

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Nov-20	17-Nov-20	Change	18-Nov-20	(+/-)	17-Nov-20	(+/-)	16-Nov-20	(+/-)	13-Nov-20	(+/-)	12-Nov-20
S50X20	Nov 2020	893.60	877.20	16.4 1.87 %	153	2.00 %	150	1.35 %	148	-15.43 %	175	-3.85 %	182
S50Z20	Dec 2020	893.60	876.70	16.9 1.93 %	348,085	1.23 %	343,850	-4.42 %	359,769	0.43 %	358,243	-0.28 %	359,262
S50F21	Jan 2021	890.30	876.80	13.5 1.54 %	129	-10.42 %	144	19.01 %	121	51.25 %	80	-13.04 %	92
S50H21	Mar 2021	888.70	872.40	16.3 1.87 %	32,419	-1.19 %	32,811	-0.35 %	32,926	-0.86 %	33,211	5.82 %	31,383
S50M21	Jun 2021	884.60	867.70	16.9 1.95 %	7,653	-0.65 %	7,703	6.78 %	7,214	-0.85 %	7,276	-0.11 %	7,284
S50U21	Sep 2021	880.00	863.30	16.7 1.93 %	2,842	-2.50 %	2,915	-1.45 %	2,958	0.48 %	2,944	0.03 %	2,943

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Nov-20	17-Nov-20	Change	18-Nov-20	(+/-)	17-Nov-20	(+/-)	16-Nov-20	(+/-)	13-Nov-20	(+/-)	12-Nov-20
WHAZ20	Dec 2020	7,847	2.76	2.74	0.02 0.73 %	33,833	-4.13 %	35,290	14.63 %	30,786	79.07 %	17,192	-34.23 %	26,141
SIRIH21	Mar 2021	7,058	0.77	0.75	0.02 2.67 %	9,460	-34.63 %	14,472	314.79 %	3,489	-11.45 %	3,940	-11.24 %	4,439
VGIZ20	Dec 2020	7,052	7.21	7.08	0.13 1.84 %	10,481	10.54 %	9,482	10.49 %	8,582	-36.66 %	13,550	25.66 %	10,783
WHAH21	Mar 2021	5,510	2.73	2.71	0.02 0.74 %	29,706	-4.78 %	31,198	7.31 %	29,072	21.67 %	23,895	9.64 %	21,794
SUPERH21	Mar 2021	5,001	0.90	0.88	0.02 2.27 %	26,371	-15.94 %	31,370	-2.47 %	32,165	-5.85 %	34,165	159.51 %	13,165
TPIPU21	Sep 2021	5,000	3.96	3.95	0.01 0.25 %	2,502	0.00 %	2,502	0.00 %	2,502	0.00 %	2,502	0.00 %	2,502
ICHIZ20	Dec 2020	3,560	11.35	11.43	-0.08 -0.70 %	11,754	3.89 %	11,314	15.52 %	9,794	11.31 %	8,799	-0.05 %	8,803
VGIH21	Mar 2021	3,511	7.20	7.14	0.06 0.84 %	11,595	14.98 %	10,084	5.61 %	9,548	-34.25 %	14,522	16.03 %	12,516
IRPCZ20	Dec 2020	3,348	2.75	2.64	0.11 4.17 %	22,563	16.01 %	19,450	-1.77 %	19,800	-17.20 %	23,914	1.81 %	23,490
PSHZ20	Dec 2020	3,326	11.30	11.35	-0.05 -0.44 %	253	-92.50 %	3,373	-1.29 %	3,417	0.03 %	3,416	-1.16 %	3,456

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*18-Nov-20	(+/-)	17-Nov-2	(+/-)	16-Nov-20	(+/-)	13-Nov-20	(+/-)	12-Nov-20	18-Nov-20	17-Nov-20	Change
BLANDZ20	Dec 2020	3	340,389	0.00 %	340,386	-0.33 %	341,522	-0.01 %	341,572	0.00 %	341,572	1.03	1.04	-0.01 -1 %
SUPERZ20	Dec 2020	1,038	156,584	0.65 %	155,574	0.74 %	154,431	-3.28 %	159,676	5.95 %	150,706	0.90	0.88	0.02 2.27 %
TKNZ20	Dec 2020	5	48,717	-0.01 %	48,722	2.10 %	47,722	0.03 %	47,709	0.00 %	47,707	10.66	10.76	-0.1 -0.9 %
RSM21	Jun 2021	0	47,193	0.00 %	47,193	0.00 %	47,193	0.00 %	47,193	-1.46 %	47,893	16.97	17.28	-0.3 -1.8 %
KTCZ20	Dec 2020	404	40,644	0.00 %	40,644	0.01 %	40,640	0.01 %	40,636	2.53 %	39,634	43.70	42.65	1.1 2.46 %
JASZ20	Dec 2020	505	36,689	1.38 %	36,190	-1.32 %	36,674	1.19 %	36,242	0.15 %	36,187	2.86	2.80	0.06 2.14 %
PTTM21	Jun 2021	0	36,288	0.00 %	36,288	0.00 %	36,288	0.00 %	36,288	0.00 %	36,287	37.10	36.67	0.4 1.17 %
WHAZ20	Dec 2020	7,847	33,833	-4.13 %	35,290	14.63 %	30,786	79.07 %	17,192	-34.23 %	26,141	2.76	2.74	0.02 0.73 %
TMBZ20	Dec 2020	2,534	33,751	6.70 %	31,631	-6.14 %	33,700	-25.35 %	45,144	7.90 %	41,840	0.98	0.99	-0.01 -1.0 %
BTSZ20X	Dec 2020	1,992	33,419	4.50 %	31,980	0.95 %	31,680	-13.40 %	36,580	0.03 %	36,570	10.22	10.26	-0.04 -0.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	39.00	2.25	6.12
BPP	15.10	0.70	4.86
KCE	38.25	1.75	4.79
BANPU	7.60	0.30	4.11
GPSC	67.00	2.50	3.88
PSL	5.60	0.20	3.70
IVL	28.50	1.00	3.64
GULF	36.00	1.25	3.60
DELTA	188.00	6.50	3.58
GLOBAL	16.80	0.50	3.07

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	17.10	-0.30	-1.72
BLA	18.70	-0.20	-1.06
TMB	0.98	-0.01	-1.01
STA	26.50	-0.25	-0.93
TKN	10.80	-0.10	-0.92
PSH	11.20	-0.10	-0.88
MBK	11.70	-0.10	-0.85
CHG	2.52	-0.02	-0.79
BJC	34.25	-0.25	-0.72
CK	17.60	-0.10	-0.56

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
18/11/2020	101,548	100,645	903	49,275	57,369	-8,094	162,963	155,772	7,191	313,786	391,281

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/11/2020	10,761	7,456	3,305	3,320	4,132	-812	9,265	11,758	-2,493	23,346	48,217

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/11/2020	0	0	0	6,000	6,990	-990	9,480	8,490	990	15,480	52,413