Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		30-Oct-20	29-Oct-20	Change	30-Oct-20	(+/-)	29-Oct-20	(+/-)	28-Oct-20	(+/-)	27-Oct-20	(+/-)	26-Oct-20
S50X20	Nov 2020	745.60	751.90	-6.3 -0.84 %	143	2.88 %	139	28.70 %	108	5.88 %	102	13.33 %	90
S50Z20	Dec 2020	744.10	749.80	-5.7 -0.76 %	423,067	2.43 %	413,024	-1.23 %	418,152	1.51 %	411,916	2.89 %	400,355
S50F21	Jan 2021	740.00	747.70	-7.7 -1.03 %	1	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50H21	Mar 2021	738.70	744.70	-6 -0.81 %	24,764	5.50 %	23,473	-2.55 %	24,086	3.61 %	23,247	5.58 %	22,019
S50M21	Jun 2021	734.40	740.40	-6 -0.81 %	7,289	1.29 %	7,196	-1.77 %	7,326	3.62 %	7,070	3.51 %	6,830
S50U21	Sep 2021	729.40	735.10	-5.7 -0.78 %	2,621	-3.11 %	2,705	15.65 %	2,339	0.73 %	2,322	-2.40 %	2,379

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Oct-20	29-Oct-20	Change	30-Oct-20	(+/-)	29-Oct-20	(+/-)	28-Oct-20	(+/-)	27-Oct-20	(+/-)	26-Oct-20
WHAZ20	Dec 2020	7,959	2.40	2.44	-0.04 -1.64 %	13,097	-4.86 %	13,766	-17.96 %	16,780	-2.52 %	17,214	-2.64 %	17,681
TRUEZ20	Dec 2020	6,382	2.70	2.73	-0.03 -1.10 %	32,935	-13.42 %	38,042	5.36 %	36,105	-0.02 %	36,112	-1.36 %	36,609
TMBZ20	Dec 2020	5,368	0.81	0.84	-0.03 -3.57 %	87,765	-4.23 %	91,640	2.92 %	89,036	-0.28 %	89,287	0.00 %	89,284
SUPERH21	Mar 2021	5,001	0.83	0.84	-0.01 -1.19 %	21,108	-19.15 %	26,107	0.00 %	26,107	0.00 %	26,107	0.00 %	26,107
SIRIZ20	Dec 2020	4,311	0.60	0.60	0.00 0.00 %	30,995	-6.12 %	33,016	0.22 %	32,942	-0.02 %	32,948	-0.02 %	32,956
GULFU21	Sep 2021	4,000	28.27	27.98	0.29 1.04 %	7,334	37.50 %	5,334	56.24 %	3,414	155.92 %	1,334	19.75 %	1,114
STAZ20	Dec 2020	3,126	34.63	34.15	0.48 1.41 %	6,398	-0.34 %	6,420	-0.47 %	6,450	0.06 %	6,446	-4.26 %	6,733
ICHIZ20	Dec 2020	2,723	10.34	10.40	-0.06 -0.58 %	6,672	-6.93 %	7,169	0.13 %	7,160	-0.04 %	7,163	7.50 %	6,663
BLANDZ20	Dec 2020	2,411	0.98	0.99	-0.01 -1.01 %	190,565	1.17 %	188,364	0.00 %	188,364	0.01 %	188,354	0.00 %	188,354
VGIZ20	Dec 2020	2,202	6.01	6.00	0.01 0.17 %	6,463	18.28 %	5,464	0.00 %	5,464	0.00 %	5,464	0.00 %	5,464

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			*30-Oct-20	(+/-)	29-Oct-20	(+/-)	28-Oct-20	(+/-)	27-Oct-20	(+/-)	26-Oct-20	30-Oct-20	29-Oct-20	Change
BLANDZ20	Dec 2020	2,411	190,565	1.17 %	188,364	0.00 %	188,364	0.01 %	188,354	0.00 %	188,354	0.98	0.99	-0.01 -1.0 %
SUPERZ20	Dec 2020	1,413	115,548	-1.16 %	116,908	0.00 %	116,909	0.00 %	116,905	-0.78 %	117,823	0.83	0.84	-0.01 -1.2 %
TMBZ20	Dec 2020	5,368	87,765	-4.23 %	91,640	2.92 %	89,036	-0.28 %	89,287	0.00 %	89,284	0.81	0.84	-0.03 -3.6 %
TKNZ20	Dec 2020	512	48,641	1.02 %	48,148	-1.02 %	48,643	-1.02 %	49,146	-0.02 %	49,154	11.30	11.19	0.1 0.98 %
KTCZ20	Dec 2020	253	40,219	0.59 %	39,982	2.58 %	38,976	1.05 %	38,571	-1.52 %	39,165	39.26	38.50	0.8 1.97 %
BTSZ20X	Dec 2020	813	37,317	-2.09 %	38,114	0.00 %	38,113	0.03 %	38,103	1.06 %	37,704	8.80	8.82	-0.02 -0.2 %
PTTM21	Jun 2021	402	36,024	0.01 %	36,022	5.88 %	34,020	12.59 %	30,217	15.26 %	26,217	30.52	30.12	0.4 1.33 %
TRUEZ20	Dec 2020	6,382	32,935	-13.42 %	38,042	5.36 %	36,105	-0.02 %	36,112	-1.36 %	36,609	2.70	2.73	-0.03 -1.1 %
IRPCZ20	Dec 2020	1,333	31,865	-2.86 %	32,802	-7.15 %	35,329	-0.07 %	35,355	0.28 %	35,255	2.03	2.06	-0.03 -1.5 %
SIRIZ20	Dec 2020	4,311	30,995	-6.12 %	33,016	0.22 %	32,942	-0.02 %	32,948	-0.02 %	32,956	0.60	0.60	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change (Baht)	Change (%)
MTC	54.75	1.50	2.82
TKN	11.20	0.30	2.75
HANA	45.00	1.00	2.27
STA	35.75	0.75	2.14
KTC	39.50	0.75	1.94
SUPER	0.83	0.01	1.22
THANI	3.48	0.04	1.16
PTG	19.00	0.20	1.06
SAWAD	49.50	0.50	1.02
AOT	51.75	0.50	0.98

Top Loss (Underlying)

Stock	Close	Change (Baht)	Change (%)
GLOBAL	15.90	-1.30	-7.56
BJC	28.75	-1.00	-3.36
CKP	4.12	-0.14	-3.29
EA	38.00	-1.25	-3.18
AP	6.25	-0.20	-3.10
IVL	22.10	-0.70	-3.07
MAJOR	12.90	-0.40	-3.01
THCOM	5.50	-0.15	-2.65
KKP	39.50	-1.00	-2.47
WHA	2.38	-0.06	-2.46

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
30/10/2020	75,362	91,900	-16,538	60,914	48,285	12,629	122,713	118,804	3,909	258,989	457,885

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/10/2020	16,427	15,277	1,150	4,508	3,777	731	16,328	18,209	-1,881	37,263	54,745

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/10/2020	0	0	0	660	3,291	-2,631	6,713	4,082	2,631	7,373	58,538