

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Nov-20	23-Nov-20	Change	24-Nov-20	(+/-)	23-Nov-20	(+/-)	20-Nov-20	(+/-)	19-Nov-20	(+/-)	18-Nov-20
S50X20	Nov 2020	913.90	926.00	-12.1 -1.31 %	133	-21.30 %	169	1.20 %	167	5.03 %	159	3.92 %	153
S50Z20	Dec 2020	913.30	928.20	-14.9 -1.61 %	307,589	-0.08 %	307,831	-11.53 %	347,941	-1.04 %	351,613	1.01 %	348,085
S50F21	Jan 2021	913.00	926.40	-13.4 -1.45 %	149	-1.32 %	151	-0.66 %	152	10.95 %	137	6.20 %	129
S50H21	Mar 2021	910.00	924.70	-14.7 -1.59 %	39,549	12.13 %	35,272	5.80 %	33,338	-0.10 %	33,373	2.94 %	32,419
S50M21	Jun 2021	905.70	920.20	-14.5 -1.58 %	8,169	5.42 %	7,749	0.45 %	7,714	-0.77 %	7,774	1.58 %	7,653
S50U21	Sep 2021	901.00	915.90	-14.9 -1.63 %	3,535	0.11 %	3,531	11.28 %	3,173	7.16 %	2,961	4.19 %	2,842

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Nov-20	23-Nov-20	Change	24-Nov-20	(+/-)	23-Nov-20	(+/-)	20-Nov-20	(+/-)	19-Nov-20	(+/-)	18-Nov-20
WHAZ20	Dec 2020	23,017	3.01	3.02	-0.01 -0.33 %	25,319	-29.75 %	36,041	1.29 %	35,581	-8.22 %	38,768	14.59 %	33,833
SUPERZ20	Dec 2020	21,213	0.93	0.95	-0.02 -2.11 %	123,648	-1.54 %	125,576	-20.31 %	157,582	-0.63 %	158,584	1.28 %	156,584
SPRCZ20	Dec 2020	19,338	6.85	7.24	-0.39 -5.39 %	9,095	-9.74 %	10,077	24.99 %	8,062	0.00 %	8,062	-27.11 %	11,061
TMBH21	Mar 2021	14,090	1.13	1.16	-0.03 -2.59 %	6,799	-37.06 %	10,803	32.00 %	8,184	-15.49 %	9,684	44.88 %	6,684
JASZ20	Dec 2020	13,616	3.10	3.18	-0.08 -2.52 %	21,363	-4.66 %	22,407	-46.97 %	42,253	11.98 %	37,733	2.85 %	36,689
TRUEZ20	Dec 2020	12,722	3.37	3.31	0.06 1.81 %	25,160	-13.52 %	29,092	0.48 %	28,954	0.02 %	28,948	-0.80 %	29,181
TMBZ20	Dec 2020	11,983	1.14	1.15	-0.01 -0.87 %	38,465	-4.66 %	40,347	2.03 %	39,545	20.76 %	32,747	-2.97 %	33,751
BLANDH21	Mar 2021	10,125	1.02	1.04	-0.02 -1.92 %	17,819	131.39 %	7,701	20.29 %	6,402	20.77 %	5,301	0.00 %	5,301
IRPCZ20	Dec 2020	9,988	2.79	2.90	-0.11 -3.79 %	20,324	1.85 %	19,954	3.05 %	19,363	14.93 %	16,848	-25.33 %	22,563
SUPERH21	Mar 2021	8,138	0.93	0.95	-0.02 -2.11 %	44,678	0.00 %	44,678	69.39 %	26,376	3.94 %	25,376	-3.77 %	26,371

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Nov-20	(+/-)	23-Nov-2	(+/-)	20-Nov-20	(+/-)	19-Nov-20	(+/-)	18-Nov-20	24-Nov-20	23-Nov-20	Change
BLANDZ20	Dec 2020	650	357,862	0.06 %	357,650	5.16 %	340,106	-0.09 %	340,403	0.00 %	340,389	1.03	1.05	-0.02 -1.9 %
SUPERZ20	Dec 2020	21,213	123,648	-1.54 %	125,576	-20.31 %	157,582	-0.63 %	158,584	1.28 %	156,584	0.93	0.95	-0.02 -2.1 %
TKNZ20	Dec 2020	1,003	48,710	-2.01 %	49,710	1.00 %	49,219	0.00 %	49,220	1.03 %	48,717	11.20	11.27	-0.07 -0.6 %
RSM21	Jun 2021	278	46,484	-0.30 %	46,623	0.00 %	46,623	-1.21 %	47,193	0.00 %	47,193	17.20	17.52	-0.3 -1.8 %
SUPERH21	Mar 2021	8,138	44,678	0.00 %	44,678	69.39 %	26,376	3.94 %	25,376	-3.77 %	26,371	0.93	0.95	-0.02 -2.1 %
KTCZ20	Dec 2020	148	40,321	0.22 %	40,234	-0.25 %	40,334	-0.27 %	40,442	-0.50 %	40,644	43.50	44.20	-0.7 -1.6 %
TMBZ20	Dec 2020	11,983	38,465	-4.66 %	40,347	2.03 %	39,545	20.76 %	32,747	-2.97 %	33,751	1.14	1.15	-0.01 -0.9 %
PTTM21	Jun 2021	8	36,488	0.00 %	36,488	0.00 %	36,488	0.55 %	36,288	0.00 %	36,288	39.33	39.86	-0.5 -1.3 %
BTSZ20X	Dec 2020	2,401	32,673	5.22 %	31,052	-6.01 %	33,036	-4.45 %	34,573	3.45 %	33,419	10.60	10.70	-0.1 -0.9 %
WHAH21	Mar 2021	8,050	28,204	3.73 %	27,191	-2.85 %	27,990	-11.64 %	31,679	6.64 %	29,706	3.00	3.03	-0.03 -1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	4.18	0.24	6.09
BLA	20.50	1.10	5.67
TOA	36.75	1.50	4.26
TQM	118.00	4.50	3.96
STEC	13.40	0.50	3.88
ITD	1.11	0.04	3.74
SGP	9.90	0.35	3.66
SPCG	21.30	0.60	2.90
ERW	3.54	0.08	2.31
TRUE	3.34	0.04	1.21

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TASCO	18.40	-1.50	-7.54
BH	115.00	-8.50	-6.88
SPRC	6.85	-0.40	-5.52
BEAUTY	1.41	-0.08	-5.37
IVL	28.75	-1.50	-4.96
PLANB	6.10	-0.30	-4.69
EPG	5.80	-0.25	-4.13
VGI	7.45	-0.30	-3.87
AAV	2.04	-0.08	-3.77
BLAND	1.02	-0.04	-3.77

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
24/11/2020	126,218	129,332	-3,114	54,502	48,410	6,092	160,108	163,086	-2,978	340,828	359,124

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/11/2020	32,642	26,286	6,356	10,578	11,729	-1,151	24,583	29,788	-5,205	67,803	44,850

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/11/2020	0	0	0	5,665	736	4,929	4,812	9,741	-4,929	10,477	55,565