

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Nov-20	25-Nov-20	Change	26-Nov-20	(+/-)	25-Nov-20	(+/-)	24-Nov-20	(+/-)	23-Nov-20	(+/-)	20-Nov-20
S50X20	Nov 2020	934.00	927.00	7 0.76 %	129	-2.27 %	132	-0.75 %	133	-21.30 %	169	1.20 %	167
S50Z20	Dec 2020	935.00	927.30	7.7 0.83 %	313,712	-2.23 %	320,855	4.31 %	307,589	-0.08 %	307,831	-11.53 %	347,941
S50F21	Jan 2021	935.00	926.10	8.9 0.96 %	149	1.36 %	147	-1.34 %	149	-1.32 %	151	-0.66 %	152
S50H21	Mar 2021	931.90	924.20	7.7 0.83 %	38,538	-3.41 %	39,897	0.88 %	39,549	12.13 %	35,272	5.80 %	33,338
S50M21	Jun 2021	927.40	919.40	8 0.87 %	7,925	8.73 %	7,289	-10.77 %	8,169	5.42 %	7,749	0.45 %	7,714
S50U21	Sep 2021	922.90	914.70	8.2 0.9 %	3,788	-5.75 %	4,019	13.69 %	3,535	0.11 %	3,531	11.28 %	3,173

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Nov-20	25-Nov-20	Change	26-Nov-20	(+/-)	25-Nov-20	(+/-)	24-Nov-20	(+/-)	23-Nov-20	(+/-)	20-Nov-20
SUPERZ20	Dec 2020	14,017	0.92	0.93	-0.01 -1.08 %	123,863	5.07 %	117,885	-4.66 %	123,648	-1.54 %	125,576	-20.31 %	157,582
SUPERH21	Mar 2021	10,148	0.92	0.93	-0.01 -1.08 %	45,684	20.87 %	37,797	-15.40 %	44,678	0.00 %	44,678	69.39 %	26,376
VGIZ20	Dec 2020	9,558	7.89	7.40	0.49 6.62 %	15,507	40.97 %	11,000	4.66 %	10,510	-4.33 %	10,986	22.27 %	8,985
BEAUTYZ20	Dec 2020	7,861	1.62	1.46	0.16 10.96 %	3,088	-67.79 %	9,586	0.05 %	9,581	-40.83 %	16,192	-17.21 %	19,558
TMBZ20	Dec 2020	7,791	1.16	1.15	0.01 0.87 %	78,812	9.47 %	71,991	87.16 %	38,465	-4.66 %	40,347	2.03 %	39,545
CHGH21	Mar 2021	6,000	2.61	2.61	0.00 0.00 %	8,003	299.55 %	2,003	-33.32 %	3,004	50.05 %	2,002	100.00 %	1,001
BECM21	Jun 2021	6,000	6.12	6.14	-0.02 -0.33 %	7,601	-28.30 %	10,601	-17.83 %	12,901	-11.03 %	14,501	0.00 %	14,501
RSU21	Sep 2021	5,039	17.14	17.04	0.10 0.59 %	11,257	-1.99 %	11,486	84.99 %	6,209	1.64 %	6,109	19.11 %	5,129
AAVZ20	Dec 2020	5,016	2.11	2.06	0.05 2.43 %	8,087	161.21 %	3,096	1.04 %	3,064	115.77 %	1,420	-40.44 %	2,384
ICHIZ20	Dec 2020	5,010	11.03	11.00	0.03 0.27 %	12,292	0.02 %	12,289	0.53 %	12,224	-3.99 %	12,732	0.00 %	12,732

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*26-Nov-20	(+/-)	25-Nov-2	(+/-)	24-Nov-20	(+/-)	23-Nov-20	(+/-)	20-Nov-20	26-Nov-20	25-Nov-20	Change
BLANDZ20	Dec 2020	45	357,894	0.01 %	357,864	0.00 %	357,862	0.06 %	357,650	5.16 %	340,106	1.05	1.04	0.01 0.96 %
SUPERZ20	Dec 2020	14,017	123,863	5.07 %	117,885	-4.66 %	123,648	-1.54 %	125,576	-20.31 %	157,582	0.92	0.93	-0.01 -1.1 %
TMBZ20	Dec 2020	7,791	78,812	9.47 %	71,991	87.16 %	38,465	-4.66 %	40,347	2.03 %	39,545	1.16	1.15	0.01 0.87 %
TKNZ20	Dec 2020	2	48,210	0.00 %	48,210	-1.03 %	48,710	-2.01 %	49,710	1.00 %	49,219	11.14	10.90	0.2 2.2 %
SUPERH21	Mar 2021	10,148	45,684	20.87 %	37,797	-15.40 %	44,678	0.00 %	44,678	69.39 %	26,376	0.92	0.93	-0.01 -1.1 %
RSM21	Jun 2021	0	43,011	0.00 %	43,011	-7.47 %	46,484	-0.30 %	46,623	0.00 %	46,623	17.19	17.09	0.1 0.59 %
KTCZ20	Dec 2020	675	40,437	0.28 %	40,326	0.01 %	40,321	0.22 %	40,234	-0.25 %	40,334	47.80	45.50	2.3 5.05 %
PTTM21	Jun 2021	101	36,386	-0.27 %	36,486	-0.01 %	36,488	0.00 %	36,488	0.00 %	36,488	41.50	41.00	0.5 1.22 %
BTSZ20X	Dec 2020	724	34,482	2.02 %	33,798	3.44 %	32,673	5.22 %	31,052	-6.01 %	33,036	10.51	10.40	0.1 1.06 %
WHAZ20	Dec 2020	4,050	30,759	14.90 %	26,771	5.73 %	25,319	-29.75 %	36,041	1.29 %	35,581	3.07	3.07	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	225.00	29.50	15.09
BEAUTY	1.61	0.17	11.81
SAMART	5.55	0.45	8.82
TTA	4.36	0.28	6.86
HANA	41.50	2.50	6.41
BH	128.50	7.50	6.20
PSL	6.35	0.35	5.83
VGI	7.90	0.40	5.33
AEONTS	152.50	7.50	5.17
STPI	3.94	0.18	4.79

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	15.30	-0.40	-2.55
TVO	31.75	-0.50	-1.55
CHG	2.62	-0.04	-1.50
PTG	17.70	-0.20	-1.12
KTB	11.30	-0.10	-0.88
TMB	1.15	-0.01	-0.86
CPF	29.00	-0.25	-0.85
BBL	124.00	-1.00	-0.80
BCH	14.30	-0.10	-0.69
HMPRO	15.10	-0.10	-0.66

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
26/11/2020	83,992	78,755	5,237	40,567	45,223	-4,656	131,216	131,797	-581	255,775	364,241

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/11/2020	10,374	10,034	340	3,544	3,986	-442	10,095	9,993	102	24,013	43,022

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/11/2020	0	0	0	1,709	8,159	-6,450	10,023	3,573	6,450	11,732	60,017