

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Oct-20	05-Oct-20	Change	06-Oct-20	(+/-)	05-Oct-20	(+/-)	02-Oct-20	(+/-)	01-Oct-20	(+/-)	30-Sep-20
S50V20	Oct 2020	786.90	782.10	4.8 0.61 %	670	0.00 %	670	0.45 %	667	0.30 %	665	-1.04 %	672
S50X20	Nov 2020	787.70	782.00	5.7 0.73 %	78	2.63 %	76	10.14 %	69	-18.82 %	85	-8.60 %	93
S50Z20	Dec 2020	784.50	780.10	4.4 0.56 %	405,570	3.15 %	393,194	1.00 %	389,305	-0.20 %	390,078	0.48 %	388,233
S50H21	Mar 2021	779.80	775.80	4 0.52 %	16,854	9.76 %	15,355	2.17 %	15,029	-4.75 %	15,779	13.43 %	13,911
S50M21	Jun 2021	775.90	771.90	4 0.52 %	6,122	7.84 %	5,677	3.33 %	5,494	2.37 %	5,367	2.19 %	5,252
S50U21	Sep 2021	770.00	765.90	4.1 0.54 %	1,037	-2.17 %	1,060	10.30 %	961	41.74 %	678	67.41 %	405

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Oct-20	05-Oct-20	Change	06-Oct-20	(+/-)	05-Oct-20	(+/-)	02-Oct-20	(+/-)	01-Oct-20	(+/-)	30-Sep-20
SIRIZ20	Dec 2020	6,202	0.59	0.57	0.02 3.51 %	33,077	-6.42 %	35,346	0.15 %	35,294	9.66 %	32,185	3.74 %	31,025
SUPERZ20	Dec 2020	6,037	0.84	0.83	0.01 1.20 %	87,165	-1.13 %	88,161	1.17 %	87,141	-3.87 %	90,646	7.12 %	84,620
SIRIH21	Mar 2021	5,065	0.57	0.55	0.02 3.64 %	2,482	-66.56 %	7,422	154.00 %	2,922	20.79 %	2,419	10.41 %	2,191
WHAZ20	Dec 2020	4,828	3.00	2.85	0.15 5.26 %	15,875	-2.66 %	16,308	-0.02 %	16,311	3.22 %	15,802	-2.34 %	16,180
IRPCZ20	Dec 2020	4,817	2.13	2.05	0.08 3.90 %	30,103	-3.07 %	31,057	0.66 %	30,853	-23.83 %	40,508	32.21 %	30,640
CKPZ20	Dec 2020	3,422	4.86	5.15	-0.29 -5.63 %	7,135	9.62 %	6,509	-14.75 %	7,635	-5.75 %	8,101	23.34 %	6,568
BEAUTYZ20	Dec 2020	3,399	1.51	1.56	-0.05 -3.21 %	9,442	-16.33 %	11,285	-0.87 %	11,384	25.29 %	9,086	27.99 %	7,099
IVLZ20	Dec 2020	2,944	23.65	21.00	2.65 12.62 %	2,612	6.79 %	2,446	0.41 %	2,436	14.53 %	2,127	-3.76 %	2,210
AAVZ20	Dec 2020	2,536	1.74	1.75	-0.01 -0.57 %	14,733	0.06 %	14,724	0.01 %	14,723	-3.27 %	15,221	24.62 %	12,214
GUNKULH21	Mar 2021	2,500	2.32	2.34	-0.02 -0.85 %	4,701	113.58 %	2,201	0.05 %	2,200	0.00 %	0	0.00 %	0
PRMZ20	Dec 2020	2,500	8.67	9.20	-0.53 -5.76 %	14,714	3.52 %	14,214	7.57 %	13,214	17.83 %	11,214	-4.23 %	11,709

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*06-Oct-20	(+/-)	05-Oct-20	(+/-)	02-Oct-20	(+/-)	01-Oct-20	(+/-)	30-Sep-20	06-Oct-20	05-Oct-20	Change
BLANDZ20	Dec 2020	36	191,226	-0.01 %	191,245	0.07 %	191,112	-0.05 %	191,211	0.00 %	191,206	0.98	0.98	0 0 %
SUPERZ20	Dec 2020	6,037	87,165	-1.13 %	88,161	1.17 %	87,141	-3.87 %	90,646	7.12 %	84,620	0.84	0.83	0.01 1.2 %
TMBZ20	Dec 2020	141	82,102	0.09 %	82,025	0.09 %	81,953	2.70 %	79,796	35.54 %	58,871	0.86	0.86	0 0 %
TKNZ20	Dec 2020	1	46,239	0.00 %	46,238	-2.10 %	47,231	-1.03 %	47,723	-2.05 %	48,722	10.04	10.13	-0.09 -0.9 %
BTSZ20X	Dec 2020	518	39,387	-1.22 %	39,872	1.26 %	39,376	2.37 %	38,466	9.33 %	35,184	9.64	9.76	-0.1 -1.2 %
JASZ20	Dec 2020	59	38,398	0.00 %	38,399	-0.01 %	38,403	-0.13 %	38,453	-0.01 %	38,456	2.80	2.72	0.08 2.94 %
SIRIZ20	Dec 2020	6,202	33,077	-6.42 %	35,346	0.15 %	35,294	9.66 %	32,185	3.74 %	31,025	0.59	0.57	0.02 3.51 %
KTCZ20	Dec 2020	135	32,673	-0.23 %	32,749	0.42 %	32,613	-0.24 %	32,693	0.06 %	32,675	36.40	35.55	0.9 2.39 %
TRUEZ20	Dec 2020	650	32,520	-1.35 %	32,966	8.18 %	30,472	-16.32 %	36,415	95.29 %	18,647	2.97	2.97	0 0 %

IRPCZ20 Dec 2020 4,817 30,103 -3.07% 31,057 0.66% 30,853 -23.83% 40,508 32.21% 30,640 2.13 2.05 0.08 3.9%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	23.70	2.70	12.86
TOP	35.75	2.75	8.33
PTTEP	82.25	5.50	7.17
ORI	6.80	0.45	7.09
STEC	11.90	0.70	6.25
IRPC	2.16	0.12	5.88
PTTGC	41.50	2.25	5.73
ESSO	6.50	0.35	5.69
WHA	3.00	0.14	4.90
BANPU	6.50	0.30	4.84
BCPG	13.00	0.60	4.84

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CKP	4.84	-0.31	-6.02
BEC	5.00	-0.25	-4.76
BEAUTY	1.53	-0.07	-4.38
COM7	40.50	-1.50	-3.57
BGRIM	40.75	-1.50	-3.55
HANA	43.50	-1.50	-3.33
JMT	34.50	-1.00	-2.82
DELTA	171.00	-4.50	-2.56
BTS	9.55	-0.25	-2.55
PSL	5.80	-0.15	-2.52

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
06/10/2020	59,928	54,168	5,760	33,547	30,357	3,190	75,285	84,235	-8,950	168,760	430,331

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/10/2020	11,166	10,290	876	3,521	2,695	826	11,472	13,174	-1,702	26,159	44,237

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/10/2020	0	0	0	4,308	13,980	-9,672	18,271	8,599	9,672	22,579	32,857