

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Oct-20	07-Oct-20	Change	08-Oct-20	(+/-)	07-Oct-20	(+/-)	06-Oct-20	(+/-)	05-Oct-20	(+/-)	02-Oct-20
S50V20	Oct 2020	805.90	796.50	9.4 1.18 %	700	2.79 %	681	1.64 %	670	0.00 %	670	0.45 %	667
S50X20	Nov 2020	806.70	796.10	10.6 1.33 %	102	2.00 %	100	28.21 %	78	2.63 %	76	10.14 %	69
S50Z20	Dec 2020	804.60	793.70	10.9 1.37 %	399,373	-2.76 %	410,703	1.27 %	405,570	3.15 %	393,194	1.00 %	389,305
S50H21	Mar 2021	799.90	789.00	10.9 1.38 %	18,246	-0.53 %	18,343	8.83 %	16,854	9.76 %	15,355	2.17 %	15,029
S50M21	Jun 2021	795.90	784.80	11.1 1.41 %	6,324	3.10 %	6,134	0.20 %	6,122	7.84 %	5,677	3.33 %	5,494
S50U21	Sep 2021	790.70	779.10	11.6 1.49 %	1,176	12.21 %	1,048	1.06 %	1,037	-2.17 %	1,060	10.30 %	961

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Oct-20	07-Oct-20	Change	08-Oct-20	(+/-)	07-Oct-20	(+/-)	06-Oct-20	(+/-)	05-Oct-20	(+/-)	02-Oct-20
SUPERZ20	Dec 2020	38,700	0.90	0.84	0.06 7.14 %	108,622	15.35 %	94,166	8.03 %	87,165	-1.13 %	88,161	1.17 %	87,141
ERWZ20	Dec 2020	9,476	3.07	3.17	-0.10 -3.15 %	3,014	49.65 %	2,014	0.05 %	2,013	0.00 %	2,013	-4.73 %	2,113
SUPERH21	Mar 2021	7,000	0.90	0.84	0.06 7.14 %	15,034	87.13 %	8,034	14.22 %	7,034	16.57 %	6,034	49.58 %	4,034
VGIZ20	Dec 2020	6,803	6.75	6.85	-0.10 -1.46 %	10,973	-3.97 %	11,427	-5.82 %	12,133	0.10 %	12,121	4.33 %	11,618
TUZ20	Dec 2020	6,143	15.56	15.00	0.56 3.73 %	2,706	-24.90 %	3,603	4.01 %	3,464	-18.99 %	4,276	21.30 %	3,525
IVLZ20	Dec 2020	4,752	23.15	23.75	-0.60 -2.53 %	2,109	17.30 %	1,798	-31.16 %	2,612	6.79 %	2,446	0.41 %	2,436
AAVZ20	Dec 2020	4,570	1.79	1.81	-0.02 -1.10 %	15,094	3.12 %	14,637	-0.65 %	14,733	0.06 %	14,724	0.01 %	14,723
IRPCZ20	Dec 2020	3,831	2.14	2.12	0.02 0.94 %	32,464	6.13 %	30,589	1.61 %	30,103	-3.07 %	31,057	0.66 %	30,853
PLANBZ20	Dec 2020	3,513	6.24	6.20	0.04 0.65 %	4,010	165.74 %	1,509	-24.89 %	2,009	-19.93 %	2,509	24.89 %	2,009
PSLZ20	Dec 2020	3,371	5.51	5.75	-0.24 -4.17 %	1,657	-2.87 %	1,706	41.58 %	1,205	-41.28 %	2,052	26.28 %	1,625

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*08-Oct-20	(+/-)	07-Oct-20	(+/-)	06-Oct-20	(+/-)	05-Oct-20	(+/-)	02-Oct-20	08-Oct-20	07-Oct-20	Change
BLANDZ20	Dec 2020	97	190,318	0.00 %	190,327	-0.47 %	191,226	-0.01 %	191,245	0.07 %	191,112	1.00	0.98	0.02 2.04 %
SUPERZ20	Dec 2020	38,700	108,622	15.35 %	94,166	8.03 %	87,165	-1.13 %	88,161	1.17 %	87,141	0.90	0.84	0.06 7.14 %
TMBZ20	Dec 2020	1,605	84,183	1.36 %	83,051	1.16 %	82,102	0.09 %	82,025	0.09 %	81,953	0.88	0.87	0.01 1.15 %
TKNZ20	Dec 2020	3,246	48,751	1.18 %	48,181	4.20 %	46,239	0.00 %	46,238	-2.10 %	47,231	12.33	12.22	0.1 0.9 %
BTSZ20X	Dec 2020	936	41,698	2.24 %	40,785	3.55 %	39,387	-1.22 %	39,872	1.26 %	39,376	9.80	9.74	0.06 0.62 %
SIRIZ20	Dec 2020	1,519	35,494	4.41 %	33,996	2.78 %	33,077	-6.42 %	35,346	0.15 %	35,294	0.62	0.60	0.02 3.33 %
KTCZ20	Dec 2020	8	32,620	0.01 %	32,618	-0.17 %	32,673	-0.23 %	32,749	0.42 %	32,613	37.50	38.29	-0.8 -2.1 %
IRPCZ20	Dec 2020	3,831	32,464	6.13 %	30,589	1.61 %	30,103	-3.07 %	31,057	0.66 %	30,853	2.14	2.12	0.02 0.94 %
TRUEZ20	Dec 2020	2,374	30,636	0.38 %	30,520	-6.15 %	32,520	-1.35 %	32,966	8.18 %	30,472	3.04	3.01	0.03 1 %
BANPUM21	Jun 2021	0	20,635	0.00 %	20,635	0.49 %	20,535	0.00 %	20,535	0.00 %	20,535	6.25	6.33	-0.08 -1.3 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	195.50	16.50	9.22
AEONTS	136.50	10.50	8.33
SUPER	0.92	0.07	8.24
TU	16.00	0.90	5.96
EA	41.75	2.25	5.70
SPALI	16.90	0.80	4.97
GPSC	59.50	2.00	3.48
INTUCH	52.75	1.75	3.43
SIRI	0.61	0.02	3.39
GULF	31.75	1.00	3.25

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	5.50	-0.35	-5.98
BEAUTY	1.45	-0.06	-3.97
CKP	4.88	-0.17	-3.37
THCOM	5.90	-0.20	-3.28
ERW	3.08	-0.10	-3.14
WHA	2.90	-0.08	-2.68
IVL	23.30	-0.60	-2.51
CBG	123.00	-3.00	-2.38
TKN	12.30	-0.30	-2.38
JMT	36.25	-0.75	-2.03

## 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
08/10/2020	68,373	61,333	7,040	39,874	44,526	-4,652	96,920	99,308	-2,388	205,167	425,921

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/10/2020	10,855	10,763	92	3,475	3,847	-372	12,295	12,015	280	26,625	41,690

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/10/2020	0	0	0	4,756	11,967	-7,211	12,973	5,762	7,211	17,729	38,915