

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Oct-20	22-Oct-20	Change	26-Oct-20	(+/-)	22-Oct-20	(+/-)	21-Oct-20	(+/-)	20-Oct-20	(+/-)	19-Oct-20
S50V20	Oct 2020	759.00	763.00	-4 -0.52 %	653	-0.15 %	654	-5.08 %	689	0.88 %	683	-5.27 %	721
S50X20	Nov 2020	758.50	764.20	-5.7 -0.75 %	90	-2.17 %	92	-2.13 %	94	5.62 %	89	2.30 %	87
S50Z20	Dec 2020	755.60	762.70	-7.1 -0.93 %	400,355	-0.57 %	402,635	-0.73 %	405,581	-1.59 %	412,153	1.82 %	404,798
S50H21	Mar 2021	750.70	757.60	-6.9 -0.91 %	22,019	-1.00 %	22,242	1.31 %	21,955	7.16 %	20,489	1.28 %	20,230
S50M21	Jun 2021	746.50	753.60	-7.1 -0.94 %	6,830	-2.65 %	7,016	1.23 %	6,931	2.67 %	6,751	2.85 %	6,564
S50U21	Sep 2021	741.40	748.40	-7 -0.94 %	2,379	3.93 %	2,289	4.47 %	2,191	5.79 %	2,071	-3.94 %	2,156

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Oct-20	22-Oct-20	Change	26-Oct-20	(+/-)	22-Oct-20	(+/-)	21-Oct-20	(+/-)	20-Oct-20	(+/-)	19-Oct-20
PTTM21	Jun 2021	8,000	31.19	32.00	-0.81 -2.53 %	26,217	18.00 %	22,217	0.46 %	22,116	0.00 %	22,116	-0.45 %	22,215
PSLZ20	Dec 2020	2,721	5.05	4.80	0.25 5.21 %	2,179	29.16 %	1,687	0.78 %	1,674	1.03 %	1,657	-0.12 %	1,659
MINTH21X	Mar 2021	2,201	17.78	17.87	-0.09 -0.50 %	4,535	78.82 %	2,536	0.00 %	2,536	4.11 %	2,436	4.19 %	2,338
IVLZ20	Dec 2020	2,035	22.00	22.42	-0.42 -1.87 %	4,738	0.55 %	4,712	-8.31 %	5,139	2.05 %	5,036	6.16 %	4,744
BEMZ20	Dec 2020	2,011	8.24	8.25	-0.01 -0.12 %	16,540	-0.03 %	16,545	-3.01 %	17,059	2.37 %	16,664	-0.02 %	16,667
PTTZ20	Dec 2020	1,921	32.08	32.11	-0.03 -0.09 %	8,254	-14.52 %	9,656	10.44 %	8,743	2.50 %	8,530	22.86 %	6,943
IRPCZ20	Dec 2020	1,615	2.04	2.01	0.03 1.49 %	35,255	-0.06 %	35,276	0.30 %	35,171	4.38 %	33,696	2.46 %	32,886
CHGZ20	Dec 2020	1,541	2.60	2.66	-0.06 -2.26 %	2,576	-15.46 %	3,047	19.54 %	2,549	-27.73 %	3,527	-12.37 %	4,025
QHH21	Mar 2021	1,500	2.05	2.06	-0.01 -0.49 %	1,503	0.00 %	3	0.00 %	3	0.00 %	3	0.00 %	3
TRUEZ20	Dec 2020	1,445	2.81	2.78	0.03 1.08 %	36,609	3.44 %	35,391	0.29 %	35,288	-1.36 %	35,775	5.03 %	34,063

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*26-Oct-20	(+/-)	22-Oct-20	(+/-)	21-Oct-20	(+/-)	20-Oct-20	(+/-)	19-Oct-20	26-Oct-20	22-Oct-20	Change
BLANDZ20	Dec 2020	462	188,354	-0.04 %	188,423	0.01 %	188,411	0.00 %	188,410	0.06 %	188,295	1.00	0.98	0.02 2.04 %
SUPERZ20	Dec 2020	11	117,823	0.00 %	117,828	-5.68 %	124,926	2.48 %	121,897	-6.13 %	129,864	0.84	0.85	-0.01 -1.2 %
TMBZ20	Dec 2020	14	89,284	-0.01 %	89,295	-0.09 %	89,375	-0.42 %	89,749	-0.04 %	89,786	0.81	0.81	0 0 %
TKNZ20	Dec 2020	24	49,154	0.02 %	49,142	4.26 %	47,133	0.00 %	47,132	-1.05 %	47,630	11.40	11.44	-0.04 -0.4 %
KTCZ20	Dec 2020	107	39,165	0.26 %	39,065	2.68 %	38,047	0.57 %	37,831	6.18 %	35,628	37.90	37.50	0.4 1.07 %
BTSZ20X	Dec 2020	912	37,704	-1.56 %	38,303	0.05 %	38,283	-0.03 %	38,295	0.85 %	37,972	9.00	9.13	-0.1 -1.4 %
TRUEZ20	Dec 2020	1,445	36,609	3.44 %	35,391	0.29 %	35,288	-1.36 %	35,775	5.03 %	34,063	2.81	2.78	0.03 1.08 %
IRPCZ20	Dec 2020	1,615	35,255	-0.06 %	35,276	0.30 %	35,171	4.38 %	33,696	2.46 %	32,886	2.04	2.01	0.03 1.49 %
SIRIZ20	Dec 2020	57	32,956	-0.07 %	32,979	0.00 %	32,979	-2.95 %	33,982	1.46 %	33,493	0.59	0.60	-0.01 -1.7 %
JASZ20	Dec 2020	5	30,966	-0.01 %	30,969	0.00 %	30,970	-0.02 %	30,976	-0.02 %	30,982	2.61	2.58	0.03 1.16 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	5.10	0.26	5.37
VNT	24.80	1.20	5.08
CKP	4.36	0.18	4.31
BANPU	6.65	0.20	3.10
IRPC	2.04	0.04	2.00
AP	6.30	0.10	1.61
SCC	340.00	5.00	1.49
INTUCH	52.75	0.75	1.44
EGCO	172.00	2.00	1.18
GLOBAL	18.60	0.20	1.09

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	10.50	-0.40	-3.67
MBK	11.00	-0.40	-3.51
BH	92.25	-3.25	-3.40
CK	14.50	-0.50	-3.33
CPN	37.25	-1.25	-3.25
QH	2.08	-0.06	-2.80
TCAP	27.00	-0.75	-2.70
BTS	9.00	-0.25	-2.70
CPALL	55.50	-1.50	-2.63
CBG	111.00	-3.00	-2.63

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
26/10/2020	58,030	57,380	650	39,941	39,310	631	93,965	95,246	-1,281	191,936	432,326

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/10/2020	13,066	21,741	-8,675	3,630	6,078	-2,448	22,455	11,332	11,123	39,151	51,920

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/10/2020	0	0	0	769	1,383	-614	2,725	2,111	614	3,494	50,731