

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Oct-20	27-Oct-20	Change	28-Oct-20	(+/-)	27-Oct-20	(+/-)	26-Oct-20	(+/-)	22-Oct-20	(+/-)	21-Oct-20
S50V20	Oct 2020	755.60	757.10	-1.5 -0.2 %	632	-1.40 %	641	-1.84 %	653	-0.15 %	654	-5.08 %	689
S50X20	Nov 2020	756.00	758.20	-2.2 -0.29 %	108	5.88 %	102	13.33 %	90	-2.17 %	92	-2.13 %	94
S50Z20	Dec 2020	752.80	755.30	-2.5 -0.33 %	418,152	1.51 %	411,916	2.89 %	400,355	-0.57 %	402,635	-0.73 %	405,581
S50H21	Mar 2021	747.40	750.10	-2.7 -0.36 %	24,086	3.61 %	23,247	5.58 %	22,019	-1.00 %	22,242	1.31 %	21,955
S50M21	Jun 2021	743.30	745.70	-2.4 -0.32 %	7,326	3.62 %	7,070	3.51 %	6,830	-2.65 %	7,016	1.23 %	6,931
S50U21	Sep 2021	738.20	740.60	-2.4 -0.32 %	2,339	0.73 %	2,322	-2.40 %	2,379	3.93 %	2,289	4.47 %	2,191

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Oct-20	27-Oct-20	Change	28-Oct-20	(+/-)	27-Oct-20	(+/-)	26-Oct-20	(+/-)	22-Oct-20	(+/-)	21-Oct-20
PTTM21	Jun 2021	8,203	31.50	31.21	0.29 0.93 %	34,020	12.59 %	30,217	15.26 %	26,217	18.00 %	22,217	0.46 %	22,116
GULFU21	Sep 2021	4,080	27.97	27.78	0.19 0.68 %	3,414	155.92 %	1,334	19.75 %	1,114	0.00 %	1,114	0.00 %	1,114
KTCZ20	Dec 2020	2,831	38.10	38.50	-0.40 -1.04 %	38,976	1.05 %	38,571	-1.52 %	39,165	0.26 %	39,065	2.68 %	38,047
TASCOZ20	Dec 2020	2,566	15.32	14.40	0.92 6.39 %	6,393	14.84 %	5,567	-0.59 %	5,600	0.21 %	5,588	3.23 %	5,413
BEMZ20	Dec 2020	2,538	8.15	8.16	-0.01 -0.12 %	15,558	-3.04 %	16,046	-2.99 %	16,540	-0.03 %	16,545	-3.01 %	17,059
PTTZ20	Dec 2020	2,415	31.50	32.09	-0.59 -1.84 %	8,660	-9.38 %	9,556	15.77 %	8,254	-14.52 %	9,656	10.44 %	8,743
BTSZ20X	Dec 2020	2,140	8.92	8.94	-0.02 -0.22 %	38,113	0.03 %	38,103	1.06 %	37,704	-1.56 %	38,303	0.05 %	38,283
STAZ20	Dec 2020	1,908	33.12	31.33	1.79 5.71 %	6,450	0.06 %	6,446	-4.26 %	6,733	6.42 %	6,327	-4.22 %	6,606
MINTZ20X	Dec 2020	1,772	17.20	17.20	0.00 0.00 %	9,706	6.87 %	9,082	4.76 %	8,669	-4.41 %	9,069	2.53 %	8,845
AOTZ20	Dec 2020	1,680	52.50	53.27	-0.77 -1.45 %	1,943	23.68 %	1,571	-4.38 %	1,643	-8.82 %	1,802	-5.36 %	1,904

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*28-Oct-20	(+/-)	27-Oct-20	(+/-)	26-Oct-20	(+/-)	22-Oct-20	(+/-)	21-Oct-20	28-Oct-20	27-Oct-20	Change
SUPERZ20	Dec 2020	31	116,909	0.00 %	116,905	-0.78 %	117,823	0.00 %	117,828	-5.68 %	124,926	0.84	0.84	0 0 %
TMBZ20	Dec 2020	801	89,036	-0.28 %	89,287	0.00 %	89,284	-0.01 %	89,295	-0.09 %	89,375	0.81	0.82	-0.01 -1.2 %
TKNZ20	Dec 2020	1,521	48,643	-1.02 %	49,146	-0.02 %	49,154	0.02 %	49,142	4.26 %	47,133	11.51	11.36	0.2 1.32 %
KTCZ20	Dec 2020	2,831	38,976	1.05 %	38,571	-1.52 %	39,165	0.26 %	39,065	2.68 %	38,047	38.10	38.50	-0.4 -1.0 %
BTSZ20X	Dec 2020	2,140	38,113	0.03 %	38,103	1.06 %	37,704	-1.56 %	38,303	0.05 %	38,283	8.92	8.94	-0.02 -0.2 %
TRUEZ20	Dec 2020	129	36,105	-0.02 %	36,112	-1.36 %	36,609	3.44 %	35,391	0.29 %	35,288	2.76	2.77	-0.01 -0.4 %
IRPCZ20	Dec 2020	120	35,329	-0.07 %	35,355	0.28 %	35,255	-0.06 %	35,276	0.30 %	35,171	2.04	2.03	0.01 0.49 %
PTTM21	Jun 2021	8,203	34,020	12.59 %	30,217	15.26 %	26,217	18.00 %	22,217	0.46 %	22,116	31.50	31.21	0.3 0.93 %
SIRIZ20	Dec 2020	42	32,942	-0.02 %	32,948	-0.02 %	32,956	-0.07 %	32,979	0.00 %	32,979	0.61	0.60	0.01 1.67 %
WHAH21	Mar 2021	500	17,708	2.91 %	17,208	0.00 %	17,208	6.18 %	16,207	3.37 %	15,679	2.49	2.49	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TASCO	15.50	1.10	7.64
DELTA	186.00	11.00	6.29
STA	34.00	2.00	6.25
SAWAD	49.75	1.50	3.11
SPCG	20.40	0.60	3.03
AEONTS	124.50	3.50	2.89
TKN	11.70	0.30	2.63
AMATA	12.00	0.30	2.56
UNIQ	4.06	0.10	2.53
BEAUTY	1.28	0.03	2.40

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CRC	26.50	-1.25	-4.50
HANA	46.75	-1.25	-2.60
KCE	40.25	-1.00	-2.42
AOT	53.00	-1.25	-2.30
ERW	2.30	-0.04	-1.71
DTAC	31.25	-0.50	-1.57
PTT	31.50	-0.50	-1.56
EGCO	168.50	-2.50	-1.46
TOP	33.75	-0.50	-1.46
PTTEP	78.50	-1.00	-1.26

## 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
28/10/2020	61,398	58,754	2,644	47,048	39,812	7,236	104,426	114,306	-9,880	212,872	452,643

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/10/2020	10,408	10,140	268	3,970	2,950	1,020	10,151	11,439	-1,288	24,529	51,797

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/10/2020	0	0	0	3,556	7,243	-3,687	10,854	7,167	3,687	14,410	60,782