

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		11-Sep-20	10-Sep-20	Change	11-Sep-20	(+/-)	10-Sep-20	(+/-)	09-Sep-20	(+/-)	08-Sep-20	(+/-)	03-Sep-20
S50U20	Sep 2020	823.20	828.80	-5.6 -0.68 %	346,553	-0.18 %	347,169	0.39 %	345,837	1.07 %	342,183	-1.23 %	346,459
S50V20	Oct 2020	822.00	827.80	-5.8 -0.7 %	64	0.00 %	64	8.47 %	59	7.27 %	55	-16.67 %	66
S50X20	Nov 2020	822.00	827.00	-5 -0.6 %	11	0.00 %	11	83.33 %	6	0.00 %	6	0.00 %	6
S50Z20	Dec 2020	820.30	825.80	-5.5 -0.67 %	40,908	9.79 %	37,261	2.46 %	36,368	12.57 %	32,306	2.35 %	31,563
S50H21	Mar 2021	816.90	822.50	-5.6 -0.68 %	8,236	2.30 %	8,051	2.85 %	7,828	7.03 %	7,314	-0.37 %	7,341
S50M21	Jun 2021	813.10	818.70	-5.6 -0.68 %	3,587	3.07 %	3,480	-0.83 %	3,509	-0.65 %	3,532	4.47 %	3,381

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			11-Sep-20	10-Sep-20	Change	11-Sep-20	(+/-)	10-Sep-20	(+/-)	09-Sep-20	(+/-)	08-Sep-20	(+/-)	03-Sep-20
SUPERZ20	Dec 2020	24,537	0.86	0.88	-0.02 -2.27 %	45,601	97.72 %	23,064	0.05 %	23,053	129.31 %	10,053	42.54 %	7,053
TKNZ20	Dec 2020	9,000	9.69	9.78	-0.09 -0.92 %	12,083	291.92 %	3,083	0.10 %	3,080	-13.89 %	3,577	16.74 %	3,064
WHAU20	Sep 2020	4,781	2.94	2.99	-0.05 -1.67 %	21,944	-11.43 %	24,776	-4.14 %	25,845	-0.44 %	25,958	-2.06 %	26,505
PRMZ20	Dec 2020	4,000	9.35	9.17	0.18 1.96 %	7,201	16.13 %	6,201	-13.89 %	7,201	-17.24 %	8,701	0.00 %	8,701
IRPCU20	Sep 2020	3,567	2.22	2.23	-0.01 -0.45 %	15,323	-8.94 %	16,828	-2.95 %	17,340	-10.36 %	19,345	-2.57 %	19,855
PRMH21	Mar 2021	3,000	9.32	9.13	0.19 2.08 %	10,890	-21.60 %	13,890	0.00 %	13,890	0.00 %	13,890	-3.47 %	14,390
MINTM21	Jun 2021	2,750	21.73	22.23	-0.50 -2.25 %	2,950	-24.36 %	3,900	3.45 %	3,770	4.72 %	3,600	0.00 %	3,600
JASZ20	Dec 2020	2,013	2.63	2.63	0.00 0.00 %	4,741	-29.53 %	6,728	8.03 %	6,228	0.16 %	6,218	8.74 %	5,718
SIRIZ20	Dec 2020	2,002	0.68	0.68	0.00 0.00 %	7,887	34.02 %	5,885	0.00 %	5,885	0.00 %	5,885	148.73 %	2,366
TKNH21	Mar 2021	2,000	9.64	9.73	-0.09 -0.92 %	2,000	-50.00 %	4,000	0.00 %	4,000	-11.11 %	4,500	0.00 %	4,500
SUPERH21	Mar 2021	2,000	0.86	0.88	-0.02 -2.27 %	3,000	-40.00 %	5,000	66.67 %	3,000	-50.00 %	6,000	0.00 %	6,000

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*11-Sep-20	(+/-)	10-Sep-20	(+/-)	09-Sep-20	(+/-)	08-Sep-20	(+/-)	03-Sep-20	11-Sep-20	10-Sep-20	Change
SUPERU20	Sep 2020	1,503	87,259	1.21 %	86,212	-6.41 %	92,113	-3.28 %	95,239	-0.02 %	95,261	0.86	0.88	-0.02 -2.3 %
TMBZ20	Dec 2020	1,001	49,082	2.08 %	48,081	0.00 %	48,081	26.26 %	38,080	0.00 %	38,080	0.93	0.89	0.04 4.49 %
SUPERZ20	Dec 2020	24,537	45,601	97.72 %	23,064	0.05 %	23,053	129.31 %	10,053	42.54 %	7,053	0.86	0.88	-0.02 -2.3 %
BTSZ20X	Dec 2020	0	36,477	0.00 %	36,477	0.28 %	36,374	-1.61 %	36,969	-4.15 %	38,569	9.89	10.04	-0.2 -1.5 %
JASU20	Sep 2020	57	36,295	-0.13 %	36,344	0.00 %	36,343	-6.48 %	38,861	-11.40 %	43,862	2.73	2.73	0 0 %
TMBU20	Sep 2020	5	35,288	0.00 %	35,289	-0.04 %	35,302	0.08 %	35,273	-8.61 %	38,597	0.92	0.90	0.02 2.22 %
RSU20	Sep 2020	101	31,726	-0.31 %	31,825	-1.24 %	32,225	-0.31 %	32,325	-1.64 %	32,865	18.50	18.89	-0.4 -2.1 %
SIRIU20	Sep 2020	0	25,403	0.00 %	25,403	-0.31 %	25,483	0.04 %	25,473	1.91 %	24,995	0.69	0.70	-0.01 -1.4 %
KTCZ20	Dec 2020	302	23,117	0.00 %	23,117	0.00 %	23,117	0.00 %	23,117	0.01 %	23,115	30.51	29.82	0.7 2.31 %

WHAU20 Sep 2020 4,781 21,944 -11.43% 24,776 -4.14% 25,845 -0.44% 25,958 -2.06% 26,505 2.94 2.99 -0.05 -1.7%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	4.26	0.14	3.40
BEC	4.96	0.14	2.90
GPSC	64.00	1.00	1.59
BGRIM	45.00	0.50	1.12
STA	25.50	0.25	0.99
TVO	27.25	0.25	0.93
KTC	31.00	0.25	0.81
EGCO	208.00	1.00	0.48
AOT	58.25	0.25	0.43
CPALL	63.00	0.25	0.40

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	29.25	-3.00	-9.30
PRM	8.85	-0.55	-5.85
COM7	38.50	-2.25	-5.52
VGI	6.50	-0.35	-5.11
SUPER	0.84	-0.04	-4.55
CRC	27.00	-1.25	-4.42
PTG	17.40	-0.80	-4.40
GLOBAL	19.20	-0.80	-4.00
DELTA	119.00	-4.50	-3.64
PLANB	5.40	-0.20	-3.57
MINT	21.60	-0.80	-3.57

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
11/09/2020	66,812	68,408	-1,596	30,615	32,853	-2,238	92,882	89,048	3,834	190,309	399,359

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/09/2020	18,767	23,051	-4,284	7,447	6,866	581	23,428	19,725	3,703	49,642	42,834

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/09/2020	0	0	0	2,791	1,698	1,093	3,687	4,780	-1,093	6,478	44,693