

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Oct-20	28-Oct-20	Change	29-Oct-20	(+/-)	28-Oct-20	(+/-)	27-Oct-20	(+/-)	26-Oct-20	(+/-)	22-Oct-20
S50X20	Nov 2020	751.90	756.00	-4.1 -0.54 %	139	28.70 %	108	5.88 %	102	13.33 %	90	-2.17 %	92
S50Z20	Dec 2020	749.80	752.80	-3 -0.4 %	413,024	-1.23 %	418,152	1.51 %	411,916	2.89 %	400,355	-0.57 %	402,635
S50H21	Mar 2021	744.70	747.40	-2.7 -0.36 %	23,473	-2.55 %	24,086	3.61 %	23,247	5.58 %	22,019	-1.00 %	22,242
S50M21	Jun 2021	740.40	743.30	-2.9 -0.39 %	7,196	-1.77 %	7,326	3.62 %	7,070	3.51 %	6,830	-2.65 %	7,016
S50U21	Sep 2021	735.10	738.20	-3.1 -0.42 %	2,705	15.65 %	2,339	0.73 %	2,322	-2.40 %	2,379	3.93 %	2,289

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Oct-20	28-Oct-20	Change	29-Oct-20	(+/-)	28-Oct-20	(+/-)	27-Oct-20	(+/-)	26-Oct-20	(+/-)	22-Oct-20
TMBZ20	Dec 2020	5,664	0.84	0.81	0.03 3.70 %	91,640	2.92 %	89,036	-0.28 %	89,287	0.00 %	89,284	-0.01 %	89,295
WHAZ20	Dec 2020	4,835	2.44	2.52	-0.08 -3.17 %	13,766	-17.96 %	16,780	-2.52 %	17,214	-2.64 %	17,681	3.00 %	17,166
TRUEZ20	Dec 2020	4,177	2.73	2.76	-0.03 -1.09 %	38,042	5.36 %	36,105	-0.02 %	36,112	-1.36 %	36,609	3.44 %	35,391
GULFU21	Sep 2021	4,080	27.98	27.97	0.01 0.04 %	5,334	56.24 %	3,414	155.92 %	1,334	19.75 %	1,114	0.00 %	1,114
PTTM21	Jun 2021	4,002	30.12	31.50	-1.38 -4.38 %	36,022	5.88 %	34,020	12.59 %	30,217	15.26 %	26,217	18.00 %	22,217
IRPCZ20	Dec 2020	3,699	2.06	2.04	0.02 0.98 %	32,802	-7.15 %	35,329	-0.07 %	35,355	0.28 %	35,255	-0.06 %	35,276
TRUEM21	Jun 2021	3,000	2.69	2.72	-0.03 -1.10 %	8,661	-10.35 %	9,661	0.00 %	9,661	0.00 %	9,661	0.00 %	9,661
STAZ20	Dec 2020	2,417	34.15	33.12	1.03 3.11 %	6,420	-0.47 %	6,450	0.06 %	6,446	-4.26 %	6,733	6.42 %	6,327
KTCZ20	Dec 2020	2,024	38.50	38.10	0.40 1.05 %	39,982	2.58 %	38,976	1.05 %	38,571	-1.52 %	39,165	0.26 %	39,065
BEMZ20	Dec 2020	2,013	8.10	8.15	-0.05 -0.61 %	14,545	-6.51 %	15,558	-3.04 %	16,046	-2.99 %	16,540	-0.03 %	16,545

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*29-Oct-20	(+/-)	28-Oct-20	(+/-)	27-Oct-20	(+/-)	26-Oct-20	(+/-)	22-Oct-20	29-Oct-20	28-Oct-20	Change
SUPERZ20	Dec 2020	107	116,908	0.00 %	116,909	0.00 %	116,905	-0.78 %	117,823	0.00 %	117,828	0.84	0.84	0 0 %
TMBZ20	Dec 2020	5,664	91,640	2.92 %	89,036	-0.28 %	89,287	0.00 %	89,284	-0.01 %	89,295	0.84	0.81	0.03 3.7 %
TKNZ20	Dec 2020	509	48,148	-1.02 %	48,643	-1.02 %	49,146	-0.02 %	49,154	0.02 %	49,142	11.19	11.51	-0.3 -2.8 %
KTCZ20	Dec 2020	2,024	39,982	2.58 %	38,976	1.05 %	38,571	-1.52 %	39,165	0.26 %	39,065	38.50	38.10	0.4 1.05 %
BTSZ20X	Dec 2020	8	38,114	0.00 %	38,113	0.03 %	38,103	1.06 %	37,704	-1.56 %	38,303	8.82	8.92	-0.1 -1.1 %
TRUEZ20	Dec 2020	4,177	38,042	5.36 %	36,105	-0.02 %	36,112	-1.36 %	36,609	3.44 %	35,391	2.73	2.76	-0.03 -1.1 %
PTTM21	Jun 2021	4,002	36,022	5.88 %	34,020	12.59 %	30,217	15.26 %	26,217	18.00 %	22,217	30.12	31.50	-1 -4.4 %
SIRIZ20	Dec 2020	216	33,016	0.22 %	32,942	-0.02 %	32,948	-0.02 %	32,956	-0.07 %	32,979	0.60	0.61	-0.01 -1.6 %
IRPCZ20	Dec 2020	3,699	32,802	-7.15 %	35,329	-0.07 %	35,355	0.28 %	35,255	-0.06 %	35,276	2.06	2.04	0.02 0.98 %
BEUC21	Sep 2021	0	17,700	0.00 %	17,700	0.00 %	17,700	0.00 %	17,700	0.00 %	17,700	4.70	4.70	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	35.00	2.00	6.06
KKP	40.50	1.25	3.18
STA	35.00	1.00	2.94
TOP	34.50	0.75	2.22
AEONTS	127.00	2.50	2.01
KBANK	76.50	1.50	2.00
IRPC	2.06	0.04	1.98
BBL	97.75	1.75	1.82
KTB	8.75	0.15	1.74
TMB	0.83	0.01	1.22

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GLOBAL	17.20	-1.60	-8.51
TKN	10.90	-0.80	-6.84
HANA	44.00	-2.75	-5.88
RATCH	46.75	-2.00	-4.10
KCE	38.75	-1.50	-3.73
BANPU	6.70	-0.25	-3.60
COM7	41.50	-1.50	-3.49
AOT	51.25	-1.75	-3.30
AAV	1.48	-0.05	-3.27
DELTA	180.50	-5.50	-2.96

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
29/10/2020	60,883	76,082	-15,199	46,673	43,087	3,586	116,596	104,983	11,613	224,152	447,166

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/10/2020	19,145	26,420	-7,275	4,354	6,817	-2,463	27,365	17,627	9,738	50,864	58,120

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/10/2020	0	0	0	7,222	1,547	5,675	3,503	9,178	-5,675	10,725	55,732