

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Oct-20	15-Oct-20	Change	16-Oct-20	(+/-)	15-Oct-20	(+/-)	14-Oct-20	(+/-)	12-Oct-20	(+/-)	09-Oct-20
S50V20	Oct 2020	778.00	783.10	-5.1 -0.65 %	678	0.44 %	675	-1.32 %	684	0.15 %	683	-2.01 %	697
S50X20	Nov 2020	777.50	785.00	-7.5 -0.96 %	85	-19.05 %	105	3.96 %	101	0.00 %	101	0.00 %	101
S50Z20	Dec 2020	776.10	780.90	-4.8 -0.61 %	401,492	1.63 %	395,066	-1.66 %	401,742	0.24 %	400,769	-1.40 %	406,477
S50H21	Mar 2021	771.20	776.20	-5 -0.64 %	19,510	2.77 %	18,985	-0.72 %	19,122	-8.83 %	20,975	6.89 %	19,623
S50M21	Jun 2021	767.40	772.30	-4.9 -0.63 %	6,531	0.57 %	6,494	3.56 %	6,271	-0.70 %	6,315	0.03 %	6,313
S50U21	Sep 2021	761.90	767.20	-5.3 -0.69 %	1,765	2.74 %	1,718	3.74 %	1,656	20.52 %	1,374	2.46 %	1,341

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Oct-20	15-Oct-20	Change	16-Oct-20	(+/-)	15-Oct-20	(+/-)	14-Oct-20	(+/-)	12-Oct-20	(+/-)	09-Oct-20
SUPERZ20	Dec 2020	25,441	0.87	0.89	-0.02 -2.25 %	140,643	-0.60 %	141,492	5.46 %	134,171	0.93 %	132,940	4.78 %	126,881
WHAZ20	Dec 2020	12,279	2.70	2.79	-0.09 -3.23 %	19,431	-6.65 %	20,815	8.01 %	19,272	-4.65 %	20,212	-7.75 %	21,909
TMBZ20	Dec 2020	7,113	0.84	0.83	0.01 1.20 %	89,587	7.14 %	83,618	0.80 %	82,951	-0.39 %	83,278	0.01 %	83,271
ERWZ20	Dec 2020	6,096	2.51	2.59	-0.08 -3.09 %	3,013	-14.26 %	3,514	0.00 %	3,514	0.00 %	3,514	16.59 %	3,014
AAVZ20	Dec 2020	5,150	1.62	1.60	0.02 1.25 %	10,970	-31.53 %	16,022	-3.65 %	16,629	3.17 %	16,118	6.72 %	15,103
GUNKULZ20	Dec 2020	5,068	2.24	2.31	-0.07 -3.03 %	11,893	-17.12 %	14,349	3.69 %	13,838	17.09 %	11,818	4.60 %	11,298
ICHIZ20	Dec 2020	4,892	10.90	11.06	-0.16 -1.45 %	13,974	-13.79 %	16,209	-3.10 %	16,728	9.84 %	15,230	-0.02 %	15,233
IVLZ20	Dec 2020	4,862	23.61	23.30	0.31 1.33 %	4,401	29.90 %	3,388	-2.05 %	3,459	15.45 %	2,996	16.80 %	2,565
KTCZ20	Dec 2020	4,184	37.44	37.54	-0.10 -0.27 %	34,605	6.25 %	32,568	0.07 %	32,546	0.05 %	32,531	-0.02 %	32,537
MINTM21	Jun 2021	3,113	18.51	18.84	-0.33 -1.75 %	4,319	14.93 %	3,758	-9.88 %	4,170	2.96 %	4,050	-2.41 %	4,150

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 16-Oct-20	(+/-)	15-Oct-20	(+/-)	14-Oct-20	(+/-)	12-Oct-20	(+/-)	09-Oct-20	16-Oct-20	15-Oct-20	Change
BLANDZ20	Dec 2020	3	189,951	0.00 %	189,951	-0.01 %	189,962	-0.26 %	190,463	0.09 %	190,293	0.96	0.96	0 0 %
SUPERZ20	Dec 2020	25,441	140,643	-0.60 %	141,492	5.46 %	134,171	0.93 %	132,940	4.78 %	126,881	0.87	0.89	-0.02 -2.3 %
TMBZ20	Dec 2020	7,113	89,587	7.14 %	83,618	0.80 %	82,951	-0.39 %	83,278	0.01 %	83,271	0.84	0.83	0.01 1.2 %
TKNZ20	Dec 2020	1,023	48,659	1.03 %	48,161	-0.07 %	48,193	-1.13 %	48,745	0.07 %	48,713	11.25	11.30	-0.05 -0.4 %
RSM21	Jun 2021	100	47,893	-0.21 %	47,993	0.00 %	47,993	-1.36 %	48,653	0.00 %	48,653	18.76	18.77	-0.01 -0.05 %
BTSZ20X	Dec 2020	2,015	39,445	0.86 %	39,110	-3.66 %	40,596	-0.50 %	40,798	-2.15 %	41,696	9.20	9.33	-0.1 -1.4 %
JASZ20	Dec 2020	1,121	37,978	-2.79 %	39,066	0.25 %	38,968	1.38 %	38,437	0.05 %	38,418	2.72	2.79	-0.07 -2.5 %
TRUEZ20	Dec 2020	1,657	35,092	1.44 %	34,594	2.85 %	33,634	4.60 %	32,155	0.01 %	32,153	2.95	2.95	0 0 %
KTCZ20	Dec 2020	4,184	34,605	6.25 %	32,568	0.07 %	32,546	0.05 %	32,531	-0.02 %	32,537	37.44	37.54	-0.1 -0.3 %
SIRIZ20	Dec 2020	1,189	34,512	-2.94 %	35,559	-0.24 %	35,643	0.02 %	35,635	0.33 %	35,519	0.63	0.60	0.03 5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TISCO	68.25	2.50	3.80
KCE	36.25	1.25	3.57
TU	15.60	0.40	2.63
SPCG	19.20	0.40	2.13
SIRI	0.60	0.01	1.69
SAWAD	47.75	0.75	1.60
KTC	38.00	0.50	1.33
IRPC	2.08	0.02	0.97
CPF	26.25	0.25	0.96
STEC	11.30	0.10	0.89

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	5.75	-0.35	-5.74
PRM	8.00	-0.45	-5.33
THANI	3.36	-0.16	-4.55
CBG	116.00	-4.50	-3.73
CPN	41.25	-1.50	-3.51
ERW	2.52	-0.08	-3.08
TVO	33.75	-1.00	-2.88
JAS	2.70	-0.08	-2.88
BCH	14.00	-0.40	-2.78
PTG	18.30	-0.50	-2.66

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
16/10/2020	60,419	81,444	-21,025	35,018	38,705	-3,687	124,381	99,669	24,712	219,818	430,061

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/10/2020	15,654	10,958	4,696	5,496	4,518	978	11,327	17,001	-5,674	32,477	44,363

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/10/2020	0	0	0	6,339	6,031	308	9,216	9,524	-308	15,555	52,042