

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Oct-20	30-Sep-20	Change	01-Oct-20	(+/-)	30-Sep-20	(+/-)	29-Sep-20	(+/-)	28-Sep-20	(+/-)	25-Sep-20
S50V20	Oct 2020	787.30	779.00	8.3 1.07 %	665	-1.04 %	672	-7.31 %	725	0.83 %	719	8.28 %	664
S50X20	Nov 2020	786.20	779.40	6.8 0.87 %	85	-8.60 %	93	0.00 %	93	43.08 %	65	8.33 %	60
S50Z20	Dec 2020	785.60	778.60	7 0.9 %	390,078	0.48 %	388,233	4.06 %	373,073	3.69 %	359,796	46.83 %	245,044
S50H21	Mar 2021	781.40	774.70	6.7 0.86 %	15,779	13.43 %	13,911	5.67 %	13,165	8.00 %	12,190	6.04 %	11,496
S50M21	Jun 2021	777.60	770.80	6.8 0.88 %	5,367	2.19 %	5,252	1.94 %	5,152	3.47 %	4,979	3.58 %	4,807
S50U21	Sep 2021	771.80	766.70	5.1 0.67 %	678	67.41 %	405	326.32 %	95	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Oct-20	30-Sep-20	Change	01-Oct-20	(+/-)	30-Sep-20	(+/-)	29-Sep-20	(+/-)	28-Sep-20	(+/-)	25-Sep-20
TMBZ20	Dec 2020	21,976	0.90	0.89	0.01 1.12 %	79,796	35.54 %	58,871	0.57 %	58,537	1.96 %	57,409	1.86 %	56,362
TRUEZ20	Dec 2020	20,573	2.98	3.08	-0.10 -3.25 %	36,415	95.29 %	18,647	-2.44 %	19,114	0.32 %	19,053	3.59 %	18,393
IRPCZ20	Dec 2020	13,447	2.10	1.93	0.17 8.81 %	40,508	32.21 %	30,640	-4.03 %	31,926	27.33 %	25,073	9.04 %	22,994
AAVZ20	Dec 2020	8,404	1.73	1.76	-0.03 -1.70 %	15,221	24.62 %	12,214	8.95 %	11,211	-11.84 %	12,716	13.89 %	11,165
BANPUZ20	Dec 2020	6,587	6.44	5.85	0.59 10.09 %	8,516	24.98 %	6,814	13.70 %	5,993	2.04 %	5,873	15.98 %	5,064
SUPERZ20	Dec 2020	6,043	0.83	0.85	-0.02 -2.35 %	90,646	7.12 %	84,620	-2.12 %	86,454	19.24 %	72,503	-17.14 %	87,501
TKNZ20	Dec 2020	4,511	10.33	10.31	0.02 0.19 %	47,723	-2.05 %	48,722	6.78 %	45,627	0.00 %	45,625	-1.08 %	46,125
BTSZ20X	Dec 2020	3,912	9.58	9.50	0.08 0.84 %	38,466	9.33 %	35,184	-1.68 %	35,784	-2.72 %	36,784	3.09 %	35,682
BEAUTYZ20	Dec 2020	3,247	1.36	1.46	-0.10 -6.85 %	9,086	27.99 %	7,099	-8.73 %	7,778	-13.09 %	8,949	0.03 %	8,946
BDMSZ20	Dec 2020	2,735	19.70	19.36	0.34 1.76 %	5,055	5.33 %	4,799	14.89 %	4,177	-6.68 %	4,476	41.15 %	3,171

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*01-Oct-20	(+/-)	30-Sep-20	(+/-)	29-Sep-20	(+/-)	28-Sep-20	(+/-)	25-Sep-20	01-Oct-20	30-Sep-20	Change
BLANDZ20	Dec 2020	62	191,211	0.00 %	191,206	-1.04 %	193,210	0.79 %	191,705	1.00 %	189,804	1.02	1.00	0.02 2 %
SUPERZ20	Dec 2020	6,043	90,646	7.12 %	84,620	-2.12 %	86,454	19.24 %	72,503	-17.14 %	87,501	0.83	0.85	-0.02 -2.4 %
TMBZ20	Dec 2020	21,976	79,796	35.54 %	58,871	0.57 %	58,537	1.96 %	57,409	1.86 %	56,362	0.90	0.89	0.01 1.12 %
RSM21	Jun 2021	0	48,653	0.00 %	48,653	0.00 %	48,653	0.00 %	48,653	0.41 %	48,453	18.34	18.24	0.1 0.55 %
TKNZ20	Dec 2020	4,511	47,723	-2.05 %	48,722	6.78 %	45,627	0.00 %	45,625	-1.08 %	46,125	10.33	10.31	0.02 0.19 %
IRPCZ20	Dec 2020	13,447	40,508	32.21 %	30,640	-4.03 %	31,926	27.33 %	25,073	9.04 %	22,994	2.10	1.93	0.2 8.81 %
BTSZ20X	Dec 2020	3,912	38,466	9.33 %	35,184	-1.68 %	35,784	-2.72 %	36,784	3.09 %	35,682	9.58	9.50	0.08 0.84 %
JASZ20	Dec 2020	527	38,453	-0.01 %	38,456	-3.73 %	39,944	1.09 %	39,514	16.68 %	33,865	2.77	2.79	-0.02 -0.7 %
TRUEZ20	Dec 2020	20,573	36,415	95.29 %	18,647	-2.44 %	19,114	0.32 %	19,053	3.59 %	18,393	2.98	3.08	-0.1 -3.3 %
KTCZ20	Dec 2020	423	32,693	0.06 %	32,675	2.89 %	31,758	1.32 %	31,345	0.01 %	31,341	35.28	34.26	1.0 2.98 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	6.40	0.60	10.34
IRPC	2.10	0.18	9.38
JMT	35.00	3.00	9.38
SPRC	6.00	0.45	8.11
AEONTS	120.00	8.50	7.62
DELTA	164.50	8.00	5.11
TOP	33.50	1.50	4.69
SCC	337.00	15.00	4.66
BLA	18.40	0.80	4.55
COM7	41.25	1.75	4.43

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	1.37	-0.12	-8.05
TRUE	2.98	-0.12	-3.87
CKP	5.60	-0.20	-3.45
AAV	1.75	-0.05	-2.78
SUPER	0.82	-0.02	-2.38
JAS	2.78	-0.06	-2.11
HMPRO	14.10	-0.30	-2.08
GLOBAL	19.80	-0.40	-1.98
MAJOR	15.20	-0.30	-1.94
STEC	11.10	-0.20	-1.77

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
01/10/2020	66,740	52,387	14,353	33,517	37,820	-4,303	100,392	110,442	-10,050	200,649	412,652

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/10/2020	17,039	16,853	186	5,566	4,299	1,267	15,533	16,986	-1,453	38,138	39,383

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/10/2020	0	0	0	2,516	8,063	-5,547	10,300	4,753	5,547	12,816	32,725