

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|-------------|---------------|----------|-----------|---------|-----------|--------|-----------|----------|-----------|
| | | 23-Nov-20 | 20-Nov-20 | Change | 23-Nov-20 | (+/-) | 20-Nov-20 | (+/-) | 19-Nov-20 | (+/-) | 18-Nov-20 | (+/-) | 17-Nov-20 |
| S50X20 | Nov 2020 | 926.00 | 905.00 | 21 2.32 % | 169 | 1.20 % | 167 | 5.03 % | 159 | 3.92 % | 153 | 2.00 % | 150 |
| S50Z20 | Dec 2020 | 928.20 | 903.90 | 24.3 2.69 % | 307,831 | -11.53 % | 347,941 | -1.04 % | 351,613 | 1.01 % | 348,085 | 1.23 % | 343,850 |
| S50F21 | Jan 2021 | 926.40 | 903.40 | 23 2.55 % | 151 | -0.66 % | 152 | 10.95 % | 137 | 6.20 % | 129 | -10.42 % | 144 |
| S50H21 | Mar 2021 | 924.70 | 899.70 | 25 2.78 % | 35,272 | 5.80 % | 33,338 | -0.10 % | 33,373 | 2.94 % | 32,419 | -1.19 % | 32,811 |
| S50M21 | Jun 2021 | 920.20 | 895.40 | 24.8 2.77 % | 7,749 | 0.45 % | 7,714 | -0.77 % | 7,774 | 1.58 % | 7,653 | -0.65 % | 7,703 |
| S50U21 | Sep 2021 | 915.90 | 890.90 | 25 2.81 % | 3,531 | 11.28 % | 3,173 | 7.16 % | 2,961 | 4.19 % | 2,842 | -2.50 % | 2,915 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|-------------|---------------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|
| | | | 23-Nov-20 | 20-Nov-20 | Change | 23-Nov-20 | (+/-) | 20-Nov-20 | (+/-) | 19-Nov-20 | (+/-) | 18-Nov-20 | (+/-) | 17-Nov-20 |
| SUPERZ20 | Dec 2020 | 99,530 | 0.95 | 0.89 | 0.06 6.74 % | 125,576 | -20.31 % | 157,582 | -0.63 % | 158,584 | 1.28 % | 156,584 | 0.65 % | 155,574 |
| JASZ20 | Dec 2020 | 33,748 | 3.18 | 2.91 | 0.27 9.28 % | 22,407 | -46.97 % | 42,253 | 11.98 % | 37,733 | 2.85 % | 36,689 | 1.38 % | 36,190 |
| SUPERH21 | Mar 2021 | 18,320 | 0.95 | 0.89 | 0.06 6.74 % | 44,678 | 69.39 % | 26,376 | 3.94 % | 25,376 | -3.77 % | 26,371 | -15.94 % | 31,370 |
| BLANDZ20 | Dec 2020 | 17,752 | 1.05 | 1.03 | 0.02 1.94 % | 357,650 | 5.16 % | 340,106 | -0.09 % | 340,403 | 0.00 % | 340,389 | 0.00 % | 340,386 |
| SPRCZ20 | Dec 2020 | 15,708 | 7.24 | 7.23 | 0.01 0.14 % | 10,077 | 24.99 % | 8,062 | 0.00 % | 8,062 | -27.11 % | 11,061 | 0.00 % | 11,061 |
| TRUEH21 | Mar 2021 | 15,196 | 3.30 | 3.13 | 0.17 5.43 % | 6,575 | -64.39 % | 18,464 | 3.14 % | 17,902 | 0.41 % | 17,829 | 0.49 % | 17,742 |
| IRPCH21 | Mar 2021 | 15,010 | 2.89 | 2.87 | 0.02 0.70 % | 11,149 | -21.19 % | 14,147 | -3.41 % | 14,647 | 37.32 % | 10,666 | -4.29 % | 11,144 |
| WHAH21 | Mar 2021 | 13,333 | 3.03 | 2.89 | 0.14 4.84 % | 27,191 | -2.85 % | 27,990 | -11.64 % | 31,679 | 6.64 % | 29,706 | -4.78 % | 31,198 |
| GUNKULH21 | Mar 2021 | 8,503 | 2.47 | 2.35 | 0.12 5.11 % | 10,215 | -42.33 % | 17,712 | 0.02 % | 17,708 | 0.00 % | 17,708 | 9.25 % | 16,208 |
| GUNKULZ20 | Dec 2020 | 7,077 | 2.50 | 2.38 | 0.12 5.04 % | 16,848 | 0.01 % | 16,846 | 17.04 % | 14,393 | -6.08 % | 15,325 | 0.00 % | 15,325 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | Settle Price | | | | | |
|-------------------------|-------------------|----------------------|-----------------|----------|-----------|---------|-----------|---------|--------------|----------|-----------|-----------|-----------|-------------|
| | | | 23-Nov-20 | (+/-) | 20-Nov-20 | (+/-) | 19-Nov-20 | (+/-) | 18-Nov-20 | (+/-) | 17-Nov-20 | 23-Nov-20 | 20-Nov-20 | Change |
| BLANDZ20 | Dec 2020 | 17,752 | 357,650 | 5.16 % | 340,106 | -0.09 % | 340,403 | 0.00 % | 340,389 | 0.00 % | 340,386 | 1.05 | 1.03 | 0.02 1.94 % |
| SUPERZ20 | Dec 2020 | 99,530 | 125,576 | -20.31 % | 157,582 | -0.63 % | 158,584 | 1.28 % | 156,584 | 0.65 % | 155,574 | 0.95 | 0.89 | 0.06 6.74 % |
| TKNZ20 | Dec 2020 | 513 | 49,710 | 1.00 % | 49,219 | 0.00 % | 49,220 | 1.03 % | 48,717 | -0.01 % | 48,722 | 11.27 | 10.87 | 0.4 3.68 % |
| RSM21 | Jun 2021 | 0 | 46,623 | 0.00 % | 46,623 | -1.21 % | 47,193 | 0.00 % | 47,193 | 0.00 % | 47,193 | 17.52 | 17.32 | 0.2 1.15 % |
| SUPERH21 | Mar 2021 | 18,320 | 44,678 | 69.39 % | 26,376 | 3.94 % | 25,376 | -3.77 % | 26,371 | -15.94 % | 31,370 | 0.95 | 0.89 | 0.06 6.74 % |
| TMBZ20 | Dec 2020 | 6,695 | 40,347 | 2.03 % | 39,545 | 20.76 % | 32,747 | -2.97 % | 33,751 | 6.70 % | 31,631 | 1.15 | 1.04 | 0.1 10.6 % |
| KTCZ20 | Dec 2020 | 321 | 40,234 | -0.25 % | 40,334 | -0.27 % | 40,442 | -0.50 % | 40,644 | 0.00 % | 40,644 | 44.20 | 44.60 | -0.4 -0.9 % |
| PTTM21 | Jun 2021 | 0 | 36,488 | 0.00 % | 36,488 | 0.55 % | 36,288 | 0.00 % | 36,288 | 0.00 % | 36,288 | 39.86 | 37.60 | 2.3 6.01 % |
| WHAZ20 | Dec 2020 | 2,029 | 36,041 | 1.29 % | 35,581 | -8.22 % | 38,768 | 14.59 % | 33,833 | -4.13 % | 35,290 | 3.02 | 2.91 | 0.1 3.78 % |
| BTSZ20X | Dec 2020 | 2,432 | 31,052 | -6.01 % | 33,036 | -4.45 % | 34,573 | 3.45 % | 33,419 | 4.50 % | 31,980 | 10.70 | 10.52 | 0.2 1.71 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|-------|
| | | (Baht) | (%) |
| JAS | 3.38 | 0.46 | 15.75 |
| S | 1.57 | 0.18 | 12.95 |
| TMB | 1.16 | 0.11 | 10.48 |
| BH | 123.50 | 9.50 | 8.33 |
| BJC | 37.00 | 2.75 | 8.03 |
| STPI | 3.88 | 0.28 | 7.78 |
| SUPER | 0.95 | 0.06 | 6.74 |
| AMATA | 16.00 | 1.00 | 6.67 |
| GLOBAL | 17.70 | 1.10 | 6.63 |
| EGCO | 204.00 | 12.50 | 6.53 |

