

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Sep-20	09-Sep-20	Change	10-Sep-20	(+/-)	09-Sep-20	(+/-)	08-Sep-20	(+/-)	03-Sep-20	(+/-)	02-Sep-20
S50U20	Sep 2020	828.80	831.50	-2.7 -0.32 %	347,169	0.39 %	345,837	1.07 %	342,183	-1.23 %	346,459	1.03 %	342,939
S50V20	Oct 2020	827.80	826.30	1.5 0.18 %	64	8.47 %	59	7.27 %	55	-16.67 %	66	22.22 %	54
S50X20	Nov 2020	827.00	827.30	-0.3 -0.04 %	11	83.33 %	6	0.00 %	6	0.00 %	6	20.00 %	5
S50Z20	Dec 2020	825.80	828.20	-2.4 -0.29 %	37,261	2.46 %	36,368	12.57 %	32,306	2.35 %	31,563	-1.30 %	31,979
S50H21	Mar 2021	822.50	825.10	-2.6 -0.32 %	8,051	2.85 %	7,828	7.03 %	7,314	-0.37 %	7,341	0.92 %	7,274
S50M21	Jun 2021	818.70	821.30	-2.6 -0.32 %	3,480	-0.83 %	3,509	-0.65 %	3,532	4.47 %	3,381	3.90 %	3,254

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Sep-20	09-Sep-20	Change	10-Sep-20	(+/-)	09-Sep-20	(+/-)	08-Sep-20	(+/-)	03-Sep-20	(+/-)	02-Sep-20
SUPERU20	Sep 2020	12,396	0.88	0.75	0.13 17.33 %	86,212	-6.41 %	92,113	-3.28 %	95,239	-0.02 %	95,261	0.00 %	95,261
KTBH21	Mar 2021	4,502	9.06	9.16	-0.10 -1.09 %	467	-90.60 %	4,966	8.78 %	4,565	0.00 %	4,565	223.08 %	65
SUPERH21	Mar 2021	2,000	0.88	0.75	0.13 17.33 %	5,000	66.67 %	3,000	-50.00 %	6,000	0.00 %	6,000	0.00 %	6,000
CHGZ20	Dec 2020	2,000	2.56	2.53	0.03 1.19 %	1,507	197.24 %	507	0.00 %	507	0.00 %	507	0.00 %	507
PRMU20	Sep 2020	1,603	9.21	9.29	-0.08 -0.86 %	7,594	7.00 %	7,097	-33.86 %	10,731	5.40 %	10,181	0.00 %	10,181
ICHIZ20	Dec 2020	1,500	10.81	11.32	-0.51 -4.51 %	5,505	37.45 %	4,005	0.00 %	4,005	59.88 %	2,505	24.94 %	2,005
STAU20	Sep 2020	1,371	25.10	25.85	-0.75 -2.90 %	3,583	-19.70 %	4,462	2.50 %	4,353	-2.53 %	4,466	3.67 %	4,308
LHZ20	Dec 2020	1,310	7.09	7.11	-0.02 -0.28 %	4,738	-2.27 %	4,848	11.76 %	4,338	0.00 %	4,338	-2.25 %	4,438
TASCOU20	Sep 2020	1,278	24.52	26.50	-1.98 -7.47 %	2,218	25.81 %	1,763	45.82 %	1,209	-0.08 %	1,210	-20.34 %	1,519
WHAU20	Sep 2020	1,172	2.99	3.05	-0.06 -1.97 %	24,776	-4.14 %	25,845	-0.44 %	25,958	-2.06 %	26,505	1.84 %	26,025

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*10-Sep-20	(+/-)	09-Sep-20	(+/-)	08-Sep-20	(+/-)	03-Sep-20	(+/-)	02-Sep-20	10-Sep-20	09-Sep-20	Change
SUPERU20	Sep 2020	12,396	86,212	-6.41 %	92,113	-3.28 %	95,239	-0.02 %	95,261	0.00 %	95,261	0.88	0.75	0.1 17.3 %
TMBZ20	Dec 2020	0	48,081	0.00 %	48,081	26.26 %	38,080	0.00 %	38,080	5.54 %	36,080	0.89	0.91	-0.02 -2.2 %
BTSZ20X	Dec 2020	204	36,477	0.28 %	36,374	-1.61 %	36,969	-4.15 %	38,569	0.00 %	38,569	10.04	9.94	0.1 1.01 %
JASU20	Sep 2020	4	36,344	0.00 %	36,343	-6.48 %	38,861	-11.40 %	43,862	-0.06 %	43,890	2.73	2.75	-0.02 -0.7 %
TMBU20	Sep 2020	32	35,289	-0.04 %	35,302	0.08 %	35,273	-8.61 %	38,597	-0.54 %	38,808	0.90	0.92	-0.02 -2.2 %
RSU20	Sep 2020	400	31,825	-1.24 %	32,225	-0.31 %	32,325	-1.64 %	32,865	-3.58 %	34,085	18.89	19.29	-0.4 -2.1 %
SIRIU20	Sep 2020	81	25,403	-0.31 %	25,483	0.04 %	25,473	1.91 %	24,995	0.00 %	24,995	0.70	0.70	0 0 %
WHAU20	Sep 2020	1,172	24,776	-4.14 %	25,845	-0.44 %	25,958	-2.06 %	26,505	1.84 %	26,025	2.99	3.05	-0.06 -2 %
KTCZ20	Dec 2020	100	23,117	0.00 %	23,117	0.00 %	23,117	0.01 %	23,115	-2.94 %	23,815	29.82	29.75	0.07 0.24 %
SUPERZ20	Dec 2020	13	23,064	0.05 %	23,053	129.31 %	10,053	42.54 %	7,053	0.00 %	7,053	0.88	0.75	0.1 17.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.88	0.11	14.29
THANI	4.10	0.12	3.02
CPN	46.75	1.25	2.75
DELTA	123.50	3.00	2.49
EA	42.00	1.00	2.44
BH	110.50	2.50	2.31
BCH	15.30	0.30	2.00
TVO	27.00	0.50	1.89
GUNKUL	2.40	0.04	1.69
TU	14.30	0.20	1.42

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	4.12	-0.40	-8.85
ICHI	11.20	-0.60	-5.08
TASCO	24.70	-1.30	-5.00
SCC	349.00	-16.00	-4.38
CBG	117.50	-4.00	-3.29
PTG	18.20	-0.60	-3.19
SPRC	6.15	-0.20	-3.15
STA	25.25	-0.75	-2.88
EGCO	207.00	-5.00	-2.36
BBL	105.00	-2.50	-2.33

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
10/09/2020	65,685	60,734	4,951	26,503	25,424	1,079	76,126	82,156	-6,030	168,314	396,036

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/09/2020	14,392	13,366	1,026	5,452	7,667	-2,215	16,632	15,443	1,189	36,476	41,158

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/09/2020	5	0	5	7,398	1,471	5,927	4,356	10,288	-5,932	11,759	42,081