

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Sep-20	11-Sep-20	Change	14-Sep-20	(+/-)	11-Sep-20	(+/-)	10-Sep-20	(+/-)	09-Sep-20	(+/-)	08-Sep-20
S50U20	Sep 2020	818.30	823.20	-4.9 -0.6 %	346,507	-0.01 %	346,553	-0.18 %	347,169	0.39 %	345,837	1.07 %	342,183
S50V20	Oct 2020	817.00	822.00	-5 -0.61 %	75	17.19 %	64	0.00 %	64	8.47 %	59	7.27 %	55
S50Z20	Dec 2020	815.40	820.30	-4.9 -0.6 %	43,652	6.71 %	40,908	9.79 %	37,261	2.46 %	36,368	12.57 %	32,306
S50H21	Mar 2021	812.10	816.90	-4.8 -0.59 %	8,288	0.63 %	8,236	2.30 %	8,051	2.85 %	7,828	7.03 %	7,314
S50M21	Jun 2021	808.30	813.10	-4.8 -0.59 %	3,670	2.31 %	3,587	3.07 %	3,480	-0.83 %	3,509	-0.65 %	3,532

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Sep-20	11-Sep-20	Change	14-Sep-20	(+/-)	11-Sep-20	(+/-)	10-Sep-20	(+/-)	09-Sep-20	(+/-)	08-Sep-20
TKNZ20	Dec 2020	12,000	9.76	9.69	0.07 0.72 %	23,083	91.04 %	12,083	291.92 %	3,083	0.10 %	3,080	-13.89 %	3,577
SUPERZ20	Dec 2020	6,003	0.84	0.86	-0.02 -2.33 %	45,602	0.00 %	45,601	97.72 %	23,064	0.05 %	23,053	129.31 %	10,053
IRPCZ20	Dec 2020	3,527	2.16	2.22	-0.06 -2.70 %	10,386	16.93 %	8,882	0.00 %	8,882	1.00 %	8,794	0.23 %	8,774
MINTM21	Jun 2021	3,050	21.78	21.73	0.05 0.23 %	850	-71.19 %	2,950	-24.36 %	3,900	3.45 %	3,770	4.72 %	3,600
PRMZ20	Dec 2020	3,000	8.46	9.35	-0.89 -9.52 %	8,201	13.89 %	7,201	16.13 %	6,201	-13.89 %	7,201	-17.24 %	8,701
PRMU20	Sep 2020	2,939	8.50	9.39	-0.89 -9.48 %	7,964	13.06 %	7,044	-7.24 %	7,594	7.00 %	7,097	-33.86 %	10,731
VGIZ20	Dec 2020	2,574	6.16	6.54	-0.38 -5.81 %	8,401	-23.42 %	10,970	-4.19 %	11,450	0.02 %	11,448	4.65 %	10,939
TUZ20	Dec 2020	2,504	13.85	13.90	-0.05 -0.36 %	2,131	-42.84 %	3,728	3.01 %	3,619	0.39 %	3,605	-2.57 %	3,700
BLANDZ20	Dec 2020	2,015	0.97	0.99	-0.02 -2.02 %	182,824	-1.07 %	184,809	0.04 %	184,727	0.00 %	184,727	0.10 %	184,544
BECM21	Jun 2021	1,700	4.77	4.97	-0.20 -4.02 %	7,000	32.08 %	5,300	15.22 %	4,600	15.00 %	4,000	0.00 %	4,000

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			14-Sep-20	(+/-)	11-Sep-20	(+/-)	10-Sep-20	(+/-)	09-Sep-20	(+/-)	08-Sep-20	14-Sep-20	11-Sep-20	Change
BLANDZ20	Dec 2020	2,015	182,824	-1.07 %	184,809	0.04 %	184,727	0.00 %	184,727	0.10 %	184,544	0.97	0.99	-0.02 -2.0 %
SUPERU20	Sep 2020	1,171	86,242	-1.17 %	87,259	1.21 %	86,212	-6.41 %	92,113	-3.28 %	95,239	0.82	0.86	-0.04 -4.7 %
TMBZ20	Dec 2020	396	49,478	0.81 %	49,082	2.08 %	48,081	0.00 %	48,081	26.26 %	38,080	0.92	0.93	-0.01 -1.1 %
SUPERZ20	Dec 2020	6,003	45,602	0.00 %	45,601	97.72 %	23,064	0.05 %	23,053	129.31 %	10,053	0.84	0.86	-0.02 -2.3 %
JASU20	Sep 2020	216	36,095	-0.55 %	36,295	-0.13 %	36,344	0.00 %	36,343	-6.48 %	38,861	2.68	2.73	-0.05 -1.8 %
BTSZ20X	Dec 2020	1,200	36,077	-1.10 %	36,477	0.00 %	36,477	0.28 %	36,374	-1.61 %	36,969	10.01	9.89	0.1 1.21 %
TMBU20	Sep 2020	398	34,944	-0.97 %	35,288	0.00 %	35,289	-0.04 %	35,302	0.08 %	35,273	0.91	0.92	-0.01 -1.1 %
RSU20	Sep 2020	100	31,726	0.00 %	31,726	-0.31 %	31,825	-1.24 %	32,225	-0.31 %	32,325	18.09	18.50	-0.4 -2.2 %
SIRIU20	Sep 2020	0	25,403	0.00 %	25,403	0.00 %	25,403	-0.31 %	25,483	0.04 %	25,473	0.69	0.69	0 0 %
KTCZ20	Dec 2020	107	23,217	0.43 %	23,117	0.00 %	23,117	0.00 %	23,117	0.00 %	23,117	30.83	30.51	0.3 1.05 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TVO	31.25	4.00	14.68
TKN	10.30	0.55	5.64
JMT	30.25	1.00	3.42
HANA	41.00	1.00	2.50
STA	26.00	0.50	1.96
KTC	31.50	0.50	1.61
COM7	39.00	0.50	1.30
ERW	3.16	0.04	1.28
AEONTS	103.50	1.00	0.98
MINT	21.80	0.20	0.93

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AMATA	12.20	-0.70	-5.43
BCPG	11.80	-0.60	-4.84
CENTEL	23.30	-1.00	-4.12
BEC	4.76	-0.20	-4.03
VGI	6.25	-0.25	-3.85
GUNKUL	2.22	-0.08	-3.48
HMPRO	13.90	-0.50	-3.47
THANI	3.92	-0.14	-3.45
PRM	8.55	-0.30	-3.39
TTCL	4.12	-0.14	-3.29

## 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
14/09/2020	62,115	70,484	-8,369	31,265	31,697	-432	94,245	85,444	8,801	187,625	402,203

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/09/2020	11,692	12,841	-1,149	4,599	3,737	862	12,946	12,659	287	29,237	40,081

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/09/2020	0	0	0	1,345	1,970	-625	3,975	3,350	625	5,320	45,230