Top Loss (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|-------|
| | | (Baht) | (%) |
| ORI | 7.70 | -0.20 | -2.53 |
| JMT | 33.25 | -0.75 | -2.21 |
| CBG | 121.00 | -2.00 | -1.63 |
| BEAUTY | 1.49 | -0.02 | -1.32 |
| BDMS | 23.00 | -0.30 | -1.29 |
| IVL | 30.25 | -0.25 | -0.82 |
| EPG | 6.05 | -0.05 | -0.82 |
| KCE | 38.00 | -0.25 | -0.65 |
| RS | 17.50 | -0.10 | -0.57 |
| SPCG | 20.70 | -0.10 | -0.48 |

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 |
| 23/11/2020 | 104,417 | 121,809 | -17,392 | 53,459 | 54,103 | -644 | 137,457 | 119,421 | 18,036 | 295,333 | 354,703 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-------|--------------------|-------|-----|----------------|--------|--------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 23/11/2020 | 12,660 | 9,636 | 3,024 | 4,449 | 3,614 | 835 | 9,334 | 13,193 | -3,859 | 26,443 | 45,425 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|-------|----------------|-------|--------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 23/11/2020 | 0 | 0 | 0 | 1,987 | 471 | 1,516 | 2,055 | 3,571 | -1,516 | 4,042 | 61,359 |