

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Sep-20	28-Sep-20	Change	29-Sep-20	(+/-)	28-Sep-20	(+/-)	25-Sep-20	(+/-)	24-Sep-20	(+/-)	23-Sep-20
S50V20	Oct 2020	793.30	797.90	-4.6 -0.58 %	725	0.83 %	719	8.28 %	664	38.33 %	480	370.59 %	102
S50X20	Nov 2020	793.80	795.80	-2 -0.25 %	93	43.08 %	65	8.33 %	60	-17.81 %	73	55.32 %	47
S50Z20	Dec 2020	793.90	795.90	-2 -0.25 %	373,073	3.69 %	359,796	46.83 %	245,044	74.36 %	140,537	39.47 %	100,766
S50H21	Mar 2021	789.40	792.30	-2.9 -0.37 %	13,165	8.00 %	12,190	6.04 %	11,496	6.76 %	10,768	7.92 %	9,978
S50M21	Jun 2021	785.60	788.30	-2.7 -0.34 %	5,152	3.47 %	4,979	3.58 %	4,807	-1.03 %	4,857	3.65 %	4,686
S50U21	Sep 2021	780.20	772.40	7.8 1.01 %	95	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Sep-20	28-Sep-20	Change	29-Sep-20	(+/-)	28-Sep-20	(+/-)	25-Sep-20	(+/-)	24-Sep-20	(+/-)	23-Sep-20
SUPERZ20	Dec 2020	16,064	0.86	0.87	-0.01 -1.15 %	86,454	19.24 %	72,503	-17.14 %	87,501	-3.68 %	90,846	1.13 %	89,829
IRPCZ20	Dec 2020	6,958	1.98	1.97	0.01 0.51 %	31,926	27.33 %	25,073	9.04 %	22,994	7.23 %	21,444	3.70 %	20,678
VGIZ20	Dec 2020	4,343	6.54	6.43	0.11 1.71 %	13,204	27.40 %	10,364	5.08 %	9,863	12.55 %	8,763	6.06 %	8,262
PRMZ20	Dec 2020	3,503	9.35	8.96	0.39 4.35 %	11,204	-4.26 %	11,702	9.34 %	10,702	16.31 %	9,201	5.75 %	8,701
TMBZ20	Dec 2020	3,162	0.92	0.93	-0.01 -1.08 %	58,537	1.96 %	57,409	1.86 %	56,362	3.30 %	54,560	-2.68 %	56,061
SPRCZ20	Dec 2020	3,000	5.46	5.47	-0.01 -0.18 %	8,011	59.87 %	5,011	11.13 %	4,509	0.00 %	4,509	0.00 %	4,509
PTTZ20	Dec 2020	2,337	33.24	33.41	-0.17 -0.51 %	6,371	-18.01 %	7,770	7.32 %	7,240	1.51 %	7,132	9.61 %	6,507
BEAUTYZ20	Dec 2020	2,258	1.30	1.13	0.17 15.04 %	7,778	-13.09 %	8,949	0.03 %	8,946	12.61 %	7,944	14.57 %	6,934
BANPUZ20	Dec 2020	2,101	5.95	5.80	0.15 2.59 %	5,993	2.04 %	5,873	15.98 %	5,064	0.32 %	5,048	2.29 %	4,935
AAVZ20	Dec 2020	2,080	1.84	1.80	0.04 2.22 %	11,211	-11.84 %	12,716	13.89 %	11,165	-4.11 %	11,643	14.72 %	10,149

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*29-Sep-20	(+/-)	28-Sep-20	(+/-)	25-Sep-20	(+/-)	24-Sep-20	(+/-)	23-Sep-20	29-Sep-20	28-Sep-20	Change
BLANDZ20	Dec 2020	1,546	193,210	0.79 %	191,705	1.00 %	189,804	0.03 %	189,754	3.20 %	183,870	1.00	1.04	-0.04 -3.9 %
SUPERZ20	Dec 2020	16,064	86,454	19.24 %	72,503	-17.14 %	87,501	-3.68 %	90,846	1.13 %	89,829	0.86	0.87	-0.01 -1.2 %
TMBZ20	Dec 2020	3,162	58,537	1.96 %	57,409	1.86 %	56,362	3.30 %	54,560	-2.68 %	56,061	0.92	0.93	-0.01 -1.1 %
RSM21	Jun 2021	0	48,653	0.00 %	48,653	0.41 %	48,453	28.83 %	37,610	34.03 %	28,060	18.25	18.34	-0.09 -0.5 %
TKNZ20	Dec 2020	5	45,627	0.00 %	45,625	-1.08 %	46,125	5.74 %	43,622	6.08 %	41,122	10.55	10.55	0 0 %
JASZ20	Dec 2020	654	39,944	1.09 %	39,514	16.68 %	33,865	26.08 %	26,860	1.11 %	26,566	2.80	2.83	-0.03 -1.1 %
BTSZ20X	Dec 2020	1,301	35,784	-2.72 %	36,784	3.09 %	35,682	1.15 %	35,277	-2.30 %	36,107	9.56	9.78	-0.2 -2.3 %
IRPCZ20	Dec 2020	6,958	31,926	27.33 %	25,073	9.04 %	22,994	7.23 %	21,444	3.70 %	20,678	1.98	1.97	0.01 0.51 %
KTCZ20	Dec 2020	417	31,758	1.32 %	31,345	0.01 %	31,341	2.62 %	30,540	4.04 %	29,355	34.49	34.01	0.5 1.41 %
SIRIZ20	Dec 2020	221	31,503	0.32 %	31,402	18.96 %	26,396	74.31 %	15,143	0.34 %	15,091	0.64	0.64	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	1.32	0.17	14.78
PLANB	5.80	0.30	5.45
DELTA	155.00	6.50	4.38
ICHI	11.90	0.40	3.48
PTG	18.60	0.50	2.76
SPCG	19.60	0.50	2.62
BANPU	5.95	0.15	2.59
MAJOR	15.80	0.30	1.94
VGI	6.55	0.10	1.55
CPALL	61.25	0.75	1.24

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BH	100.00	-4.50	-4.31
TVO	33.75	-1.50	-4.26
TMB	0.90	-0.03	-3.23
BLAND	1.00	-0.03	-2.91
MINT	20.20	-0.60	-2.88
STEC	11.30	-0.30	-2.59
BBL	98.00	-2.50	-2.49
EPG	4.82	-0.12	-2.43
TOP	32.25	-0.75	-2.27
M	47.00	-1.00	-2.08
GPSC	58.75	-1.25	-2.08

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
29/09/2020	96,156	71,915	24,241	28,816	31,937	-3,121	89,908	111,028	-21,120	214,880	425,560

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/09/2020	20,832	12,504	8,328	7,846	6,301	1,545	15,072	24,945	-9,873	43,750	36,211

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/09/2020	0	0	0	12,697	6,496	6,201	6,778	12,979	-6,201	19,475	36,214