

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Oct-20	14-Oct-20	Change	15-Oct-20	(+/-)	14-Oct-20	(+/-)	12-Oct-20	(+/-)	09-Oct-20	(+/-)	08-Oct-20
S50V20	Oct 2020	783.10	795.80	-12.7 -1.6 %	675	-1.32 %	684	0.15 %	683	-2.01 %	697	-0.43 %	700
S50X20	Nov 2020	785.00	793.40	-8.4 -1.06 %	105	3.96 %	101	0.00 %	101	0.00 %	101	-0.98 %	102
S50Z20	Dec 2020	780.90	793.80	-12.9 -1.63 %	395,066	-1.66 %	401,742	0.24 %	400,769	-1.40 %	406,477	1.78 %	399,373
S50H21	Mar 2021	776.20	788.90	-12.7 -1.61 %	18,985	-0.72 %	19,122	-8.83 %	20,975	6.89 %	19,623	7.55 %	18,246
S50M21	Jun 2021	772.30	785.20	-12.9 -1.64 %	6,494	3.56 %	6,271	-0.70 %	6,315	0.03 %	6,313	-0.17 %	6,324
S50U21	Sep 2021	767.20	780.20	-13 -1.67 %	1,718	3.74 %	1,656	20.52 %	1,374	2.46 %	1,341	14.03 %	1,176

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Oct-20	14-Oct-20	Change	15-Oct-20	(+/-)	14-Oct-20	(+/-)	12-Oct-20	(+/-)	09-Oct-20	(+/-)	08-Oct-20
SUPERZ20	Dec 2020	34,566	0.89	0.94	-0.05 -5.32 %	141,492	5.46 %	134,171	0.93 %	132,940	4.78 %	126,881	16.81 %	108,622
ERWZ20	Dec 2020	8,000	2.59	2.81	-0.22 -7.83 %	3,514	0.00 %	3,514	0.00 %	3,514	16.59 %	3,014	0.00 %	3,014
WHAZ20	Dec 2020	4,658	2.79	2.84	-0.05 -1.76 %	20,815	8.01 %	19,272	-4.65 %	20,212	-7.75 %	21,909	12.23 %	19,521
BANPUZ20	Dec 2020	4,411	6.40	6.55	-0.15 -2.29 %	10,408	-4.69 %	10,920	-2.75 %	11,229	10.42 %	10,169	-3.89 %	10,581
MINTZ20X	Dec 2020	2,915	18.79	19.50	-0.71 -3.64 %	9,819	4.56 %	9,391	1.15 %	9,284	9.55 %	8,475	2.57 %	8,263
BTSZ20X	Dec 2020	2,624	9.33	9.67	-0.34 -3.52 %	39,110	-3.66 %	40,596	-0.50 %	40,798	-2.15 %	41,696	0.00 %	41,698
CKPZ20	Dec 2020	2,622	4.68	4.93	-0.25 -5.07 %	7,949	-5.27 %	8,391	0.73 %	8,330	-5.51 %	8,816	6.76 %	8,258
PLANBZ20	Dec 2020	2,240	5.70	5.85	-0.15 -2.56 %	3,531	0.00 %	3,531	0.57 %	3,511	-12.47 %	4,011	0.02 %	4,010
TASCOZ20	Dec 2020	2,115	14.90	15.02	-0.12 -0.80 %	5,540	-0.98 %	5,595	0.50 %	5,567	1.14 %	5,504	9.31 %	5,035
SUPERH21	Mar 2021	2,002	0.89	0.94	-0.05 -5.32 %	28,103	-6.64 %	30,102	15.33 %	26,101	4.01 %	25,095	66.92 %	15,034

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			* 15-Oct-20	(+/-)	14-Oct-20	(+/-)	12-Oct-20	(+/-)	09-Oct-20	(+/-)	08-Oct-20	15-Oct-20	14-Oct-20	Change
BLANDZ20	Dec 2020	11	189,951	-0.01 %	189,962	-0.26 %	190,463	0.09 %	190,293	-0.01 %	190,318	0.96	0.96	0 0 %
SUPERZ20	Dec 2020	34,566	141,492	5.46 %	134,171	0.93 %	132,940	4.78 %	126,881	16.81 %	108,622	0.89	0.94	-0.05 -5.3 %
TMBZ20	Dec 2020	684	83,618	0.80 %	82,951	-0.39 %	83,278	0.01 %	83,271	-1.08 %	84,183	0.83	0.85	-0.02 -2.4 %
TKNZ20	Dec 2020	78	48,161	-0.07 %	48,193	-1.13 %	48,745	0.07 %	48,713	-0.08 %	48,751	11.30	11.60	-0.3 -2.6 %
RSM21	Jun 2021	0	47,993	0.00 %	47,993	-1.36 %	48,653	0.00 %	48,653	0.00 %	48,653	18.77	19.55	-0.8 -4 %
BTSZ20X	Dec 2020	2,624	39,110	-3.66 %	40,596	-0.50 %	40,798	-2.15 %	41,696	0.00 %	41,698	9.33	9.67	-0.3 -3.5 %
JASZ20	Dec 2020	108	39,066	0.25 %	38,968	1.38 %	38,437	0.05 %	38,418	0.01 %	38,416	2.79	2.80	-0.01 -0.4 %
SIRIZ20	Dec 2020	234	35,559	-0.24 %	35,643	0.02 %	35,635	0.33 %	35,519	0.07 %	35,494	0.60	0.60	0 0 %
TRUEZ20	Dec 2020	1,204	34,594	2.85 %	33,634	4.60 %	32,155	0.01 %	32,153	4.95 %	30,636	2.95	2.97	-0.02 -0.7 %
KTCZ20	Dec 2020	27	32,568	0.07 %	32,546	0.05 %	32,531	-0.02 %	32,537	-0.25 %	32,620	37.54	37.74	-0.2 -0.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VNT	23.50	0.60	2.62
PTTGC	41.75	1.00	2.45
MTC	52.50	0.75	1.45
BCH	14.40	0.20	1.41
KBANK	73.00	0.75	1.04
TVO	34.75	0.25	0.72
SCB	64.50	0.25	0.39
DTAC	33.25	0.00	0.00
THCOM	6.10	0.00	0.00
BBL	94.50	0.00	0.00
TOP	36.00	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ERW	2.60	-0.22	-7.80
DELTA	185.00	-15.00	-7.50
AMATA	12.50	-0.80	-6.02
OSP	32.00	-2.00	-5.88
SUPER	0.88	-0.05	-5.38
CKP	4.66	-0.26	-5.28
ICHI	11.00	-0.60	-5.17
TQM	119.00	-6.00	-4.80
CENTEL	20.50	-1.00	-4.65
CPN	42.75	-2.00	-4.47

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
15/10/2020	58,970	63,196	-4,226	31,484	31,809	-325	94,508	89,957	4,551	184,962	423,043

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/10/2020	12,024	14,368	-2,344	4,966	4,581	385	16,749	14,790	1,959	33,739	44,911

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/10/2020	0	0	0	5,228	6,412	-1,184	8,922	7,738	1,184	14,150	52,098