

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		09-Oct-20	08-Oct-20	Change	09-Oct-20	(+/-)	08-Oct-20	(+/-)	07-Oct-20	(+/-)	06-Oct-20	(+/-)	05-Oct-20	
S50V20	Oct 2020	798.70	805.90	-7.2 -0.89 %	697	-0.43 %	700	2.79 %	681	1.64 %	670	0.00 %	670	
S50X20	Nov 2020	797.00	806.70	-9.7 -1.2 %	101	-0.98 %	102	2.00 %	100	28.21 %	78	2.63 %	76	
S50Z20	Dec 2020	799.10	804.60	-5.5 -0.68 %	406,477	1.78 %	399,373	-2.76 %	410,703	1.27 %	405,570	3.15 %	393,194	
S50H21	Mar 2021	794.10	799.90	-5.8 -0.73 %	19,623	7.55 %	18,246	-0.53 %	18,343	8.83 %	16,854	9.76 %	15,355	
S50M21	Jun 2021	790.30	795.90	-5.6 -0.7 %	6,313	-0.17 %	6,324	3.10 %	6,134	0.20 %	6,122	7.84 %	5,677	
S50U21	Sep 2021	784.80	790.70	-5.9 -0.75 %	1,341	14.03 %	1,176	12.21 %	1,048	1.06 %	1,037	-2.17 %	1,060	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			09-Oct-20	08-Oct-20	Change	09-Oct-20	(+/-)	08-Oct-20	(+/-)	07-Oct-20	(+/-)	06-Oct-20	(+/-)	05-Oct-20	
SUPERZ20	Dec 2020	36,417	0.89	0.90	-0.01 -1.11 %	126,881	16.81 %	108,622	15.35 %	94,166	8.03 %	87,165	-1.13 %	88,161	
SUPERH21	Mar 2021	14,061	0.90	0.90	0.00 0.00 %	25,095	66.92 %	15,034	87.13 %	8,034	14.22 %	7,034	16.57 %	6,034	
WHAZ20	Dec 2020	9,431	2.84	2.92	-0.08 -2.74 %	21,909	12.23 %	19,521	8.99 %	17,910	12.82 %	15,875	-2.66 %	16,308	
QHZ20	Dec 2020	6,002	2.10	2.12	-0.02 -0.94 %	10,155	0.01 %	10,154	-5.14 %	10,704	0.00 %	10,704	4.90 %	10,204	
ERWZ20	Dec 2020	5,292	2.93	3.07	-0.14 -4.56 %	3,014	0.00 %	3,014	49.65 %	2,014	0.05 %	2,013	0.00 %	2,013	
IVLZ20	Dec 2020	2,967	22.98	23.15	-0.17 -0.73 %	2,565	21.62 %	2,109	17.30 %	1,798	-31.16 %	2,612	6.79 %	2,446	
TRUEZ20	Dec 2020	2,761	3.01	3.04	-0.03 -0.99 %	32,153	4.95 %	30,636	0.38 %	30,520	-6.15 %	32,520	-1.35 %	32,966	
BEMZ20	Dec 2020	2,500	8.68	8.71	-0.03 -0.34 %	17,452	0.00 %	17,452	12.91 %	15,456	7.05 %	14,438	3.59 %	13,938	
SPALIZ20	Dec 2020	2,484	16.10	16.99	-0.89 -5.24 %	106	0.00 %	106	0.00 %	106	0.95 %	105	-8.70 %	115	
BANPUZ20	Dec 2020	2,418	6.38	6.52	-0.14 -2.15 %	10,169	-3.89 %	10,581	11.84 %	9,461	1.52 %	9,319	4.83 %	8,890	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*09-Oct-20	(+/-)	08-Oct-20	(+/-)	07-Oct-20	(+/-)	06-Oct-20	(+/-)	05-Oct-20	09-Oct-20	08-Oct-20	Change	
BLANDZ20	Dec 2020	25	190,293	-0.01 %	190,318	0.00 %	190,327	-0.47 %	191,226	-0.01 %	191,245	0.98	1.00	-0.02 -2 %	
SUPERZ20	Dec 2020	36,417	126,881	16.81 %	108,622	15.35 %	94,166	8.03 %	87,165	-1.13 %	88,161	0.89	0.90	-0.01 -1.1 %	
TMBZ20	Dec 2020	1,258	83,271	-1.08 %	84,183	1.36 %	83,051	1.16 %	82,102	0.09 %	82,025	0.86	0.88	-0.02 -2.3 %	
TKNZ20	Dec 2020	2,177	48,713	-0.08 %	48,751	1.18 %	48,181	4.20 %	46,239	0.00 %	46,238	11.25	12.33	-1 -8.8 %	
BTSZ20X	Dec 2020	404	41,696	0.00 %	41,698	2.24 %	40,785	3.55 %	39,387	-1.22 %	39,872	9.65	9.80	-0.2 -1.5 %	
JASZ20	Dec 2020	504	38,418	0.01 %	38,416	0.05 %	38,397	0.00 %	38,398	0.00 %	38,399	2.82	2.83	-0.01 -0.4 %	
SIRIZ20	Dec 2020	1,140	35,519	0.07 %	35,494	4.41 %	33,996	2.78 %	33,077	-6.42 %	35,346	0.61	0.62	-0.01 -1.6 %	
KTCZ20	Dec 2020	247	32,537	-0.25 %	32,620	0.01 %	32,618	-0.17 %	32,673	-0.23 %	32,749	37.10	37.50	-0.4 -1.1 %	
IRPCZ20	Dec 2020	2,248	32,335	-0.40 %	32,464	6.13 %	30,589	1.61 %	30,103	-3.07 %	31,057	2.12	2.14	-0.02 -0.9 %	
TRUEZ20	Dec 2020	2,761	32,153	4.95 %	30,636	0.38 %	30,520	-6.15 %	32,520	-1.35 %	32,966	3.01	3.04	-0.03 -1 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	43.50	1.75	4.19
CKP	5.05	0.17	3.48
BCH	14.30	0.40	2.88
PTTEP	83.50	1.25	1.52
TISCO	66.00	0.75	1.15
THCOM	5.95	0.05	0.85
PTT	33.25	0.25	0.76
VGI	6.80	0.05	0.74
MAJOR	14.90	0.10	0.68
HMPRO	15.20	0.10	0.66

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	11.10	-1.20	-9.76
TASCO	15.00	-0.90	-5.66
ERW	2.94	-0.14	-4.55
PSL	5.25	-0.25	-4.55
SAWAD	48.25	-2.00	-3.98
SPALI	16.30	-0.60	-3.55
ORI	6.80	-0.25	-3.55
SUPER	0.89	-0.03	-3.26
GFPT	12.50	-0.40	-3.10
BH	97.00	-3.00	-3.00

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
09/10/2020	54,357	66,681	-12,324	38,230	33,634	4,596	89,231	81,503	7,728	181,818	434,552

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/10/2020	17,555	16,461	1,094	7,681	8,408	-727	19,890	20,257	-367	45,126	42,993

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/10/2020	0	0	0	8,166	14,342	-6,176	15,207	9,031	6,176	23,373	44,509