

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Oct-20	19-Oct-20	Change	20-Oct-20	(+/-)	19-Oct-20	(+/-)	16-Oct-20	(+/-)	15-Oct-20	(+/-)	14-Oct-20
S50V20	Oct 2020	759.60	760.60	-1 -0.13 %	683	-5.27 %	721	6.34 %	678	0.44 %	675	-1.32 %	684
S50X20	Nov 2020	759.40	761.00	-1.6 -0.21 %	89	2.30 %	87	2.35 %	85	-19.05 %	105	3.96 %	101
S50Z20	Dec 2020	757.80	759.30	-1.5 -0.2 %	412,153	1.82 %	404,798	0.82 %	401,492	1.63 %	395,066	-1.66 %	401,742
S50H21	Mar 2021	752.80	754.40	-1.6 -0.21 %	20,489	1.28 %	20,230	3.69 %	19,510	2.77 %	18,985	-0.72 %	19,122
S50M21	Jun 2021	749.00	750.60	-1.6 -0.21 %	6,751	2.85 %	6,564	0.51 %	6,531	0.57 %	6,494	3.56 %	6,271
S50U21	Sep 2021	743.90	745.10	-1.2 -0.16 %	2,071	-3.94 %	2,156	22.15 %	1,765	2.74 %	1,718	3.74 %	1,656

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Oct-20	19-Oct-20	Change	20-Oct-20	(+/-)	19-Oct-20	(+/-)	16-Oct-20	(+/-)	15-Oct-20	(+/-)	14-Oct-20
KTCZ20	Dec 2020	16,040	36.89	36.66	0.23 0.63 %	37,831	6.18 %	35,628	2.96 %	34,605	6.25 %	32,568	0.07 %	32,546
TKNZ20	Dec 2020	9,504	10.10	10.10	0.00 0.00 %	47,132	-1.05 %	47,630	-2.11 %	48,659	1.03 %	48,161	-0.07 %	48,193
SUPERZ20	Dec 2020	8,036	0.85	0.85	0.00 0.00 %	121,897	-6.13 %	129,864	-7.66 %	140,643	-0.60 %	141,492	5.46 %	134,171
WHAZ20	Dec 2020	5,590	2.56	2.52	0.04 1.59 %	17,148	-5.28 %	18,104	-6.83 %	19,431	-6.65 %	20,815	8.01 %	19,272
SUPERH21	Mar 2021	4,000	0.85	0.85	0.00 0.00 %	26,103	-13.29 %	30,103	0.00 %	30,103	7.12 %	28,103	-6.64 %	30,102
ICHIZ20	Dec 2020	3,810	10.60	10.10	0.50 4.95 %	7,175	-7.61 %	7,766	-44.43 %	13,974	-13.79 %	16,209	-3.10 %	16,728
IRPCZ20	Dec 2020	3,227	2.05	2.03	0.02 0.99 %	33,696	2.46 %	32,886	-1.64 %	33,433	9.75 %	30,462	-0.18 %	30,518
BEMZ20	Dec 2020	3,039	8.16	8.10	0.06 0.74 %	16,664	-0.02 %	16,667	-7.83 %	18,082	5.95 %	17,066	-5.52 %	18,063
CKPZ20	Dec 2020	2,780	4.33	4.40	-0.07 -1.59 %	7,054	-7.96 %	7,664	1.40 %	7,558	-4.92 %	7,949	-5.27 %	8,391
TRUEZ20	Dec 2020	2,025	2.82	2.92	-0.10 -3.42 %	35,775	5.03 %	34,063	-2.93 %	35,092	1.44 %	34,594	2.85 %	33,634

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*20-Oct-20	(+/-)	19-Oct-20	(+/-)	16-Oct-20	(+/-)	15-Oct-20	(+/-)	14-Oct-20	20-Oct-20	19-Oct-20	Change
BLANDZ20	Dec 2020	115	188,410	0.06 %	188,295	-0.87 %	189,951	0.00 %	189,951	-0.01 %	189,962	0.95	0.94	0.01 1.06 %
SUPERZ20	Dec 2020	8,036	121,897	-6.13 %	129,864	-7.66 %	140,643	-0.60 %	141,492	5.46 %	134,171	0.85	0.85	0 0 %
TMBZ20	Dec 2020	73	89,749	-0.04 %	89,786	0.22 %	89,587	7.14 %	83,618	0.80 %	82,951	0.81	0.81	0 0 %
RSM21	Jun 2021	0	47,893	0.00 %	47,893	0.00 %	47,893	-0.21 %	47,993	0.00 %	47,993	18.16	18.10	0.06 0.33 %
TKNZ20	Dec 2020	9,504	47,132	-1.05 %	47,630	-2.11 %	48,659	1.03 %	48,161	-0.07 %	48,193	10.10	10.10	0 0 %
BTSZ20X	Dec 2020	688	38,295	0.85 %	37,972	-3.73 %	39,445	0.86 %	39,110	-3.66 %	40,596	9.05	8.87	0.2 2.03 %
KTCZ20	Dec 2020	16,040	37,831	6.18 %	35,628	2.96 %	34,605	6.25 %	32,568	0.07 %	32,546	36.89	36.66	0.2 0.63 %
TRUEZ20	Dec 2020	2,025	35,775	5.03 %	34,063	-2.93 %	35,092	1.44 %	34,594	2.85 %	33,634	2.82	2.92	-0.1 -3.4 %
SIRIZ20	Dec 2020	611	33,982	1.46 %	33,493	-2.95 %	34,512	-2.94 %	35,559	-0.24 %	35,643	0.60	0.61	-0.01 -1.6 %
IRPCZ20	Dec 2020	3,227	33,696	2.46 %	32,886	-1.64 %	33,433	9.75 %	30,462	-0.18 %	30,518	2.05	2.03	0.02 0.99 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	10.70	0.70	7.00
STA	32.75	2.00	6.50
BANPU	6.50	0.35	5.69
TVO	34.50	1.50	4.55
TKN	10.40	0.45	4.52
KBANK	73.25	2.50	3.53
KKP	37.00	1.25	3.50
AP	6.00	0.20	3.45
MINT	18.40	0.60	3.37
SPCG	19.70	0.60	3.14

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AEONTS	126.00	-6.00	-4.55
GPSC	54.50	-2.00	-3.54
TRUE	2.82	-0.10	-3.42
EA	40.50	-1.25	-2.99
EGCO	173.00	-5.00	-2.81
DELTA	181.50	-4.50	-2.42
BGRIM	41.25	-1.00	-2.37
PTTGC	39.50	-0.75	-1.86
BH	92.25	-1.75	-1.86
TCAP	27.00	-0.50	-1.82

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
20/10/2020	77,734	78,529	-795	42,597	44,604	-2,007	121,002	118,200	2,802	241,333	442,236

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/10/2020	8,838	12,478	-3,640	3,342	4,898	-1,556	16,418	11,222	5,196	28,598	45,952

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/10/2020	0	0	0	7,650	2,648	5,002	3,644	8,646	-5,002	11,294	54,050