

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Sep-20	16-Sep-20	Change	17-Sep-20	(+/-)	16-Sep-20	(+/-)	15-Sep-20	(+/-)	14-Sep-20	(+/-)	11-Sep-20
S50U20	Sep 2020	826.00	830.30	-4.3 -0.52 %	345,201	0.46 %	343,625	-1.38 %	348,423	0.55 %	346,507	-0.01 %	346,553
S50V20	Oct 2020	824.00	829.50	-5.5 -0.66 %	106	-4.50 %	111	20.65 %	92	22.67 %	75	17.19 %	64
S50X20	Nov 2020	824.00	826.80	-2.8 -0.34 %	18	5.88 %	17	88.89 %	9	-18.18 %	11	0.00 %	11
S50Z20	Dec 2020	822.90	827.20	-4.3 -0.52 %	61,546	8.63 %	56,655	11.62 %	50,756	16.27 %	43,652	6.71 %	40,908
S50H21	Mar 2021	819.00	823.40	-4.4 -0.53 %	8,921	0.70 %	8,859	1.41 %	8,736	5.41 %	8,288	0.63 %	8,236
S50M21	Jun 2021	815.30	820.00	-4.7 -0.57 %	3,749	2.74 %	3,649	-1.00 %	3,686	0.44 %	3,670	2.31 %	3,587

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Sep-20	16-Sep-20	Change	17-Sep-20	(+/-)	16-Sep-20	(+/-)	15-Sep-20	(+/-)	14-Sep-20	(+/-)	11-Sep-20
CPFZ20	Dec 2020	5,511	30.06	30.50	-0.44 -1.44 %	3,269	-40.19 %	5,466	0.04 %	5,464	84.59 %	2,960	12.08 %	2,641
TASCOZ20	Dec 2020	4,303	16.50	16.15	0.35 2.17 %	4,324	5.28 %	4,107	250.43 %	1,172	3.35 %	1,134	0.00 %	1,134
TKNZ20	Dec 2020	4,051	10.52	10.24	0.28 2.73 %	27,131	17.54 %	23,082	0.00 %	23,082	0.00 %	23,083	91.04 %	12,083
SUPERZ20	Dec 2020	4,024	0.89	0.87	0.02 2.30 %	70,694	0.00 %	70,694	1.58 %	69,597	52.62 %	45,602	0.00 %	45,601
TMBZ20	Dec 2020	4,005	0.90	0.90	0.00 0.00 %	53,484	7.01 %	49,979	1.01 %	49,478	0.00 %	49,478	0.81 %	49,082
SUPERH21	Mar 2021	4,000	0.87	0.86	0.01 1.16 %	0	0.00 %	4,000	33.33 %	3,000	0.00 %	3,000	0.00 %	3,000
JASU20	Sep 2020	3,572	2.53	2.65	-0.12 -4.53 %	32,013	-9.94 %	35,548	-1.52 %	36,095	0.00 %	36,095	-0.55 %	36,295
TMBU20	Sep 2020	3,303	0.89	0.91	-0.02 -2.20 %	31,998	-8.30 %	34,894	-0.06 %	34,914	-0.09 %	34,944	-0.97 %	35,288
SUPERU20	Sep 2020	3,252	0.87	0.86	0.01 1.16 %	52,098	-5.70 %	55,246	0.07 %	55,209	-35.98 %	86,242	-1.17 %	87,259
PTTZ20	Dec 2020	2,833	35.34	35.00	0.34 0.97 %	5,540	90.12 %	2,914	4.52 %	2,788	-25.49 %	3,742	2.92 %	3,636

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*17-Sep-20	(+/-)	16-Sep-20	(+/-)	15-Sep-20	(+/-)	14-Sep-20	(+/-)	11-Sep-20	17-Sep-20	16-Sep-20	Change
BLANDZ20	Dec 2020	0	179,843	0.00 %	179,843	-1.90 %	183,334	0.28 %	182,824	-1.07 %	184,809	0.99	1.02	-0.03 -2.9 %
SUPERZ20	Dec 2020	4,024	70,694	0.00 %	70,694	1.58 %	69,597	52.62 %	45,602	0.00 %	45,601	0.89	0.87	0.02 2.3 %
TMBZ20	Dec 2020	4,005	53,484	7.01 %	49,979	1.01 %	49,478	0.00 %	49,478	0.81 %	49,082	0.90	0.90	0 0 %
SUPERU20	Sep 2020	3,252	52,098	-5.70 %	55,246	0.07 %	55,209	-35.98 %	86,242	-1.17 %	87,259	0.87	0.86	0.01 1.16 %
BTSZ20X	Dec 2020	1,009	37,088	2.79 %	36,080	0.01 %	36,078	0.00 %	36,077	-1.10 %	36,477	10.00	10.15	-0.2 -1.5 %
JASU20	Sep 2020	3,572	32,013	-9.94 %	35,548	-1.52 %	36,095	0.00 %	36,095	-0.55 %	36,295	2.53	2.65	-0.1 -4.5 %
TMBU20	Sep 2020	3,303	31,998	-8.30 %	34,894	-0.06 %	34,914	-0.09 %	34,944	-0.97 %	35,288	0.89	0.91	-0.02 -2.2 %
RSU20	Sep 2020	0	31,025	0.00 %	31,025	-2.21 %	31,725	0.00 %	31,726	0.00 %	31,726	18.79	19.29	-0.5 -2.6 %
TKNZ20	Dec 2020	4,051	27,131	17.54 %	23,082	0.00 %	23,082	0.00 %	23,083	91.04 %	12,083	10.52	10.24	0.3 2.73 %
KTCZ20	Dec 2020	1,414	26,221	3.14 %	25,422	4.10 %	24,421	5.19 %	23,217	0.43 %	23,117	31.39	32.26	-0.9 -2.7 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ORI	7.00	0.45	6.87
TVO	32.50	2.00	6.56
SUPER	0.89	0.03	3.49
KCE	31.25	1.00	3.31
TASCO	16.50	0.50	3.13
ESSO	6.60	0.20	3.12
PTT	35.75	0.50	1.42
CPN	44.00	0.50	1.15
DELTA	140.00	1.00	0.72
BCH	14.50	0.10	0.69

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.54	-0.10	-3.79
DTAC	33.00	-1.25	-3.65
HANA	42.25	-1.50	-3.43
CENTEL	24.20	-0.80	-3.20
ERW	3.22	-0.10	-3.01
KTC	32.25	-1.00	-3.01
SIRI	0.67	-0.02	-2.90
HMPRO	14.20	-0.40	-2.74
RS	18.80	-0.50	-2.59
MINT	22.70	-0.60	-2.58

## 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
17/09/2020	79,993	64,797	15,196	28,744	29,906	-1,162	70,795	84,829	-14,034	179,532	419,541

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/09/2020	25,225	24,796	429	12,573	9,771	2,802	26,324	29,555	-3,231	64,122	40,164

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/09/2020	0	0	0	5,058	4,006	1,052	4,663	5,715	-1,052	9,721	38,225