+/-)	11-Nov-20	17-Nov-20	16-Nov-20	Change
BLANDZ20	Dec 2020	1,236	340,386	-0.33 %	341,522	-0.01 %	341,572	0.00 %	341,572	0.02 %	341,514	1.04	1.00	0.04 4 %
SUPERZ20	Dec 2020	13,570	155,574	0.74 %	154,431	-3.28 %	159,676	5.95 %	150,706	-1.31 %	152,704	0.88	0.89	-0.01 -1.1 %
TKNZ20	Dec 2020	2,501	48,722	2.10 %	47,722	0.03 %	47,709	0.00 %	47,707	1.08 %	47,198	10.76	10.60	0.2 1.51 %
RSM21	Jun 2021	0	47,193	0.00 %	47,193	0.00 %	47,193	-1.46 %	47,893	0.00 %	47,893	17.28	18.13	-0.9 -4.7 %
KTCZ20	Dec 2020	32	40,644	0.01 %	40,640	0.01 %	40,636	2.53 %	39,634	0.27 %	39,527	42.65	42.20	0.5 1.07 %
PTTM21	Jun 2021	0	36,288	0.00 %	36,288	0.00 %	36,288	0.00 %	36,287	0.02 %	36,281	36.67	36.62	0.05 0.14 %
JASZ20	Dec 2020	611	36,190	-1.32 %	36,674	1.19 %	36,242	0.15 %	36,187	7.13 %	33,779	2.80	2.88	-0.08 -2.8 %
WHAZ20	Dec 2020	17,694	35,290	14.63 %	30,786	79.07 %	17,192	-34.23 %	26,141	-1.60 %	26,565	2.74	2.80	-0.06 -2.1 %
BTSZ20X	Dec 2020	585	31,980	0.95 %	31,680	-13.40 %	36,580	0.03 %	36,570	1.36 %	36,078	10.26	10.47	-0.2 -2.0 %
TMBZ20	Dec 2020	2,961	31,631	-6.14 %	33,700	-25.35 %	45,144	7.90 %	41,840	1.13 %	41,371	0.99	1.01	-0.02 -2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	0.76	0.05	7.04
BCPG	13.50	0.60	4.65
BLA	18.90	0.70	3.85
TPIPL	1.46	0.05	3.55
BDMS	22.40	0.70	3.23
WHAUP	4.24	0.12	2.91
BA	5.45	0.15	2.83
CPN	53.25	1.25	2.40
SAWAD	55.00	1.25	2.33
DELTA	181.50	3.50	1.97

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	5.40	-0.30	-5.26
RS	17.40	-0.80	-4.40
GPSC	64.50	-2.50	-3.73
VGI	7.15	-0.25	-3.38
EA	43.25	-1.50	-3.35
TRUE	3.06	-0.10	-3.16
TMB	0.99	-0.03	-2.94
WHA	2.72	-0.08	-2.86
JAS	2.82	-0.08	-2.76
AMATA	14.40	-0.40	-2.70

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
17/11/2020	108,461	87,498	20,963	52,761	50,295	2,466	128,915	152,344	-23,429	290,137	387,573

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/11/2020	21,858	22,220	-362	5,245	6,260	-1,015	18,990	17,613	1,377	46,093	50,791

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/11/2020	0	0	0	4,509	4,213	296	6,269	6,565	-296	10,778	52,690