

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Oct-20	06-Oct-20	Change	07-Oct-20	(+/-)	06-Oct-20	(+/-)	05-Oct-20	(+/-)	02-Oct-20	(+/-)	01-Oct-20
S50V20	Oct 2020	796.50	786.90	9.6 1.22 %	681	1.64 %	670	0.00 %	670	0.45 %	667	0.30 %	665
S50X20	Nov 2020	796.10	787.70	8.4 1.07 %	100	28.21 %	78	2.63 %	76	10.14 %	69	-18.82 %	85
S50Z20	Dec 2020	793.70	784.50	9.2 1.17 %	410,703	1.27 %	405,570	3.15 %	393,194	1.00 %	389,305	-0.20 %	390,078
S50H21	Mar 2021	789.00	779.80	9.2 1.18 %	18,343	8.83 %	16,854	9.76 %	15,355	2.17 %	15,029	-4.75 %	15,779
S50M21	Jun 2021	784.80	775.90	8.9 1.15 %	6,134	0.20 %	6,122	7.84 %	5,677	3.33 %	5,494	2.37 %	5,367
S50U21	Sep 2021	779.10	770.00	9.1 1.18 %	1,048	1.06 %	1,037	-2.17 %	1,060	10.30 %	961	41.74 %	678

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Oct-20	06-Oct-20	Change	07-Oct-20	(+/-)	06-Oct-20	(+/-)	05-Oct-20	(+/-)	02-Oct-20	(+/-)	01-Oct-20
TKNZ20	Dec 2020	8,229	12.22	10.04	2.18 21.71 %	48,181	4.20 %	46,239	0.00 %	46,238	-2.10 %	47,231	-1.03 %	47,723
SUPERZ20	Dec 2020	7,024	0.84	0.84	0.00 0.00 %	94,166	8.03 %	87,165	-1.13 %	88,161	1.17 %	87,141	-3.87 %	90,646
WHAZ20	Dec 2020	6,878	2.98	3.00	-0.02 -0.67 %	17,910	12.82 %	15,875	-2.66 %	16,308	-0.02 %	16,311	3.22 %	15,802
BANPUZ20	Dec 2020	5,266	6.61	6.50	0.11 1.69 %	9,461	1.52 %	9,319	4.83 %	8,890	2.62 %	8,663	1.73 %	8,516
PRMZ20	Dec 2020	4,501	8.90	8.67	0.23 2.65 %	13,215	-10.19 %	14,714	3.52 %	14,214	7.57 %	13,214	17.83 %	11,214
CKPZ20	Dec 2020	4,291	5.00	4.86	0.14 2.88 %	8,149	14.21 %	7,135	9.62 %	6,509	-14.75 %	7,635	-5.75 %	8,101
VGIZ20	Dec 2020	3,737	6.85	6.70	0.15 2.24 %	11,427	-5.82 %	12,133	0.10 %	12,121	4.33 %	11,618	-7.89 %	12,613
IVLZ20	Dec 2020	2,737	23.75	23.65	0.10 0.42 %	1,798	-31.16 %	2,612	6.79 %	2,446	0.41 %	2,436	14.53 %	2,127
TUZ20	Dec 2020	2,646	15.00	14.50	0.50 3.45 %	3,603	4.01 %	3,464	-18.99 %	4,276	21.30 %	3,525	6.21 %	3,319
BDMSZ20	Dec 2020	2,336	19.34	19.40	-0.06 -0.31 %	5,096	7.81 %	4,727	-2.88 %	4,867	-5.62 %	5,157	2.02 %	5,055

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*07-Oct-20	(+/-)	06-Oct-20	(+/-)	05-Oct-20	(+/-)	02-Oct-20	(+/-)	01-Oct-20	07-Oct-20	06-Oct-20	Change
BLANDZ20	Dec 2020	1,174	190,327	-0.47 %	191,226	-0.01 %	191,245	0.07 %	191,112	-0.05 %	191,211	0.98	0.98	0 0 %
SUPERZ20	Dec 2020	7,024	94,166	8.03 %	87,165	-1.13 %	88,161	1.17 %	87,141	-3.87 %	90,646	0.84	0.84	0 0 %
TMBZ20	Dec 2020	1,121	83,051	1.16 %	82,102	0.09 %	82,025	0.09 %	81,953	2.70 %	79,796	0.87	0.86	0.01 1.16 %
TKNZ20	Dec 2020	8,229	48,181	4.20 %	46,239	0.00 %	46,238	-2.10 %	47,231	-1.03 %	47,723	12.22	10.04	2.2 21.7 %
BTSZ20X	Dec 2020	1,635	40,785	3.55 %	39,387	-1.22 %	39,872	1.26 %	39,376	2.37 %	38,466	9.74	9.64	0.1 1.04 %
JASZ20	Dec 2020	18	38,397	0.00 %	38,398	0.00 %	38,399	-0.01 %	38,403	-0.13 %	38,453	2.83	2.80	0.03 1.07 %
SIRIZ20	Dec 2020	1,025	33,996	2.78 %	33,077	-6.42 %	35,346	0.15 %	35,294	9.66 %	32,185	0.60	0.59	0.01 1.69 %
KTCZ20	Dec 2020	204	32,618	-0.17 %	32,673	-0.23 %	32,749	0.42 %	32,613	-0.24 %	32,693	38.29	36.40	1.9 5.19 %
IRPCZ20	Dec 2020	1,260	30,589	1.61 %	30,103	-3.07 %	31,057	0.66 %	30,853	-23.83 %	40,508	2.12	2.13	-0.01 -0.5 %
TRUEZ20	Dec 2020	2,183	30,520	-6.15 %	32,520	-1.35 %	32,966	8.18 %	30,472	-16.32 %	36,415	3.01	2.97	0.04 1.35 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	12.60	2.60	26.00
JMT	37.00	2.50	7.25
MINT	20.80	1.30	6.67
AEONTS	126.00	6.50	5.44
CENDEL	21.90	1.10	5.29
DELTA	179.00	8.00	4.68
ORI	7.10	0.30	4.41
CKP	5.05	0.21	4.34
ERW	3.18	0.12	3.92
COM7	42.00	1.50	3.70
CBG	126.00	4.50	3.70

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPCG	19.00	-0.50	-2.56
ESSO	6.35	-0.15	-2.31
BLAND	0.98	-0.02	-2.00
IRPC	2.12	-0.04	-1.85
PTTEP	81.00	-1.25	-1.52
TVO	34.50	-0.50	-1.43
TOA	36.00	-0.50	-1.37
BEAUTY	1.51	-0.02	-1.31
SPALI	16.10	-0.20	-1.23
CK	17.00	-0.20	-1.16

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
07/10/2020	64,102	51,764	12,338	39,802	45,709	-5,907	105,778	112,209	-6,431	209,682	437,009

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/10/2020	19,050	20,518	-1,468	11,933	10,428	1,505	23,010	23,047	-37	53,993	41,754

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/10/2020	0	0	0	3,935	8,048	-4,113	9,527	5,414	4,113	13,462	35,948