

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Sep-20	14-Sep-20	Change	15-Sep-20	(+/-)	14-Sep-20	(+/-)	11-Sep-20	(+/-)	10-Sep-20	(+/-)	09-Sep-20
S50U20	Sep 2020	826.70	818.30	8.4 1.03 %	348,423	0.55 %	346,507	-0.01 %	346,553	-0.18 %	347,169	0.39 %	345,837
S50V20	Oct 2020	825.70	817.00	8.7 1.06 %	92	22.67 %	75	17.19 %	64	0.00 %	64	8.47 %	59
S50X20	Nov 2020	822.00	814.10	7.9 0.97 %	9	-18.18 %	11	0.00 %	11	0.00 %	11	83.33 %	6
S50Z20	Dec 2020	823.70	815.40	8.3 1.02 %	50,756	16.27 %	43,652	6.71 %	40,908	9.79 %	37,261	2.46 %	36,368
S50H21	Mar 2021	820.30	812.10	8.2 1.01 %	8,736	5.41 %	8,288	0.63 %	8,236	2.30 %	8,051	2.85 %	7,828
S50M21	Jun 2021	816.30	808.30	8 0.99 %	3,686	0.44 %	3,670	2.31 %	3,587	3.07 %	3,480	-0.83 %	3,509

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Sep-20	14-Sep-20	Change	15-Sep-20	(+/-)	14-Sep-20	(+/-)	11-Sep-20	(+/-)	10-Sep-20	(+/-)	09-Sep-20
SUPERU20	Sep 2020	31,248	0.86	0.82	0.04 4.88 %	55,209	-35.98 %	86,242	-1.17 %	87,259	1.21 %	86,212	-6.41 %	92,113
SUPERZ20	Dec 2020	24,022	0.88	0.84	0.04 4.76 %	69,597	52.62 %	45,602	0.00 %	45,601	97.72 %	23,064	0.05 %	23,053
SCBU20X	Sep 2020	4,864	69.76	69.30	0.46 0.66 %	5,539	0.07 %	5,535	-0.29 %	5,551	-0.68 %	5,589	0.65 %	5,553
CKPZ20	Dec 2020	4,747	5.55	5.40	0.15 2.78 %	5,549	5.51 %	5,259	10.48 %	4,760	-9.47 %	5,258	10.95 %	4,739
CPFZ20	Dec 2020	4,032	29.90	28.97	0.93 3.21 %	5,464	84.59 %	2,960	12.08 %	2,641	4.59 %	2,525	10.02 %	2,295
SIRIZ20	Dec 2020	3,051	0.68	0.67	0.01 1.49 %	10,928	38.56 %	7,887	0.00 %	7,887	34.02 %	5,885	0.00 %	5,885
MINTZ20X	Dec 2020	2,999	22.85	21.60	1.25 5.79 %	6,445	39.71 %	4,613	18.37 %	3,897	-18.64 %	4,790	0.10 %	4,785
MINTM21	Jun 2021	2,800	23.04	21.78	1.26 5.79 %	800	-5.88 %	850	-71.19 %	2,950	-24.36 %	3,900	3.45 %	3,770
IRPCZ20	Dec 2020	2,553	2.19	2.16	0.03 1.39 %	12,916	24.36 %	10,386	16.93 %	8,882	0.00 %	8,882	1.00 %	8,794
PRMZ20	Dec 2020	2,500	8.87	8.46	0.41 4.85 %	6,701	-18.29 %	8,201	13.89 %	7,201	16.13 %	6,201	-13.89 %	7,201

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			*15-Sep-20	(+/-)	14-Sep-20	(+/-)	11-Sep-20	(+/-)	10-Sep-20	(+/-)	09-Sep-20	15-Sep-20	14-Sep-20	Change
BLANDZ20	Dec 2020	510	183,334	0.28 %	182,824	-1.07 %	184,809	0.04 %	184,727	0.00 %	184,727	1.00	0.97	0.03 3.09 %
SUPERZ20	Dec 2020	24,022	69,597	52.62 %	45,602	0.00 %	45,601	97.72 %	23,064	0.05 %	23,053	0.88	0.84	0.04 4.76 %
SUPERU20	Sep 2020	31,248	55,209	-35.98 %	86,242	-1.17 %	87,259	1.21 %	86,212	-6.41 %	92,113	0.86	0.82	0.04 4.88 %
TMBZ20	Dec 2020	0	49,478	0.00 %	49,478	0.81 %	49,082	2.08 %	48,081	0.00 %	48,081	0.90	0.92	-0.02 -2.2 %
JASU20	Sep 2020	1	36,095	0.00 %	36,095	-0.55 %	36,295	-0.13 %	36,344	0.00 %	36,343	2.68	2.68	0 0 %
BTSZ20X	Dec 2020	5	36,078	0.00 %	36,077	-1.10 %	36,477	0.00 %	36,477	0.28 %	36,374	9.93	10.01	-0.08 -0.8 %
RSU20	Sep 2020	2	31,725	0.00 %	31,726	0.00 %	31,726	-0.31 %	31,825	-1.24 %	32,225	18.69	18.09	0.6 3.32 %
SIRIU20	Sep 2020	511	24,903	-1.97 %	25,403	0.00 %	25,403	0.00 %	25,403	-0.31 %	25,483	0.70	0.69	0.01 1.45 %
KTCZ20	Dec 2020	1,209	24,421	5.19 %	23,217	0.43 %	23,117	0.00 %	23,117	0.00 %	23,117	31.50	30.83	0.7 2.17 %
TKNZ20	Dec 2020	1	23,082	0.00 %	23,083	91.04 %	12,083	291.92 %	3,083	0.10 %	3,080	10.15	9.76	0.4 4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	25.25	1.95	8.37
ERW	3.42	0.26	8.23
AMATA	13.20	1.00	8.20
SUPER	0.89	0.06	7.23
CRC	28.25	1.75	6.60
AAV	1.94	0.11	6.01
PRM	9.05	0.50	5.85
JMT	32.00	1.75	5.79
HMPRO	14.70	0.80	5.76
MINT	23.00	1.20	5.50

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TASCO	17.40	-3.00	-14.71
BCH	14.20	-0.40	-2.74
BH	105.50	-2.00	-1.86
CPN	43.75	-0.75	-1.69
TVO	30.75	-0.50	-1.60
TISCO	63.50	-0.75	-1.17
EGCO	200.00	-2.00	-0.99
RATCH	52.75	-0.50	-0.94
THCOM	5.60	-0.05	-0.88
LH	7.25	-0.05	-0.68

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
15/09/2020	84,036	71,675	12,361	29,598	31,538	-1,940	95,683	106,104	-10,421	209,317	411,702

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/09/2020	15,230	12,804	2,426	9,897	11,761	-1,864	15,779	16,341	-562	40,906	43,547

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/09/2020	0	0	0	1,780	6,496	-4,716	9,244	4,528	4,716	11,024	41,324