

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Oct-20	21-Oct-20	Change	22-Oct-20	(+/-)	21-Oct-20	(+/-)	20-Oct-20	(+/-)	19-Oct-20	(+/-)	16-Oct-20
S50V20	Oct 2020	763.00	765.00	-2 -0.26 %	654	-5.08 %	689	0.88 %	683	-5.27 %	721	6.34 %	678
S50X20	Nov 2020	764.20	765.70	-1.5 -0.2 %	92	-2.13 %	94	5.62 %	89	2.30 %	87	2.35 %	85
S50Z20	Dec 2020	762.70	762.80	-0.1 -0.01 %	402,635	-0.73 %	405,581	-1.59 %	412,153	1.82 %	404,798	0.82 %	401,492
S50H21	Mar 2021	757.60	757.70	-0.1 -0.01 %	22,242	1.31 %	21,955	7.16 %	20,489	1.28 %	20,230	3.69 %	19,510
S50M21	Jun 2021	753.60	753.80	-0.2 -0.03 %	7,016	1.23 %	6,931	2.67 %	6,751	2.85 %	6,564	0.51 %	6,531
S50U21	Sep 2021	748.40	748.50	-0.1 -0.01 %	2,289	4.47 %	2,191	5.79 %	2,071	-3.94 %	2,156	22.15 %	1,765

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Oct-20	21-Oct-20	Change	22-Oct-20	(+/-)	21-Oct-20	(+/-)	20-Oct-20	(+/-)	19-Oct-20	(+/-)	16-Oct-20
WHAZ20	Dec 2020	7,645	2.50	2.52	-0.02 -0.79 %	17,166	-0.10 %	17,183	0.20 %	17,148	-5.28 %	18,104	-6.83 %	19,431
SUPERZ20	Dec 2020	7,113	0.85	0.87	-0.02 -2.30 %	117,828	-5.68 %	124,926	2.48 %	121,897	-6.13 %	129,864	-7.66 %	140,643
TKNZ20	Dec 2020	4,016	11.44	10.50	0.94 8.95 %	49,142	4.26 %	47,133	0.00 %	47,132	-1.05 %	47,630	-2.11 %	48,659
THANIZ20X	Dec 2020	2,700	3.31	3.16	0.15 4.75 %	7,090	-26.07 %	9,590	16.38 %	8,240	0.00 %	8,240	0.00 %	8,240
CKPZ20	Dec 2020	2,664	4.20	4.32	-0.12 -2.78 %	5,616	-20.35 %	7,051	-0.04 %	7,054	-7.96 %	7,664	1.40 %	7,558
QHZ20	Dec 2020	2,661	2.10	2.08	0.02 0.96 %	7,184	-17.85 %	8,745	-9.69 %	9,683	-9.36 %	10,683	0.00 %	10,683
TUZ20	Dec 2020	2,398	15.59	15.30	0.29 1.90 %	2,515	11.18 %	2,262	9.97 %	2,057	11.85 %	1,839	-0.11 %	1,841
TRUEM21	Jun 2021	2,002	2.74	2.79	-0.05 -1.79 %	9,661	11.57 %	8,659	0.00 %	8,659	0.03 %	8,656	0.00 %	8,656
MINTZ20X	Dec 2020	1,796	17.85	18.11	-0.26 -1.44 %	9,069	2.53 %	8,845	5.39 %	8,393	-2.33 %	8,593	-3.33 %	8,889
IRPCZ20	Dec 2020	1,702	2.01	2.04	-0.03 -1.47 %	35,276	0.30 %	35,171	4.38 %	33,696	2.46 %	32,886	-1.64 %	33,433

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*22-Oct-20	(+/-)	21-Oct-20	(+/-)	20-Oct-20	(+/-)	19-Oct-20	(+/-)	16-Oct-20	22-Oct-20	21-Oct-20	Change
BLANDZ20	Dec 2020	42	188,423	0.01 %	188,411	0.00 %	188,410	0.06 %	188,295	-0.87 %	189,951	0.98	0.96	0.02 2.08 %
SUPERZ20	Dec 2020	7,113	117,828	-5.68 %	124,926	2.48 %	121,897	-6.13 %	129,864	-7.66 %	140,643	0.85	0.87	-0.02 -2.3 %
TMBZ20	Dec 2020	159	89,295	-0.09 %	89,375	-0.42 %	89,749	-0.04 %	89,786	0.22 %	89,587	0.81	0.84	-0.03 -3.6 %
TKNZ20	Dec 2020	4,016	49,142	4.26 %	47,133	0.00 %	47,132	-1.05 %	47,630	-2.11 %	48,659	11.44	10.50	0.9 8.95 %
RSM21	Jun 2021	0	47,893	0.00 %	47,893	0.00 %	47,893	0.00 %	47,893	0.00 %	47,893	17.96	18.30	-0.3 -1.9 %
KTCZ20	Dec 2020	1,021	39,065	2.68 %	38,047	0.57 %	37,831	6.18 %	35,628	2.96 %	34,605	37.50	37.40	0.1 0.27 %
BTSZ20X	Dec 2020	50	38,303	0.05 %	38,283	-0.03 %	38,295	0.85 %	37,972	-3.73 %	39,445	9.13	9.05	0.08 0.88 %
TRUEZ20	Dec 2020	278	35,391	0.29 %	35,288	-1.36 %	35,775	5.03 %	34,063	-2.93 %	35,092	2.78	2.83	-0.05 -1.8 %
IRPCZ20	Dec 2020	1,702	35,276	0.30 %	35,171	4.38 %	33,696	2.46 %	32,886	-1.64 %	33,433	2.01	2.04	-0.03 -1.5 %
SIRIZ20	Dec 2020	1,033	32,979	0.00 %	32,979	-2.95 %	33,982	1.46 %	33,493	-2.95 %	34,512	0.60	0.61	-0.01 -1.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	11.50	1.10	10.58
COM7	44.00	3.50	8.64
WHAUP	4.12	0.26	6.74
PSL	4.84	0.18	3.86
SAWAD	47.50	1.75	3.83
ICHI	10.90	0.40	3.81
BPP	13.80	0.50	3.76
M	46.00	1.50	3.37
TOP	36.25	1.00	2.84
CRC	27.50	0.75	2.80

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GULF	28.50	-1.00	-3.39
AMATA	11.60	-0.40	-3.33
CKP	4.18	-0.14	-3.24
IVL	22.50	-0.70	-3.02
DELTA	178.50	-5.50	-2.99
CENDEL	20.00	-0.60	-2.91
BEAUTY	1.25	-0.03	-2.34
CPALL	57.00	-1.25	-2.15
TRUE	2.78	-0.06	-2.11
CK	15.00	-0.30	-1.96

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
22/10/2020	86,443	78,609	7,834	52,719	58,898	-6,179	133,852	135,507	-1,655	273,014	434,928

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/10/2020	14,677	16,399	-1,722	4,015	4,288	-273	16,648	14,653	1,995	35,340	45,767

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/10/2020	0	0	0	5,675	4,355	1,320	5,869	7,189	-1,320	11,544	50,062