

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Sep-20	08-Sep-20	Change	09-Sep-20	(+/-)	08-Sep-20	(+/-)	03-Sep-20	(+/-)	02-Sep-20	(+/-)	01-Sep-20
S50U20	Sep 2020	831.50	831.20	0.3 0.04 %	345,837	1.07 %	342,183	-1.23 %	346,459	1.03 %	342,939	-2.25 %	350,831
S50V20	Oct 2020	826.30	829.30	-3 -0.36 %	59	7.27 %	55	-16.67 %	66	22.22 %	54	-21.74 %	69
S50Z20	Dec 2020	828.20	828.50	-0.3 -0.04 %	36,368	12.57 %	32,306	2.35 %	31,563	-1.30 %	31,979	7.38 %	29,780
S50H21	Mar 2021	825.10	825.60	-0.5 -0.06 %	7,828	7.03 %	7,314	-0.37 %	7,341	0.92 %	7,274	2.19 %	7,118
S50M21	Jun 2021	821.30	821.40	-0.1 -0.01 %	3,509	-0.65 %	3,532	4.47 %	3,381	3.90 %	3,254	-1.81 %	3,314

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Sep-20	08-Sep-20	Change	09-Sep-20	(+/-)	08-Sep-20	(+/-)	03-Sep-20	(+/-)	02-Sep-20	(+/-)	01-Sep-20
SUPERZ20	Dec 2020	13,005	0.75	0.79	-0.04 -5.06 %	23,053	129.31 %	10,053	42.54 %	7,053	0.00 %	7,053	-25.38 %	9,452
TMBZ20	Dec 2020	10,001	0.91	0.90	0.01 1.11 %	48,081	26.26 %	38,080	0.00 %	38,080	5.54 %	36,080	0.00 %	36,080
SUPERU20	Sep 2020	5,209	0.75	0.79	-0.04 -5.06 %	92,113	-3.28 %	95,239	-0.02 %	95,261	0.00 %	95,261	0.98 %	94,333
PRMU20	Sep 2020	4,136	9.29	8.84	0.45 5.09 %	7,097	-33.86 %	10,731	5.40 %	10,181	0.00 %	10,181	-4.67 %	10,680
PTTU20	Sep 2020	3,019	35.34	35.25	0.09 0.26 %	2,682	-18.55 %	3,293	6.71 %	3,086	3.42 %	2,984	0.07 %	2,982
PTTM21	Jun 2021	3,001	34.14	33.96	0.18 0.53 %	8,003	60.00 %	5,002	0.00 %	5,002	0.00 %	5,002	0.00 %	5,002
SUPERH21	Mar 2021	3,000	0.75	0.79	-0.04 -5.06 %	3,000	-50.00 %	6,000	0.00 %	6,000	0.00 %	6,000	0.00 %	6,000
PRMZ20	Dec 2020	3,000	9.25	8.80	0.45 5.11 %	7,201	-17.24 %	8,701	0.00 %	8,701	0.00 %	8,701	0.00 %	8,701
SPRCZ20	Dec 2020	3,000	6.21	6.16	0.05 0.81 %	3,501	0.00 %	3,501	0.00 %	3,501	0.00 %	3,501	0.00 %	3,501
ICHIU20	Sep 2020	2,804	11.40	11.07	0.33 2.98 %	557	-0.18 %	558	0.54 %	555	0.54 %	552	-1.08 %	558

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*09-Sep-20	(+/-)	08-Sep-20	(+/-)	03-Sep-20	(+/-)	02-Sep-20	(+/-)	01-Sep-20	09-Sep-20	08-Sep-20	Change
SUPERU20	Sep 2020	5,209	92,113	-3.28 %	95,239	-0.02 %	95,261	0.00 %	95,261	0.98 %	94,333	0.75	0.79	-0.04 -5.1 %
TMBZ20	Dec 2020	10,001	48,081	26.26 %	38,080	0.00 %	38,080	5.54 %	36,080	0.00 %	36,080	0.91	0.90	0.01 1.11 %
BTSZ20X	Dec 2020	1,612	36,374	-1.61 %	36,969	-4.15 %	38,569	0.00 %	38,569	0.00 %	38,569	9.94	9.99	-0.05 -0.5 %
JASU20	Sep 2020	2,539	36,343	-6.48 %	38,861	-11.40 %	43,862	-0.06 %	43,890	-19.43 %	54,475	2.75	2.77	-0.02 -0.7 %
TMBU20	Sep 2020	143	35,302	0.08 %	35,273	-8.61 %	38,597	-0.54 %	38,808	0.05 %	38,788	0.92	0.91	0.01 1.1 %
RSU20	Sep 2020	100	32,225	-0.31 %	32,325	-1.64 %	32,865	-3.58 %	34,085	-0.29 %	34,184	19.29	19.19	0.1 0.52 %
WHAU20	Sep 2020	245	25,845	-0.44 %	25,958	-2.06 %	26,505	1.84 %	26,025	-0.11 %	26,053	3.05	3.00	0.05 1.67 %
SIRIU20	Sep 2020	36	25,483	0.04 %	25,473	1.91 %	24,995	0.00 %	24,995	0.01 %	24,993	0.70	0.70	0 0 %
KTCZ20	Dec 2020	105	23,117	0.00 %	23,117	0.01 %	23,115	-2.94 %	23,815	3.47 %	23,016	29.75	29.46	0.3 0.98 %
SUPERZ20	Dec 2020	13,005	23,053	129.31 %	10,053	42.54 %	7,053	0.00 %	7,053	-25.38 %	9,452	0.75	0.79	-0.04 -5.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	4.52	0.58	14.72
SAWAD	48.25	4.00	9.04
PRM	9.30	0.45	5.08
TASCO	26.00	1.20	4.84
MTC	50.75	2.25	4.64
ICHI	11.80	0.50	4.42
THCOM	6.25	0.25	4.17
BGRIM	44.50	1.50	3.49
DELTA	120.50	3.50	2.99
QH	2.26	0.06	2.73

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	40.50	-1.75	-4.14
TPIPL	1.27	-0.04	-3.05
MAJOR	16.40	-0.50	-2.96
PTTEP	83.25	-2.25	-2.63
CKP	5.70	-0.15	-2.56
SUPER	0.77	-0.02	-2.53
BDMS	20.40	-0.40	-1.92
STA	26.00	-0.50	-1.89
BH	108.00	-2.00	-1.82
JMT	32.25	-0.50	-1.53

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
09/09/2020	85,290	76,823	8,467	32,458	31,334	1,124	85,230	94,821	-9,591	202,978	393,607

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/09/2020	25,143	21,244	3,899	5,829	5,239	590	17,516	22,005	-4,489	48,488	38,949

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/09/2020	5	0	5	4,403	1,561	2,842	2,252	5,099	-2,847	6,660	39,875