

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Oct-20	02-Oct-20	Change	05-Oct-20	(+/-)	02-Oct-20	(+/-)	01-Oct-20	(+/-)	30-Sep-20	(+/-)	29-Sep-20
S50V20	Oct 2020	782.10	777.70	4.4 0.57 %	670	0.45 %	667	0.30 %	665	-1.04 %	672	-7.31 %	725
S50X20	Nov 2020	782.00	776.80	5.2 0.67 %	76	10.14 %	69	-18.82 %	85	-8.60 %	93	0.00 %	93
S50Z20	Dec 2020	780.10	775.90	4.2 0.54 %	393,194	1.00 %	389,305	-0.20 %	390,078	0.48 %	388,233	4.06 %	373,073
S50H21	Mar 2021	775.80	771.20	4.6 0.6 %	15,355	2.17 %	15,029	-4.75 %	15,779	13.43 %	13,911	5.67 %	13,165
S50M21	Jun 2021	771.90	767.60	4.3 0.56 %	5,677	3.33 %	5,494	2.37 %	5,367	2.19 %	5,252	1.94 %	5,152
S50U21	Sep 2021	765.90	761.90	4 0.53 %	1,060	10.30 %	961	41.74 %	678	67.41 %	405	326.32 %	95

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Oct-20	02-Oct-20	Change	05-Oct-20	(+/-)	02-Oct-20	(+/-)	01-Oct-20	(+/-)	30-Sep-20	(+/-)	29-Sep-20
BEAUTYZ20	Dec 2020	6,977	1.56	1.45	0.11 7.59 %	11,285	-0.87 %	11,384	25.29 %	9,086	27.99 %	7,099	-8.73 %	7,778
SIRIH21	Mar 2021	4,500	0.55	0.58	-0.03 -5.17 %	7,422	154.00 %	2,922	20.79 %	2,419	10.41 %	2,191	36.00 %	1,611
IRPCZ20	Dec 2020	3,687	2.05	2.05	0.00 0.00 %	31,057	0.66 %	30,853	-23.83 %	40,508	32.21 %	30,640	-4.03 %	31,926
ICHIZ20	Dec 2020	3,565	11.90	11.80	0.10 0.85 %	13,638	23.04 %	11,084	4.85 %	10,571	-4.50 %	11,069	0.40 %	11,025
GUNKULZ20	Dec 2020	3,538	2.34	2.29	0.05 2.18 %	8,757	-5.62 %	9,278	5.71 %	8,777	2.74 %	8,543	6.57 %	8,016
BECZ20	Dec 2020	3,298	5.20	5.05	0.15 2.97 %	4,974	186.03 %	1,739	-4.08 %	1,813	0.00 %	1,813	-2.58 %	1,861
TRUEZ20	Dec 2020	2,678	2.97	2.98	-0.01 -0.34 %	32,966	8.18 %	30,472	-16.32 %	36,415	95.29 %	18,647	-2.44 %	19,114
BANPUZ20	Dec 2020	2,646	6.20	6.38	-0.18 -2.82 %	8,890	2.62 %	8,663	1.73 %	8,516	24.98 %	6,814	13.70 %	5,993
CKPZ20	Dec 2020	2,551	5.15	5.41	-0.26 -4.81 %	6,509	-14.75 %	7,635	-5.75 %	8,101	23.34 %	6,568	-4.73 %	6,894
QHM21	Jun 2021	2,200	2.05	2.05	0.00 0.00 %	9,033	32.20 %	6,833	0.00 %	6,833	0.00 %	6,833	0.00 %	6,833

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price						
			*05-Oct-20	(+/-)	02-Oct-20	(+/-)	01-Oct-20	(+/-)	30-Sep-20	(+/-)	29-Sep-20	05-Oct-20	02-Oct-20	Change	
BLANDZ20	Dec 2020	141	191,245	0.07 %	191,112	-0.05 %	191,211	0.00 %	191,206	-1.04 %	193,210	0.98	1.00	-0.02	-2 %
SUPERZ20	Dec 2020	1,023	88,161	1.17 %	87,141	-3.87 %	90,646	7.12 %	84,620	-2.12 %	86,454	0.83	0.84	-0.01	-1.2 %
TMBZ20	Dec 2020	97	82,025	0.09 %	81,953	2.70 %	79,796	35.54 %	58,871	0.57 %	58,537	0.86	0.86	0	0 %
TKNZ20	Dec 2020	1,018	46,238	-2.10 %	47,231	-1.03 %	47,723	-2.05 %	48,722	6.78 %	45,627	10.13	10.00	0.1	1.3 %
BTSZ20X	Dec 2020	934	39,872	1.26 %	39,376	2.37 %	38,466	9.33 %	35,184	-1.68 %	35,784	9.76	9.56	0.2	2.09 %
JASZ20	Dec 2020	53	38,399	-0.01 %	38,403	-0.13 %	38,453	-0.01 %	38,456	-3.73 %	39,944	2.72	2.70	0.02	0.74 %
SIRIZ20	Dec 2020	82	35,346	0.15 %	35,294	9.66 %	32,185	3.74 %	31,025	-1.52 %	31,503	0.57	0.58	-0.01	-1.7 %
TRUEZ20	Dec 2020	2,678	32,966	8.18 %	30,472	-16.32 %	36,415	95.29 %	18,647	-2.44 %	19,114	2.97	2.98	-0.01	-0.3 %
KTCZ20	Dec 2020	153	32,749	0.42 %	32,613	-0.24 %	32,693	0.06 %	32,675	2.89 %	31,758	35.55	35.40	0.2	0.42 %
IRPCZ20	Dec 2020	3,687	31,057	0.66 %	30,853	-23.83 %	40,508	32.21 %	30,640	-4.03 %	31,926	2.05	2.05	0	0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	1.60	0.14	9.59
TTCL	3.84	0.24	6.67
CBG	123.00	5.50	4.68
TVO	34.50	1.50	4.55
TASCO	16.30	0.70	4.49
GUNKUL	2.36	0.10	4.42
BCPG	12.40	0.50	4.20
BEC	5.25	0.20	3.96
PLANB	6.20	0.20	3.33
ERW	3.12	0.08	2.63

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CKP	5.15	-0.35	-6.36
BANPU	6.20	-0.20	-3.13
QH	2.12	-0.06	-2.75
THANI	3.76	-0.10	-2.59
SIRI	0.57	-0.01	-1.72
GFPT	12.30	-0.20	-1.60
SPCG	19.50	-0.30	-1.52
TRUE	2.96	-0.04	-1.33
SUPER	0.83	-0.01	-1.19
TKN	10.00	-0.10	-0.99

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
05/10/2020	45,683	43,598	2,085	25,378	25,699	-321	70,109	71,873	-1,764	141,170	416,032

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/10/2020	11,916	14,837	-2,921	7,022	7,410	-388	17,058	13,749	3,309	35,996	42,235

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/10/2020	0	0	0	7,897	3,901	3,996	10,592	14,588	-3,996	18,489	34,510