

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Sep-20	17-Sep-20	Change	18-Sep-20	(+/-)	17-Sep-20	(+/-)	16-Sep-20	(+/-)	15-Sep-20	(+/-)	14-Sep-20
S50U20	Sep 2020	828.70	826.00	2.7 0.33 %	333,782	-3.31 %	345,201	0.46 %	343,625	-1.38 %	348,423	0.55 %	346,507
S50V20	Oct 2020	829.00	824.00	5 0.61 %	118	11.32 %	106	-4.50 %	111	20.65 %	92	22.67 %	75
S50Z20	Dec 2020	826.60	822.90	3.7 0.45 %	70,341	14.29 %	61,546	8.63 %	56,655	11.62 %	50,756	16.27 %	43,652
S50H21	Mar 2021	822.50	819.00	3.5 0.43 %	8,776	-1.63 %	8,921	0.70 %	8,859	1.41 %	8,736	5.41 %	8,288
S50M21	Jun 2021	818.20	815.30	2.9 0.36 %	3,741	-0.21 %	3,749	2.74 %	3,649	-1.00 %	3,686	0.44 %	3,670

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Sep-20	17-Sep-20	Change	18-Sep-20	(+/-)	17-Sep-20	(+/-)	16-Sep-20	(+/-)	15-Sep-20	(+/-)	14-Sep-20
JASU20	Sep 2020	22,437	2.88	2.53	0.35 13.83 %	29,787	-6.95 %	32,013	-9.94 %	35,548	-1.52 %	36,095	0.00 %	36,095
TMBU20	Sep 2020	21,788	0.93	0.89	0.04 4.49 %	10,534	-67.08 %	31,998	-8.30 %	34,894	-0.06 %	34,914	-0.09 %	34,944
WHAH21	Mar 2021	11,020	2.90	2.92	-0.02 -0.68 %	13,062	539.67 %	2,042	0.49 %	2,032	0.00 %	2,032	250.00 %	32
WHAU20	Sep 2020	11,013	2.96	2.98	-0.02 -0.67 %	10,093	-52.16 %	21,096	-0.14 %	21,125	-0.16 %	21,158	-0.28 %	21,218
SUPERZ20	Dec 2020	6,057	0.89	0.89	0.00 0.00 %	73,751	4.32 %	70,694	0.00 %	70,694	1.58 %	69,597	52.62 %	45,602
JASZ20	Dec 2020	5,163	2.88	2.62	0.26 9.92 %	8,514	23.09 %	6,917	42.38 %	4,858	2.42 %	4,743	0.02 %	4,742
SUPERH21	Mar 2021	5,000	0.87	0.87	0.00 0.00 %	5,000	0.00 %	0	0.00 %	4,000	33.33 %	3,000	0.00 %	3,000
SUPERU20	Sep 2020	4,187	0.87	0.87	0.00 0.00 %	47,983	-7.90 %	52,098	-5.70 %	55,246	0.07 %	55,209	-35.98 %	86,242
TKNZ20	Dec 2020	3,970	10.34	10.52	-0.18 -1.71 %	31,101	14.63 %	27,131	17.54 %	23,082	0.00 %	23,082	0.00 %	23,083
WHAZ20	Dec 2020	3,796	2.97	2.99	-0.02 -0.67 %	11,619	0.82 %	11,525	15.30 %	9,996	19.66 %	8,354	0.13 %	8,343

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			18-Sep-20	(+/-)	17-Sep-20	(+/-)	16-Sep-20	(+/-)	15-Sep-20	(+/-)	14-Sep-20	18-Sep-20	17-Sep-20	Change
BLANDZ20	Dec 2020	0	179,843	0.00 %	179,843	0.00 %	179,843	-1.90 %	183,334	0.28 %	182,824	0.98	0.99	-0.01 -1.0 %
SUPERZ20	Dec 2020	6,057	73,751	4.32 %	70,694	0.00 %	70,694	1.58 %	69,597	52.62 %	45,602	0.89	0.89	0 0 %
TMBZ20	Dec 2020	1,516	54,998	2.83 %	53,484	7.01 %	49,979	1.01 %	49,478	0.00 %	49,478	0.93	0.90	0.03 3.33 %
SUPERU20	Sep 2020	4,187	47,983	-7.90 %	52,098	-5.70 %	55,246	0.07 %	55,209	-35.98 %	86,242	0.87	0.87	0 0 %
BTSZ20X	Dec 2020	6	37,094	0.02 %	37,088	2.79 %	36,080	0.01 %	36,078	0.00 %	36,077	10.00	10.00	0 0 %
TKNZ20	Dec 2020	3,970	31,101	14.63 %	27,131	17.54 %	23,082	0.00 %	23,082	0.00 %	23,083	10.34	10.52	-0.2 -1.7 %
RSU20	Sep 2020	1	31,025	0.00 %	31,025	0.00 %	31,025	-2.21 %	31,725	0.00 %	31,726	18.89	18.79	0.1 0.53 %
JASU20	Sep 2020	22,437	29,787	-6.95 %	32,013	-9.94 %	35,548	-1.52 %	36,095	0.00 %	36,095	2.88	2.53	0.4 13.8 %
KTCZ20	Dec 2020	1,410	27,427	4.60 %	26,221	3.14 %	25,422	4.10 %	24,421	5.19 %	23,217	32.80	31.39	1.4 4.49 %
SIRIU20	Sep 2020	32	23,106	-0.03 %	23,113	-7.96 %	25,113	0.84 %	24,903	-1.97 %	25,403	0.69	0.67	0.02 2.99 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	6.20	0.75	13.76
JAS	2.88	0.34	13.39
CKP	5.90	0.30	5.36
TQM	130.00	6.00	4.84
DELTA	146.50	6.50	4.64
TVO	34.00	1.50	4.62
COM7	41.00	1.75	4.46
SPALI	16.60	0.50	3.11
KTC	33.25	1.00	3.10
TISCO	64.75	1.50	2.37

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TASCO	16.00	-0.50	-3.03
BEC	5.05	-0.10	-1.94
BDMS	20.30	-0.40	-1.93
THCOM	5.45	-0.10	-1.80
CRC	28.00	-0.50	-1.75
BEAUTY	1.21	-0.02	-1.63
ESSO	6.50	-0.10	-1.52
PTT	35.25	-0.50	-1.40
CENTEL	23.90	-0.30	-1.24
CPN	43.50	-0.50	-1.14

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
18/09/2020	78,748	83,754	-5,006	30,495	32,323	-1,828	89,834	83,000	6,834	199,077	416,776

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/09/2020	16,089	13,097	2,992	5,766	4,036	1,730	12,209	16,931	-4,722	34,064	38,805

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/09/2020	0	0	0	1,029	12,494	-11,465	15,037	3,572	11,465	16,066	46,850