

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Nov-20	18-Nov-20	Change	19-Nov-20	(+/-)	18-Nov-20	(+/-)	17-Nov-20	(+/-)	16-Nov-20	(+/-)	13-Nov-20
S50X20	Nov 2020	888.50	893.60	-5.1 -0.57 %	159	3.92 %	153	2.00 %	150	1.35 %	148	-15.43 %	175
S50Z20	Dec 2020	889.80	893.60	-3.8 -0.43 %	351,613	1.01 %	348,085	1.23 %	343,850	-4.42 %	359,769	0.43 %	358,243
S50F21	Jan 2021	889.60	890.30	-0.7 -0.08 %	137	6.20 %	129	-10.42 %	144	19.01 %	121	51.25 %	80
S50H21	Mar 2021	885.70	888.70	-3 -0.34 %	33,373	2.94 %	32,419	-1.19 %	32,811	-0.35 %	32,926	-0.86 %	33,211
S50M21	Jun 2021	881.50	884.60	-3.1 -0.35 %	7,774	1.58 %	7,653	-0.65 %	7,703	6.78 %	7,214	-0.85 %	7,276
S50U21	Sep 2021	876.40	880.00	-3.6 -0.41 %	2,961	4.19 %	2,842	-2.50 %	2,915	-1.45 %	2,958	0.48 %	2,944

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Nov-20	18-Nov-20	Change	19-Nov-20	(+/-)	18-Nov-20	(+/-)	17-Nov-20	(+/-)	16-Nov-20	(+/-)	13-Nov-20
IRPCH21	Mar 2021	16,645	2.84	2.71	0.13 4.80 %	14,647	37.32 %	10,666	-4.29 %	11,144	10.27 %	10,106	-36.65 %	15,953
IRPCZ20	Dec 2020	10,690	2.88	2.75	0.13 4.73 %	16,848	-25.33 %	22,563	16.01 %	19,450	-1.77 %	19,800	-17.20 %	23,914
WHAH21	Mar 2021	10,160	2.78	2.73	0.05 1.83 %	31,679	6.64 %	29,706	-4.78 %	31,198	7.31 %	29,072	21.67 %	23,895
WHAZ20	Dec 2020	8,605	2.80	2.76	0.04 1.45 %	38,768	14.59 %	33,833	-4.13 %	35,290	14.63 %	30,786	79.07 %	17,192
SIRIZ20	Dec 2020	6,400	0.78	0.77	0.01 1.30 %	21,522	-15.17 %	25,371	-3.80 %	26,373	-23.94 %	34,673	-1.60 %	35,236
SIRIH21	Mar 2021	6,228	0.77	0.77	0.00 0.00 %	3,637	-61.55 %	9,460	-34.63 %	14,472	314.79 %	3,489	-11.45 %	3,940
VGIH21	Mar 2021	4,505	7.23	7.20	0.03 0.42 %	9,095	-21.56 %	11,595	14.98 %	10,084	5.61 %	9,548	-34.25 %	14,522
SPRCZ20	Dec 2020	4,004	7.46	6.88	0.58 8.43 %	8,062	-27.11 %	11,061	0.00 %	11,061	4.76 %	10,558	-17.46 %	12,792
PTTGCZ20	Dec 2020	3,319	53.88	52.00	1.88 3.62 %	3,573	25.02 %	2,858	28.45 %	2,225	5.80 %	2,103	-25.53 %	2,824
TMBH21	Mar 2021	3,107	0.99	0.97	0.02 2.06 %	9,684	44.88 %	6,684	8.21 %	6,177	48.20 %	4,168	-0.26 %	4,179

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*19-Nov-20	(+/-)	18-Nov-2	(+/-)	17-Nov-20	(+/-)	16-Nov-20	(+/-)	13-Nov-20	19-Nov-20	18-Nov-20	Change
BLANDZ20	Dec 2020	14	340,403	0.00 %	340,389	0.00 %	340,386	-0.33 %	341,522	-0.01 %	341,572	1.03	1.03	0 0 %
SUPERZ20	Dec 2020	2,000	158,584	1.28 %	156,584	0.65 %	155,574	0.74 %	154,431	-3.28 %	159,676	0.89	0.90	-0.01 -1.1 %
TKNZ20	Dec 2020	509	49,220	1.03 %	48,717	-0.01 %	48,722	2.10 %	47,722	0.03 %	47,709	11.10	10.66	0.4 4.13 %
RSM21	Jun 2021	0	47,193	0.00 %	47,193	0.00 %	47,193	0.00 %	47,193	0.00 %	47,193	16.89	16.97	-0.08 -0.5 %
KTCZ20	Dec 2020	211	40,442	-0.50 %	40,644	0.00 %	40,644	0.01 %	40,640	0.01 %	40,636	44.40	43.70	0.7 1.6 %
WHAZ20	Dec 2020	8,605	38,768	14.59 %	33,833	-4.13 %	35,290	14.63 %	30,786	79.07 %	17,192	2.80	2.76	0.04 1.45 %
JASZ20	Dec 2020	1,068	37,733	2.85 %	36,689	1.38 %	36,190	-1.32 %	36,674	1.19 %	36,242	2.88	2.86	0.02 0.7 %
PTTM21	Jun 2021	100	36,288	0.00 %	36,288	0.00 %	36,288	0.00 %	36,288	0.00 %	36,288	36.87	37.10	-0.2 -0.6 %
BTSZ20X	Dec 2020	1,465	34,573	3.45 %	33,419	4.50 %	31,980	0.95 %	31,680	-13.40 %	36,580	10.29	10.22	0.07 0.68 %
TMBZ20	Dec 2020	2,358	32,747	-2.97 %	33,751	6.70 %	31,631	-6.14 %	33,700	-25.35 %	45,144	0.99	0.98	0.01 1.02 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ORI	7.95	0.65	8.90
BEAUTY	1.46	0.10	7.35
IVL	30.25	1.75	6.14
CBG	125.00	7.00	5.93
IRPC	2.90	0.16	5.84
SPRC	7.30	0.40	5.80
BPP	15.80	0.70	4.64
PTTGC	53.75	2.00	3.86
DELTA	194.50	6.50	3.46
EPG	6.10	0.20	3.39

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	25.75	-0.75	-2.83
TVO	32.00	-0.75	-2.29
MTC	54.75	-1.25	-2.23
CRC	33.75	-0.75	-2.17
EA	43.75	-0.75	-1.69
PLANB	6.15	-0.10	-1.60
CPALL	62.25	-1.00	-1.58
BGRIM	47.75	-0.75	-1.55
WHAUP	4.16	-0.06	-1.42
VGI	7.15	-0.10	-1.38

## 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
19/11/2020	99,184	94,067	5,117	47,251	58,317	-11,066	126,750	120,801	5,949	273,185	396,017

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/11/2020	19,422	21,140	-1,718	4,367	5,496	-1,129	22,802	19,955	2,847	46,591	48,612

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/11/2020	0	0	0	6,459	8,261	-1,802	9,139	7,337	1,802	15,598	54,933