

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Sep-20	29-Sep-20	Change	30-Sep-20	(+/-)	29-Sep-20	(+/-)	28-Sep-20	(+/-)	25-Sep-20	(+/-)	24-Sep-20
S50V20	Oct 2020	779.00	793.30	-14.3 -1.8 %	672	-7.31 %	725	0.83 %	719	8.28 %	664	38.33 %	480
S50X20	Nov 2020	779.40	793.80	-14.4 -1.81 %	93	0.00 %	93	43.08 %	65	8.33 %	60	-17.81 %	73
S50Z20	Dec 2020	778.60	793.90	-15.3 -1.93 %	388,233	4.06 %	373,073	3.69 %	359,796	46.83 %	245,044	74.36 %	140,537
S50H21	Mar 2021	774.70	789.40	-14.7 -1.86 %	13,911	5.67 %	13,165	8.00 %	12,190	6.04 %	11,496	6.76 %	10,768
S50M21	Jun 2021	770.80	785.60	-14.8 -1.88 %	5,252	1.94 %	5,152	3.47 %	4,979	3.58 %	4,807	-1.03 %	4,857
S50U21	Sep 2021	766.70	780.20	-13.5 -1.73 %	405	326.32 %	95	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								
			30-Sep-20	29-Sep-20	Change	30-Sep-20	(+/-)	29-Sep-20	(+/-)	28-Sep-20	(+/-)	25-Sep-20	(+/-)	24-Sep-20
PTTM21	Jun 2021	5,000	31.16	32.36	-1.20 -3.71 %	13,011	29.97 %	10,011	0.00 %	10,011	24.97 %	8,011	0.00 %	8,011
BEAUTYZ20	Dec 2020	4,634	1.46	1.30	0.16 12.31 %	7,099	-8.73 %	7,778	-13.09 %	8,949	0.03 %	8,946	12.61 %	7,944
TKNZ20	Dec 2020	4,608	10.31	10.55	-0.24 -2.27 %	48,722	6.78 %	45,627	0.00 %	45,625	-1.08 %	46,125	5.74 %	43,622
THANIZ20X	Dec 2020	4,500	3.99	3.99	0.00 0.00 %	3,740	-44.51 %	6,740	0.00 %	6,740	0.00 %	6,740	28.63 %	5,240
BLANDZ20	Dec 2020	4,031	1.00	1.00	0.00 0.00 %	191,206	-1.04 %	193,210	0.79 %	191,705	1.00 %	189,804	0.03 %	189,754
PRMZ20	Dec 2020	3,505	9.10	9.35	-0.25 -2.67 %	11,709	4.51 %	11,204	-4.26 %	11,702	9.34 %	10,702	16.31 %	9,201
PLANBZ20	Dec 2020	3,012	5.71	5.77	-0.06 -1.04 %	1,008	0.70 %	1,001	99.80 %	501	100.00 %	1	0.00 %	1
CKPZ20	Dec 2020	2,814	5.64	5.71	-0.07 -1.23 %	6,568	-4.73 %	6,894	0.57 %	6,855	8.29 %	6,330	19.25 %	5,308
AOTZ20	Dec 2020	2,216	55.21	56.30	-1.09 -1.94 %	4,165	-7.69 %	4,512	7.15 %	4,211	9.04 %	3,862	11.52 %	3,463
SUPERZ20	Dec 2020	2,174	0.85	0.86	-0.01 -1.16 %	84,620	-2.12 %	86,454	19.24 %	72,503	-17.14 %	87,501	-3.68 %	90,846

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*30-Sep-20	(+/-)	29-Sep-20	(+/-)	28-Sep-20	(+/-)	25-Sep-20	(+/-)	24-Sep-20	30-Sep-20	29-Sep-20	Change
BLANDZ20	Dec 2020	4,031	191,206	-1.04 %	193,210	0.79 %	191,705	1.00 %	189,804	0.03 %	189,754	1.00	1.00	0 0 %
SUPERZ20	Dec 2020	2,174	84,620	-2.12 %	86,454	19.24 %	72,503	-17.14 %	87,501	-3.68 %	90,846	0.85	0.86	-0.01 -1.2 %
TMBZ20	Dec 2020	506	58,871	0.57 %	58,537	1.96 %	57,409	1.86 %	56,362	3.30 %	54,560	0.89	0.92	-0.03 -3.3 %
TKNZ20	Dec 2020	4,608	48,722	6.78 %	45,627	0.00 %	45,625	-1.08 %	46,125	5.74 %	43,622	10.31	10.55	-0.2 -2.3 %
RSM21	Jun 2021	0	48,653	0.00 %	48,653	0.00 %	48,653	0.41 %	48,453	28.83 %	37,610	18.24	18.25	-0.01 -0.05 %
JASZ20	Dec 2020	2,051	38,456	-3.73 %	39,944	1.09 %	39,514	16.68 %	33,865	26.08 %	26,860	2.79	2.80	-0.01 -0.4 %
BTSZ20X	Dec 2020	602	35,184	-1.68 %	35,784	-2.72 %	36,784	3.09 %	35,682	1.15 %	35,277	9.50	9.56	-0.06 -0.6 %
KTCZ20	Dec 2020	2,142	32,675	2.89 %	31,758	1.32 %	31,345	0.01 %	31,341	2.62 %	30,540	34.26	34.49	-0.2 -0.7 %
SIRIZ20	Dec 2020	1,669	31,025	-1.52 %	31,503	0.32 %	31,402	18.96 %	26,396	74.31 %	15,143	0.60	0.64	-0.04 -6.3 %
IRPCZ20	Dec 2020	1,758	30,640	-4.03 %	31,926	27.33 %	25,073	9.04 %	22,994	7.23 %	21,444	1.93	1.98	-0.05 -2.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	1.49	0.17	12.88
BEC	5.10	0.12	2.41
DELTA	156.50	1.50	0.97
SPRC	5.55	0.05	0.91
CKP	5.80	0.05	0.87
PLANB	5.85	0.05	0.86
JMT	32.00	0.25	0.79
KTC	34.75	0.25	0.72
GLOBAL	20.20	0.10	0.50
PRM	9.20	0.00	0.00
IVL	21.10	0.00	0.00
RS	18.40	0.00	0.00
THANI	4.04	0.00	0.00
RATCH	50.25	0.00	0.00
TU	14.00	0.00	0.00
TRUE	3.10	0.00	0.00
ESSO	6.05	0.00	0.00
PTTGC	39.25	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
LPN	4.16	-0.24	-5.45
BCH	13.90	-0.70	-4.79
BH	95.25	-4.75	-4.75
TQM	128.50	-5.50	-4.10
KCE	30.25	-1.25	-3.97
PTT	32.00	-1.25	-3.76
SIRI	0.60	-0.02	-3.23
TASCO	15.20	-0.50	-3.18
VGI	6.35	-0.20	-3.05
BDMS	19.40	-0.60	-3.00

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
30/09/2020	72,738	79,603	-6,865	39,025	40,650	-1,625	116,084	107,594	8,490	227,847	408,566

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/09/2020	13,395	15,923	-2,528	9,978	12,211	-2,233	20,548	15,787	4,761	43,921	41,117

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/09/2020	0	0	0	2,989	2,641	348	5,837	6,185	-348	8,826	34,507