

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-Sep-20	18-Sep-20	Change	21-Sep-20	(+/-)	18-Sep-20	(+/-)	17-Sep-20	(+/-)	16-Sep-20	(+/-)	15-Sep-20
S50U20	Sep 2020	815.90	828.70	-12.8 -1.54 %	331,138	-0.79 %	333,782	-3.31 %	345,201	0.46 %	343,625	-1.38 %	348,423
S50V20	Oct 2020	816.00	829.00	-13 -1.57 %	100	-15.25 %	118	11.32 %	106	-4.50 %	111	20.65 %	92
S50X20	Nov 2020	818.00	824.50	-6.5 -0.79 %	19	5.56 %	18	0.00 %	18	5.88 %	17	88.89 %	9
S50Z20	Dec 2020	813.90	826.60	-12.7 -1.54 %	77,968	10.84 %	70,341	14.29 %	61,546	8.63 %	56,655	11.62 %	50,756
S50H21	Mar 2021	809.90	822.50	-12.6 -1.53 %	9,020	2.78 %	8,776	-1.63 %	8,921	0.70 %	8,859	1.41 %	8,736
S50M21	Jun 2021	805.70	818.20	-12.5 -1.53 %	3,938	5.27 %	3,741	-0.21 %	3,749	2.74 %	3,649	-1.00 %	3,686

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Sep-20	18-Sep-20	Change	21-Sep-20	(+/-)	18-Sep-20	(+/-)	17-Sep-20	(+/-)	16-Sep-20	(+/-)	15-Sep-20
JASZ20	Dec 2020	17,078	2.96	2.88	0.08 2.78 %	20,006	134.98 %	8,514	23.09 %	6,917	42.38 %	4,858	2.42 %	4,743
SUPERZ20	Dec 2020	13,057	0.88	0.89	-0.01 -1.12 %	84,806	14.99 %	73,751	4.32 %	70,694	0.00 %	70,694	1.58 %	69,597
SUPERU20	Sep 2020	10,048	0.86	0.87	-0.01 -1.15 %	37,974	-20.86 %	47,983	-7.90 %	52,098	-5.70 %	55,246	0.07 %	55,209
SCBU20X	Sep 2020	9,695	66.90	67.67	-0.77 -1.14 %	450	-91.50 %	5,294	0.40 %	5,273	-4.46 %	5,519	-0.36 %	5,539
JASU20	Sep 2020	5,780	2.92	2.88	0.04 1.39 %	24,186	-18.80 %	29,787	-6.95 %	32,013	-9.94 %	35,548	-1.52 %	36,095
SCBM21	Jun 2021	4,839	67.00	68.70	-1.70 -2.47 %	5,198	343.89 %	360	5.88 %	340	1.49 %	335	34.00 %	250
GUNKULU20	Sep 2020	4,073	2.35	2.29	0.06 2.62 %	10,286	10.41 %	9,316	-0.18 %	9,333	0.00 %	9,333	0.21 %	9,313
MINTM21	Jun 2021	2,700	22.59	22.64	-0.05 -0.22 %	1,250	-32.43 %	1,850	5.71 %	1,750	133.33 %	750	-6.25 %	800
TKNZ20	Dec 2020	2,521	10.24	10.34	-0.10 -0.97 %	33,620	8.10 %	31,101	14.63 %	27,131	17.54 %	23,082	0.00 %	23,082
SIRIZ20	Dec 2020	2,517	0.68	0.67	0.01 1.49 %	13,963	21.98 %	11,447	0.17 %	11,428	4.58 %	10,928	0.00 %	10,928

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			21-Sep-20	(+/-)	18-Sep-20	(+/-)	17-Sep-20	(+/-)	16-Sep-20	(+/-)	15-Sep-20	21-Sep-20	18-Sep-20	Change
BLANDZ20	Dec 2020	0	179,843	0.00 %	179,843	0.00 %	179,843	0.00 %	179,843	-1.90 %	183,334	0.98	0.98	0 0 %
SUPERZ20	Dec 2020	13,057	84,806	14.99 %	73,751	4.32 %	70,694	0.00 %	70,694	1.58 %	69,597	0.88	0.89	-0.01 -1.1 %
TMBZ20	Dec 2020	2,059	55,551	1.01 %	54,998	2.83 %	53,484	7.01 %	49,979	1.01 %	49,478	0.90	0.93	-0.03 -3.2 %
SUPERU20	Sep 2020	10,048	37,974	-20.86 %	47,983	-7.90 %	52,098	-5.70 %	55,246	0.07 %	55,209	0.86	0.87	-0.01 -1.2 %
BTSZ20X	Dec 2020	2,007	35,101	-5.37 %	37,094	0.02 %	37,088	2.79 %	36,080	0.01 %	36,078	10.04	10.00	0.04 0.4 %
TKNZ20	Dec 2020	2,521	33,620	8.10 %	31,101	14.63 %	27,131	17.54 %	23,082	0.00 %	23,082	10.24	10.34	-0.1 -1 %
RSU20	Sep 2020	0	31,025	0.00 %	31,025	0.00 %	31,025	0.00 %	31,025	-2.21 %	31,725	18.60	18.89	-0.3 -1.5 %
KTCZ20	Dec 2020	304	27,527	0.36 %	27,427	4.60 %	26,221	3.14 %	25,422	4.10 %	24,421	32.62	32.80	-0.2 -0.6 %
JASU20	Sep 2020	5,780	24,186	-18.80 %	29,787	-6.95 %	32,013	-9.94 %	35,548	-1.52 %	36,095	2.92	2.88	0.04 1.39 %
SIRIU20	Sep 2020	26	23,096	-0.04 %	23,106	-0.03 %	23,113	-7.96 %	25,113	0.84 %	24,903	0.67	0.69	-0.02 -2.9 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TQM	135.00	5.00	3.85
GUNKUL	2.36	0.08	3.51
EPG	4.90	0.12	2.51
TTCL	4.16	0.10	2.46
JAS	2.94	0.06	2.08
STEC	12.00	0.20	1.69
BCH	14.80	0.20	1.37
SAMART	4.84	0.06	1.26
BTS	10.10	0.10	1.00
MTC	52.25	0.50	0.97

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	5.80	-0.30	-4.92
BANPU	5.95	-0.25	-4.03
EA	40.00	-1.50	-3.61
PTTGC	41.50	-1.50	-3.49
TOP	37.50	-1.25	-3.23
DELTA	142.00	-4.50	-3.07
CBG	110.50	-3.50	-3.07
IVL	22.40	-0.70	-3.03
STA	26.25	-0.75	-2.78
BGRIM	44.25	-1.25	-2.75

## 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
21/09/2020	63,222	83,098	-19,876	44,095	42,908	1,187	120,744	102,055	18,689	228,061	422,183

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/09/2020	12,056	16,988	-4,932	3,469	5,269	-1,800	21,202	14,470	6,732	36,727	39,412

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/09/2020	0	0	0	16,650	8,474	8,176	13,029	21,205	-8,176	29,679	40,011