

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		21-Oct-20	20-Oct-20	Change	21-Oct-20	(+/-)	20-Oct-20	(+/-)	19-Oct-20	(+/-)	16-Oct-20	(+/-)	15-Oct-20	
S50V20	Oct 2020	765.00	759.60	5.4 0.71 %	689	0.88 %	683	-5.27 %	721	6.34 %	678	0.44 %	675	
S50X20	Nov 2020	765.70	759.40	6.3 0.83 %	94	5.62 %	89	2.30 %	87	2.35 %	85	-19.05 %	105	
S50Z20	Dec 2020	762.80	757.80	5 0.66 %	405,581	-1.59 %	412,153	1.82 %	404,798	0.82 %	401,492	1.63 %	395,066	
S50H21	Mar 2021	757.70	752.80	4.9 0.65 %	21,955	7.16 %	20,489	1.28 %	20,230	3.69 %	19,510	2.77 %	18,985	
S50M21	Jun 2021	753.80	749.00	4.8 0.64 %	6,931	2.67 %	6,751	2.85 %	6,564	0.51 %	6,531	0.57 %	6,494	
S50U21	Sep 2021	748.50	743.90	4.6 0.62 %	2,191	5.79 %	2,071	-3.94 %	2,156	22.15 %	1,765	2.74 %	1,718	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			21-Oct-20	20-Oct-20	Change	21-Oct-20	(+/-)	20-Oct-20	(+/-)	19-Oct-20	(+/-)	16-Oct-20	(+/-)	15-Oct-20	
WHAZ20	Dec 2020	3,552	2.52	2.56	-0.04 -1.56 %	17,183	0.20 %	17,148	-5.28 %	18,104	-6.83 %	19,431	-6.65 %	20,815	
IVLZ20	Dec 2020	3,345	23.00	23.01	-0.01 -0.04 %	5,139	2.05 %	5,036	6.16 %	4,744	7.79 %	4,401	29.90 %	3,388	
GUNKULZ20	Dec 2020	3,073	2.20	2.24	-0.04 -1.79 %	12,407	0.10 %	12,395	4.20 %	11,895	0.02 %	11,893	-17.12 %	14,349	
SUPERZ20	Dec 2020	3,036	0.87	0.85	0.02 2.35 %	124,926	2.48 %	121,897	-6.13 %	129,864	-7.66 %	140,643	-0.60 %	141,492	
THANIZ20X	Dec 2020	2,850	3.16	3.16	0.00 0.00 %	9,590	16.38 %	8,240	0.00 %	8,240	0.00 %	8,240	0.00 %	8,240	
MINTZ20X	Dec 2020	2,583	18.11	18.15	-0.04 -0.22 %	8,845	5.39 %	8,393	-2.33 %	8,593	-3.33 %	8,889	-9.47 %	9,819	
CHGZ20	Dec 2020	2,529	2.51	2.43	0.08 3.29 %	2,549	-27.73 %	3,527	-12.37 %	4,025	-11.21 %	4,533	0.00 %	4,533	
IRPCZ20	Dec 2020	2,092	2.04	2.05	-0.01 -0.49 %	35,171	4.38 %	33,696	2.46 %	32,886	-1.64 %	33,433	9.75 %	30,462	
TUZ20	Dec 2020	2,007	15.30	15.30	0.00 0.00 %	2,262	9.97 %	2,057	11.85 %	1,839	-0.11 %	1,841	-39.60 %	3,048	
KBANKZ20	Dec 2020	1,725	75.80	73.33	2.47 3.37 %	2,571	-15.84 %	3,055	-3.11 %	3,153	4.47 %	3,018	-0.30 %	3,027	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*21-Oct-20	(+/-)	20-Oct-20	(+/-)	19-Oct-20	(+/-)	16-Oct-20	(+/-)	15-Oct-20	21-Oct-20	20-Oct-20	Change	
BLANDZ20	Dec 2020	1	188,411	0.00 %	188,410	0.06 %	188,295	-0.87 %	189,951	0.00 %	189,951	0.96	0.95	0.01 1.05 %	
SUPERZ20	Dec 2020	3,036	124,926	2.48 %	121,897	-6.13 %	129,864	-7.66 %	140,643	-0.60 %	141,492	0.87	0.85	0.02 2.35 %	
TMBZ20	Dec 2020	722	89,375	-0.42 %	89,749	-0.04 %	89,786	0.22 %	89,587	7.14 %	83,618	0.84	0.81	0.03 3.7 %	
RSM21	Jun 2021	0	47,893	0.00 %	47,893	0.00 %	47,893	0.00 %	47,893	-0.21 %	47,993	18.30	18.16	0.1 0.77 %	
TKNZ20	Dec 2020	1	47,133	0.00 %	47,132	-1.05 %	47,630	-2.11 %	48,659	1.03 %	48,161	10.50	10.10	0.4 3.96 %	
BTSZ20X	Dec 2020	237	38,283	-0.03 %	38,295	0.85 %	37,972	-3.73 %	39,445	0.86 %	39,110	9.05	9.05	0 0 %	
KTCZ20	Dec 2020	1,223	38,047	0.57 %	37,831	6.18 %	35,628	2.96 %	34,605	6.25 %	32,568	37.40	36.89	0.5 1.38 %	
TRUEZ20	Dec 2020	692	35,288	-1.36 %	35,775	5.03 %	34,063	-2.93 %	35,092	1.44 %	34,594	2.83	2.82	0.01 0.35 %	
IRPCZ20	Dec 2020	2,092	35,171	4.38 %	33,696	2.46 %	32,886	-1.64 %	33,433	9.75 %	30,462	2.04	2.05	-0.01 -0.5 %	
SIRIZ20	Dec 2020	1,080	32,979	-2.95 %	33,982	1.46 %	33,493	-2.95 %	34,512	-2.94 %	35,559	0.61	0.60	0.01 1.67 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	41.00	2.50	6.49
SCB	65.00	3.75	6.12
CENTEL	20.60	1.00	5.10
BBL	95.50	3.75	4.09
CHG	2.56	0.10	4.07
PRM	8.10	0.30	3.85
AMATA	12.00	0.40	3.45
KBANK	75.75	2.50	3.41
HANA	50.50	1.50	3.06
PTTEP	80.00	2.25	2.89

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	4.66	-0.22	-4.51
S	1.19	-0.05	-4.03
GUNKUL	2.16	-0.08	-3.57
TQM	111.50	-4.00	-3.46
SPALI	16.00	-0.40	-2.44
WHA	2.50	-0.06	-2.34
STA	32.00	-0.75	-2.29
STEC	10.30	-0.20	-1.90
ICHI	10.50	-0.20	-1.87
CKP	4.32	-0.08	-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
21/10/2020	72,985	54,418	18,567	37,923	31,144	6,779	85,432	110,778	-25,346	196,340	437,441

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/10/2020	14,504	11,310	3,194	5,734	3,030	2,704	12,416	18,314	-5,898	32,654	43,810

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/10/2020	0	0	0	3,806	2,584	1,222	4,300	5,522	-1,222	8,106	52,607