

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Oct-20	01-Oct-20	Change	02-Oct-20	(+/-)	01-Oct-20	(+/-)	30-Sep-20	(+/-)	29-Sep-20	(+/-)	28-Sep-20
S50V20	Oct 2020	777.70	787.30	-9.6 -1.22 %	667	0.30 %	665	-1.04 %	672	-7.31 %	725	0.83 %	719
S50X20	Nov 2020	776.80	786.20	-9.4 -1.2 %	69	-18.82 %	85	-8.60 %	93	0.00 %	93	43.08 %	65
S50Z20	Dec 2020	775.90	785.60	-9.7 -1.23 %	389,305	-0.20 %	390,078	0.48 %	388,233	4.06 %	373,073	3.69 %	359,796
S50H21	Mar 2021	771.20	781.40	-10.2 -1.31 %	15,029	-4.75 %	15,779	13.43 %	13,911	5.67 %	13,165	8.00 %	12,190
S50M21	Jun 2021	767.60	777.60	-10 -1.29 %	5,494	2.37 %	5,367	2.19 %	5,252	1.94 %	5,152	3.47 %	4,979
S50U21	Sep 2021	761.90	771.80	-9.9 -1.28 %	961	41.74 %	678	67.41 %	405	326.32 %	95	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Oct-20	01-Oct-20	Change	02-Oct-20	(+/-)	01-Oct-20	(+/-)	30-Sep-20	(+/-)	29-Sep-20	(+/-)	28-Sep-20
BEAUTYZ20	Dec 2020	15,123	1.45	1.36	0.09 6.62 %	11,384	25.29 %	9,086	27.99 %	7,099	-8.73 %	7,778	-13.09 %	8,949
BANPUM21	Jun 2021	10,001	6.11	6.14	-0.03 -0.49 %	20,535	94.94 %	10,534	0.96 %	10,434	0.00 %	10,434	0.98 %	10,333
IRPCZ20	Dec 2020	9,867	2.05	2.10	-0.05 -2.38 %	30,853	-23.83 %	40,508	32.21 %	30,640	-4.03 %	31,926	27.33 %	25,073
SUPERZ20	Dec 2020	9,730	0.84	0.83	0.01 1.20 %	87,141	-3.87 %	90,646	7.12 %	84,620	-2.12 %	86,454	19.24 %	72,503
TMBZ20	Dec 2020	7,265	0.86	0.90	-0.04 -4.44 %	81,953	2.70 %	79,796	35.54 %	58,871	0.57 %	58,537	1.96 %	57,409
TRUEZ20	Dec 2020	6,528	2.98	2.98	0.00 0.00 %	30,472	-16.32 %	36,415	95.29 %	18,647	-2.44 %	19,114	0.32 %	19,053
SIRIZ20	Dec 2020	5,343	0.58	0.60	-0.02 -3.33 %	35,294	9.66 %	32,185	3.74 %	31,025	-1.52 %	31,503	0.32 %	31,402
MINTZ20X	Dec 2020	4,865	19.31	19.70	-0.39 -1.98 %	8,015	-0.91 %	8,089	4.16 %	7,766	-0.33 %	7,792	2.91 %	7,572
PRMZ20	Dec 2020	4,000	8.91	9.20	-0.29 -3.15 %	13,214	17.83 %	11,214	-4.23 %	11,709	4.51 %	11,204	-4.26 %	11,702
SUPERH21	Mar 2021	4,000	0.84	0.83	0.01 1.20 %	4,034	-49.79 %	8,034	-10.73 %	9,000	0.00 %	9,000	12.50 %	8,000

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*02-Oct-20	(+/-)	01-Oct-20	(+/-)	30-Sep-20	(+/-)	29-Sep-20	(+/-)	28-Sep-20	02-Oct-20	01-Oct-20	Change
BLANDZ20	Dec 2020	138	191,112	-0.05 %	191,211	0.00 %	191,206	-1.04 %	193,210	0.79 %	191,705	1.00	1.02	-0.02 -2 %
SUPERZ20	Dec 2020	9,730	87,141	-3.87 %	90,646	7.12 %	84,620	-2.12 %	86,454	19.24 %	72,503	0.84	0.83	0.01 1.2 %
TMBZ20	Dec 2020	7,265	81,953	2.70 %	79,796	35.54 %	58,871	0.57 %	58,537	1.96 %	57,409	0.86	0.90	-0.04 -4.4 %
RSM21	Jun 2021	0	48,653	0.00 %	48,653	0.00 %	48,653	0.00 %	48,653	0.00 %	48,653	18.25	18.34	-0.09 -0.5 %
TKNZ20	Dec 2020	545	47,231	-1.03 %	47,723	-2.05 %	48,722	6.78 %	45,627	0.00 %	45,625	10.00	10.33	-0.3 -3.2 %
BTSZ20X	Dec 2020	2,131	39,376	2.37 %	38,466	9.33 %	35,184	-1.68 %	35,784	-2.72 %	36,784	9.56	9.58	-0.02 -0.2 %
JASZ20	Dec 2020	130	38,403	-0.13 %	38,453	-0.01 %	38,456	-3.73 %	39,944	1.09 %	39,514	2.70	2.77	-0.07 -2.5 %
SIRIZ20	Dec 2020	5,343	35,294	9.66 %	32,185	3.74 %	31,025	-1.52 %	31,503	0.32 %	31,402	0.58	0.60	-0.02 -3.3 %
KTCZ20	Dec 2020	348	32,613	-0.24 %	32,693	0.06 %	32,675	2.89 %	31,758	1.32 %	31,345	35.40	35.28	0.1 0.34 %
IRPCZ20	Dec 2020	9,867	30,853	-23.83 %	40,508	32.21 %	30,640	-4.03 %	31,926	27.33 %	25,073	2.05	2.10	-0.05 -2.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	5.90	0.45	8.26
BEAUTY	1.46	0.09	6.57
DELTA	175.00	10.50	6.38
STA	28.00	1.50	5.66
KCE	32.75	1.75	5.65
ICHI	11.90	0.60	5.31
HMPRO	14.50	0.40	2.84
SUPER	0.84	0.02	2.44
COM7	42.25	1.00	2.42
TASCO	15.60	0.30	1.96

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	75.00	-4.50	-5.66
BJC	34.75	-1.75	-4.79
SPRC	5.75	-0.25	-4.17
CENTEL	21.50	-0.90	-4.02
TOP	32.25	-1.25	-3.73
TMB	0.86	-0.03	-3.37
BCP	14.60	-0.50	-3.31
ERW	3.04	-0.10	-3.18
JAS	2.70	-0.08	-2.88
IRPC	2.04	-0.06	-2.86

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
02/10/2020	68,552	75,809	-7,257	40,060	34,283	5,777	129,840	128,360	1,480	238,452	411,525

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/10/2020	22,163	21,937	226	11,632	11,283	349	24,980	25,555	-575	58,775	41,921

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/10/2020	0	0	0	1,612	2,391	-779	3,044	2,265	779	4,656	32,325