

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Nov-20	09-Nov-20	Change	10-Nov-20	(+/-)	09-Nov-20	(+/-)	06-Nov-20	(+/-)	05-Nov-20	(+/-)	04-Nov-20
S50X20	Nov 2020	877.70	821.30	56.4 6.87 %	189	-1.05 %	191	9.77 %	174	-3.33 %	180	23.29 %	146
S50Z20	Dec 2020	877.30	819.60	57.7 7.04 %	360,485	-9.75 %	399,415	-1.53 %	405,625	-1.49 %	411,745	1.35 %	406,278
S50F21	Jan 2021	875.90	818.00	57.9 7.08 %	66	29.41 %	51	34.21 %	38	90.00 %	20	81.82 %	11
S50H21	Mar 2021	872.40	814.70	57.7 7.08 %	27,505	-3.69 %	28,558	-1.75 %	29,066	-1.63 %	29,548	6.59 %	27,721
S50M21	Jun 2021	868.00	810.50	57.5 7.09 %	6,713	-11.10 %	7,551	0.91 %	7,483	0.05 %	7,479	-5.62 %	7,924
S50U21	Sep 2021	863.90	805.80	58.1 7.21 %	2,616	-6.47 %	2,797	6.80 %	2,619	-1.65 %	2,663	-9.14 %	2,931

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Nov-20	09-Nov-20	Change	10-Nov-20	(+/-)	09-Nov-20	(+/-)	06-Nov-20	(+/-)	05-Nov-20	(+/-)	04-Nov-20
TMBZ20	Dec 2020	43,356	1.01	0.92	0.09 9.78 %	40,728	-44.78 %	73,757	-7.38 %	79,634	-1.36 %	80,736	0.48 %	80,351
SUPERZ20	Dec 2020	40,085	0.92	0.91	0.01 1.10 %	150,695	-9.57 %	166,638	4.39 %	159,628	5.29 %	151,615	16.09 %	130,606
QHZ20	Dec 2020	15,196	2.20	2.18	0.02 0.92 %	2,219	-2.59 %	2,278	-46.22 %	4,236	0.00 %	4,236	-18.32 %	5,186
IRPCZ20	Dec 2020	13,110	2.44	2.21	0.23 10.41 %	25,417	-29.07 %	35,835	1.02 %	35,472	7.34 %	33,047	3.00 %	32,085
WHAZ20	Dec 2020	12,159	2.79	2.57	0.22 8.56 %	24,704	71.63 %	14,394	-5.18 %	15,180	10.92 %	13,685	3.06 %	13,279
WHAH21	Mar 2021	10,584	2.76	2.56	0.20 7.81 %	26,146	-17.20 %	31,579	10.79 %	28,504	8.11 %	26,365	40.04 %	18,827
MINTZ20X	Dec 2020	9,645	23.16	18.30	4.86 26.56 %	8,313	-9.29 %	9,164	-1.43 %	9,297	-0.48 %	9,342	3.16 %	9,056
STAZ20	Dec 2020	9,573	25.00	31.02	-6.02 19.41 %	3,481	-40.69 %	5,869	-16.32 %	7,014	-3.90 %	7,299	9.33 %	6,676
AAVZ20	Dec 2020	8,719	1.88	1.58	0.30 18.99 %	9,416	32.38 %	7,113	0.28 %	7,093	-22.26 %	9,124	28.16 %	7,119
VGIZ20	Dec 2020	8,639	7.00	6.58	0.42 6.38 %	11,699	22.16 %	9,577	17.16 %	8,174	-5.76 %	8,674	-5.54 %	9,183

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*10-Nov-20	(+/-)	09-Nov-2	(+/-)	06-Nov-20	(+/-)	05-Nov-20	(+/-)	04-Nov-20	10-Nov-20	09-Nov-20	Change
BLANDZ20	Dec 2020	1,408	341,514	-0.41 %	342,920	0.00 %	342,920	0.26 %	342,028	-0.01 %	342,052	1.02	1.01	0.01 0.99 %
SUPERZ20	Dec 2020	40,085	150,695	-9.57 %	166,638	4.39 %	159,628	5.29 %	151,615	16.09 %	130,606	0.92	0.91	0.01 1.1 %
TKNZ20	Dec 2020	1,991	47,194	-2.02 %	48,165	0.01 %	48,162	0.00 %	48,162	0.03 %	48,149	10.70	11.20	-0.5 -4.5 %
TMBZ20	Dec 2020	43,356	40,728	-44.78 %	73,757	-7.38 %	79,634	-1.36 %	80,736	0.48 %	80,351	1.01	0.92	0.09 9.78 %
KTCZ20	Dec 2020	345	39,526	-0.24 %	39,621	-0.27 %	39,730	-0.03 %	39,743	-0.49 %	39,937	43.48	41.75	1.7 4.14 %
PTTM21	Jun 2021	0	36,282	0.00 %	36,282	0.16 %	36,225	0.00 %	36,225	0.00 %	36,225	37.52	34.95	2.6 7.35 %
BTSZ20X	Dec 2020	2,046	36,080	-1.17 %	36,506	-0.01 %	36,508	0.27 %	36,411	-0.85 %	36,723	10.25	9.67	0.6 6 %
SIRIZ20	Dec 2020	6,146	33,561	7.68 %	31,166	-3.02 %	32,138	1.92 %	31,532	1.85 %	30,960	0.66	0.63	0.03 4.76 %
JASZ20	Dec 2020	695	32,818	1.49 %	32,335	0.32 %	32,232	0.20 %	32,169	6.68 %	30,154	2.84	2.79	0.05 1.79 %
TRUEZ20	Dec 2020	2,039	31,303	-4.60 %	32,811	-0.19 %	32,872	-1.61 %	33,410	-0.51 %	33,580	3.04	2.96	0.08 2.7 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MINT	23.10	4.80	26.23
ERW	3.12	0.54	20.93
MAJOR	16.40	2.60	18.84
AOT	67.75	10.50	18.34
AAV	1.87	0.28	17.61
SPRC	6.85	1.00	17.09
KBANK	94.25	13.75	17.08
TOP	45.00	6.50	16.88
CPN	50.25	6.25	14.20
CRC	32.50	4.00	14.04

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	24.70	-6.55	-20.96
DELTA	163.50	-30.00	-15.50
TQM	113.00	-15.00	-11.72
HANA	35.25	-4.25	-10.76
KCE	33.75	-3.50	-9.40
JMT	31.00	-2.50	-7.46
CBG	116.00	-9.00	-7.20
TKN	10.40	-0.80	-7.14
THCOM	5.10	-0.35	-6.42
TVO	31.25	-2.00	-6.02

## 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
10/11/2020	176,816	189,082	-12,266	87,077	80,853	6,224	234,468	228,426	6,042	498,361	397,574

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/11/2020	55,305	73,949	-18,644	15,489	17,371	-1,882	62,961	42,435	20,526	133,755	54,659

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/11/2020	0	0	0	7,248	7,079	169	9,373	9,542	-169	16,621	56,396