

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Nov-20	19-Nov-20	Change	20-Nov-20	(+/-)	19-Nov-20	(+/-)	18-Nov-20	(+/-)	17-Nov-20	(+/-)	16-Nov-20
S50X20	Nov 2020	905.00	888.50	16.5 1.86 %	167	5.03 %	159	3.92 %	153	2.00 %	150	1.35 %	148
S50Z20	Dec 2020	903.90	889.80	14.1 1.58 %	347,941	-1.04 %	351,613	1.01 %	348,085	1.23 %	343,850	-4.42 %	359,769
S50F21	Jan 2021	903.40	889.60	13.8 1.55 %	152	10.95 %	137	6.20 %	129	-10.42 %	144	19.01 %	121
S50H21	Mar 2021	899.70	885.70	14 1.58 %	33,338	-0.10 %	33,373	2.94 %	32,419	-1.19 %	32,811	-0.35 %	32,926
S50M21	Jun 2021	895.40	881.50	13.9 1.58 %	7,714	-0.77 %	7,774	1.58 %	7,653	-0.65 %	7,703	6.78 %	7,214
S50U21	Sep 2021	890.90	876.40	14.5 1.65 %	3,173	7.16 %	2,961	4.19 %	2,842	-2.50 %	2,915	-1.45 %	2,958

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Nov-20	19-Nov-20	Change	20-Nov-20	(+/-)	19-Nov-20	(+/-)	18-Nov-20	(+/-)	17-Nov-20	(+/-)	16-Nov-20
TMBZ20	Dec 2020	17,494	1.04	0.99	0.05 5.05 %	39,545	20.76 %	32,747	-2.97 %	33,751	6.70 %	31,631	-6.14 %	33,700
SPRCZ20	Dec 2020	15,000	7.23	7.46	-0.23 -3.08 %	8,062	0.00 %	8,062	-27.11 %	11,061	0.00 %	11,061	4.76 %	10,558
WHAZ20	Dec 2020	11,418	2.91	2.80	0.11 3.93 %	35,581	-8.22 %	38,768	14.59 %	33,833	-4.13 %	35,290	14.63 %	30,786
WHAH21	Mar 2021	8,846	2.89	2.78	0.11 3.96 %	27,990	-11.64 %	31,679	6.64 %	29,706	-4.78 %	31,198	7.31 %	29,072
AAVZ20	Dec 2020	8,366	2.04	1.93	0.11 5.70 %	2,384	-67.80 %	7,403	-16.10 %	8,824	-10.68 %	9,879	-12.76 %	11,324
GULFU21	Sep 2021	8,200	35.95	35.62	0.33 0.93 %	17,431	88.83 %	9,231	11.61 %	8,271	4.02 %	7,951	-7.66 %	8,611
VGIH21	Mar 2021	7,303	7.30	7.23	0.07 0.97 %	15,394	69.26 %	9,095	-21.56 %	11,595	14.98 %	10,084	5.61 %	9,548
IRPCZ20	Dec 2020	6,806	2.89	2.88	0.01 0.35 %	19,363	14.93 %	16,848	-25.33 %	22,563	16.01 %	19,450	-1.77 %	19,800
BTSM21	Jun 2021	6,317	10.31	10.08	0.23 2.28 %	14,846	55.80 %	9,529	7.32 %	8,879	-13.62 %	10,279	-3.75 %	10,679
TMBH21	Mar 2021	5,673	1.04	0.99	0.05 5.05 %	8,184	-15.49 %	9,684	44.88 %	6,684	8.21 %	6,177	48.20 %	4,168

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*20-Nov-20	(+/-)	19-Nov-2	(+/-)	18-Nov-20	(+/-)	17-Nov-20	(+/-)	16-Nov-20	20-Nov-20	19-Nov-20	Change
BLANDZ20	Dec 2020	808	340,106	-0.09 %	340,403	0.00 %	340,389	0.00 %	340,386	-0.33 %	341,522	1.03	1.03	0 0 %
SUPERZ20	Dec 2020	3,018	157,582	-0.63 %	158,584	1.28 %	156,584	0.65 %	155,574	0.74 %	154,431	0.89	0.89	0 0 %
TKNZ20	Dec 2020	1	49,219	0.00 %	49,220	1.03 %	48,717	-0.01 %	48,722	2.10 %	47,722	10.87	11.10	-0.2 -2.1 %
RSM21	Jun 2021	1,140	46,623	-1.21 %	47,193	0.00 %	47,193	0.00 %	47,193	0.00 %	47,193	17.32	16.89	0.4 2.55 %
JASZ20	Dec 2020	5,602	42,253	11.98 %	37,733	2.85 %	36,689	1.38 %	36,190	-1.32 %	36,674	2.91	2.88	0.03 1.04 %
KTCZ20	Dec 2020	118	40,334	-0.27 %	40,442	-0.50 %	40,644	0.00 %	40,644	0.01 %	40,640	44.60	44.40	0.2 0.45 %
TMBZ20	Dec 2020	17,494	39,545	20.76 %	32,747	-2.97 %	33,751	6.70 %	31,631	-6.14 %	33,700	1.04	0.99	0.05 5.05 %
PTTM21	Jun 2021	200	36,488	0.55 %	36,288	0.00 %	36,288	0.00 %	36,288	0.00 %	36,288	37.60	36.87	0.7 1.98 %
WHAZ20	Dec 2020	11,418	35,581	-8.22 %	38,768	14.59 %	33,833	-4.13 %	35,290	14.63 %	30,786	2.91	2.80	0.1 3.93 %
BTSZ20X	Dec 2020	3,310	33,036	-4.45 %	34,573	3.45 %	33,419	4.50 %	31,980	0.95 %	31,680	10.52	10.29	0.2 2.24 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	3.76	0.52	16.05
BEC	5.70	0.50	9.62
SAMART	5.45	0.47	9.44
KBANK	106.00	8.50	8.72
AAV	2.06	0.14	7.29
BANPU	8.30	0.55	7.10
PSL	5.90	0.35	6.31
BH	114.00	6.50	6.05
TCAP	33.75	1.75	5.47
MAJOR	17.80	0.90	5.33

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	35.00	-0.75	-2.10
DELTA	190.50	-4.00	-2.06
CBG	123.00	-2.00	-1.60
MTC	54.25	-0.50	-0.91
ICHI	11.30	-0.10	-0.88
CKP	4.90	-0.04	-0.81
JMT	34.00	-0.25	-0.73
SPRC	7.25	-0.05	-0.68
ADVANC	175.50	-1.00	-0.57
MINT	24.30	-0.10	-0.41

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
20/11/2020	82,835	94,569	-11,734	49,013	54,465	-5,452	123,498	106,312	17,186	255,346	392,485

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/11/2020	11,796	10,804	992	4,659	2,194	2,465	10,166	13,623	-3,457	26,621	46,528

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/11/2020	0	0	0	2,144	7,292	-5,148	11,800	6,652	5,148	13,944	61,761