

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Sep-20	15-Sep-20	Change	16-Sep-20	(+/-)	15-Sep-20	(+/-)	14-Sep-20	(+/-)	11-Sep-20	(+/-)	10-Sep-20
S50U20	Sep 2020	830.30	826.70	3.6 0.44 %	343,625	-1.38 %	348,423	0.55 %	346,507	-0.01 %	346,553	-0.18 %	347,169
S50V20	Oct 2020	829.50	825.70	3.8 0.46 %	111	20.65 %	92	22.67 %	75	17.19 %	64	0.00 %	64
S50X20	Nov 2020	826.80	822.00	4.8 0.58 %	17	88.89 %	9	-18.18 %	11	0.00 %	11	0.00 %	11
S50Z20	Dec 2020	827.20	823.70	3.5 0.42 %	56,655	11.62 %	50,756	16.27 %	43,652	6.71 %	40,908	9.79 %	37,261
S50H21	Mar 2021	823.40	820.30	3.1 0.38 %	8,859	1.41 %	8,736	5.41 %	8,288	0.63 %	8,236	2.30 %	8,051
S50M21	Jun 2021	820.00	816.30	3.7 0.45 %	3,649	-1.00 %	3,686	0.44 %	3,670	2.31 %	3,587	3.07 %	3,480

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Sep-20	15-Sep-20	Change	16-Sep-20	(+/-)	15-Sep-20	(+/-)	14-Sep-20	(+/-)	11-Sep-20	(+/-)	10-Sep-20
TASCOZ20	Dec 2020	6,307	16.15	17.06	-0.91 -5.33 %	4,107	250.43 %	1,172	3.35 %	1,134	0.00 %	1,134	112.76 %	533
TASCOU20	Sep 2020	4,063	16.07	17.35	-1.28 -7.38 %	1,528	-34.00 %	2,315	-14.73 %	2,715	0.04 %	2,714	22.36 %	2,218
VGIH21	Mar 2021	4,000	6.63	6.50	0.13 2.00 %	501	-88.87 %	4,501	0.00 %	4,501	0.02 %	4,500	0.00 %	4,500
BLANDZ20	Dec 2020	3,509	1.02	1.00	0.02 2.00 %	179,843	-1.90 %	183,334	0.28 %	182,824	-1.07 %	184,809	0.04 %	184,727
CKPZ20	Dec 2020	2,658	5.58	5.55	0.03 0.54 %	5,206	-6.18 %	5,549	5.51 %	5,259	10.48 %	4,760	-9.47 %	5,258
MINTZ20X	Dec 2020	2,449	22.95	22.85	0.10 0.44 %	7,210	11.87 %	6,445	39.71 %	4,613	18.37 %	3,897	-18.64 %	4,790
IRPCZ20	Dec 2020	2,265	2.17	2.19	-0.02 -0.91 %	15,174	17.48 %	12,916	24.36 %	10,386	16.93 %	8,882	0.00 %	8,882
IRPCU20	Sep 2020	2,203	2.16	2.18	-0.02 -0.92 %	12,538	-14.19 %	14,612	-0.50 %	14,685	-4.16 %	15,323	-8.94 %	16,828
WHAZ20	Dec 2020	2,159	2.99	2.93	0.06 2.05 %	9,996	19.66 %	8,354	0.13 %	8,343	-5.42 %	8,821	-14.11 %	10,270
PLANBH21	Mar 2021	2,000	5.58	5.43	0.15 2.76 %	0	0.00 %	2,000	0.00 %	2,000	0.00 %	2,000	-20.00 %	2,500

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*16-Sep-20	(+/-)	15-Sep-20	(+/-)	14-Sep-20	(+/-)	11-Sep-20	(+/-)	10-Sep-20	16-Sep-20	15-Sep-20	Change
BLANDZ20	Dec 2020	3,509	179,843	-1.90 %	183,334	0.28 %	182,824	-1.07 %	184,809	0.04 %	184,727	1.02	1.00	0.02 2 %
SUPERZ20	Dec 2020	1,144	70,694	1.58 %	69,597	52.62 %	45,602	0.00 %	45,601	97.72 %	23,064	0.87	0.88	-0.01 -1.1 %
SUPERU20	Sep 2020	333	55,246	0.07 %	55,209	-35.98 %	86,242	-1.17 %	87,259	1.21 %	86,212	0.86	0.86	0 0 %
TMBZ20	Dec 2020	1,001	49,979	1.01 %	49,478	0.00 %	49,478	0.81 %	49,082	2.08 %	48,081	0.90	0.90	0 0 %
BTSZ20X	Dec 2020	11	36,080	0.01 %	36,078	0.00 %	36,077	-1.10 %	36,477	0.00 %	36,477	10.15	9.93	0.2 2.22 %
JASU20	Sep 2020	570	35,548	-1.52 %	36,095	0.00 %	36,095	-0.55 %	36,295	-0.13 %	36,344	2.65	2.68	-0.03 -1.1 %
RSU20	Sep 2020	700	31,025	-2.21 %	31,725	0.00 %	31,726	0.00 %	31,726	-0.31 %	31,825	19.29	18.69	0.6 3.21 %
KTCZ20	Dec 2020	1,003	25,422	4.10 %	24,421	5.19 %	23,217	0.43 %	23,117	0.00 %	23,117	32.26	31.50	0.8 2.41 %
SIRIU20	Sep 2020	211	25,113	0.84 %	24,903	-1.97 %	25,403	0.00 %	25,403	0.00 %	25,403	0.69	0.70	-0.01 -1.4 %
TKNZ20	Dec 2020	0	23,082	0.00 %	23,082	0.00 %	23,083	91.04 %	12,083	291.92 %	3,083	10.24	10.15	0.09 0.89 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	139.00	13.50	10.76
MTC	52.00	3.25	6.67
BEC	5.25	0.31	6.28
SAWAD	48.75	2.50	5.41
KCE	30.25	1.50	5.22
HANA	43.75	2.00	4.79
TQM	126.00	5.50	4.56
CHG	2.58	0.10	4.03
KTC	33.25	1.25	3.91
PTG	18.10	0.60	3.43

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TASCO	16.00	-1.40	-8.05
ICHI	11.20	-0.40	-3.45
BBL	100.00	-3.50	-3.38
SUPER	0.86	-0.03	-3.37
AP	6.00	-0.20	-3.23
CK	17.70	-0.40	-2.21
LPN	4.54	-0.10	-2.16
KTB	9.20	-0.20	-2.13
RATCH	51.75	-1.00	-1.90
COM7	39.75	-0.75	-1.85

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
16/09/2020	64,799	52,879	11,920	24,593	26,332	-1,739	66,266	76,447	-10,181	155,658	412,916

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/09/2020	14,830	17,515	-2,685	7,745	7,739	6	18,966	16,287	2,679	41,541	42,000

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/09/2020	0	0	0	1,784	10,086	-8,302	12,596	4,294	8,302	14,380	40,269