

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Sep-20	21-Sep-20	Change	22-Sep-20	(+/-)	21-Sep-20	(+/-)	18-Sep-20	(+/-)	17-Sep-20	(+/-)	16-Sep-20
S50U20	Sep 2020	809.20	815.90	-6.7 -0.82 %	316,039	-4.56 %	331,138	-0.79 %	333,782	-3.31 %	345,201	0.46 %	343,625
S50V20	Oct 2020	810.20	816.00	-5.8 -0.71 %	106	6.00 %	100	-15.25 %	118	11.32 %	106	-4.50 %	111
S50X20	Nov 2020	809.30	818.00	-8.7 -1.06 %	36	89.47 %	19	5.56 %	18	0.00 %	18	5.88 %	17
S50Z20	Dec 2020	808.40	813.90	-5.5 -0.68 %	88,945	14.08 %	77,968	10.84 %	70,341	14.29 %	61,546	8.63 %	56,655
S50H21	Mar 2021	804.60	809.90	-5.3 -0.65 %	9,373	3.91 %	9,020	2.78 %	8,776	-1.63 %	8,921	0.70 %	8,859
S50M21	Jun 2021	800.60	805.70	-5.1 -0.63 %	4,345	10.34 %	3,938	5.27 %	3,741	-0.21 %	3,749	2.74 %	3,649

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Sep-20	21-Sep-20	Change	22-Sep-20	(+/-)	21-Sep-20	(+/-)	18-Sep-20	(+/-)	17-Sep-20	(+/-)	16-Sep-20
BLANDU20	Sep 2020	50,495	1.02	0.99	0.03 3.03 %	13,669	-78.69 %	64,134	0.00 %	64,134	0.00 %	64,134	0.00 %	64,134
BLANDZ20	Dec 2020	4,494	1.02	0.98	0.04 4.08 %	184,337	2.50 %	179,843	0.00 %	179,843	0.00 %	179,843	0.00 %	179,843
KTBU20	Sep 2020	4,079	9.05	9.25	-0.20 -2.16 %	6,608	-23.32 %	8,618	-0.27 %	8,641	-0.52 %	8,686	0.20 %	8,669
GUNKULU20	Sep 2020	4,073	2.42	2.35	0.07 2.98 %	10,287	0.01 %	10,286	10.41 %	9,316	-0.18 %	9,333	0.00 %	9,333
MINTZ20X	Dec 2020	3,634	21.10	22.60	-1.50 -6.64 %	5,126	-20.80 %	6,472	5.56 %	6,131	-12.94 %	7,042	-2.33 %	7,210
SIRIU20	Sep 2020	3,285	0.67	0.67	0.00 0.00 %	20,817	-9.87 %	23,096	-0.04 %	23,106	-0.03 %	23,113	-7.96 %	25,113
MINTM21	Jun 2021	3,000	21.18	22.59	-1.41 -6.24 %	850	-32.00 %	1,250	-32.43 %	1,850	5.71 %	1,750	133.33 %	750
SUPERH21	Mar 2021	3,000	0.87	0.86	0.01 1.16 %	2,000	-60.00 %	5,000	0.00 %	5,000	0.00 %	0	0.00 %	4,000
KCEZ20	Dec 2020	2,708	29.75	29.74	0.01 0.03 %	2,585	-23.48 %	3,378	17.37 %	2,878	0.00 %	2,878	38.77 %	2,074
WHAZ20	Dec 2020	2,238	2.84	2.99	-0.15 -5.02 %	11,193	1.58 %	11,019	-5.16 %	11,619	0.82 %	11,525	15.30 %	9,996

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*22-Sep-20	(+/-)	21-Sep-20	(+/-)	18-Sep-20	(+/-)	17-Sep-20	(+/-)	16-Sep-20	22-Sep-20	21-Sep-20	Change
BLANDZ20	Dec 2020	4,494	184,337	2.50 %	179,843	0.00 %	179,843	0.00 %	179,843	0.00 %	179,843	1.02	0.98	0.04 4.08 %
SUPERZ20	Dec 2020	2,012	84,796	-0.01 %	84,806	14.99 %	73,751	4.32 %	70,694	0.00 %	70,694	0.87	0.88	-0.01 -1.1 %
TMBZ20	Dec 2020	513	55,062	-0.88 %	55,551	1.01 %	54,998	2.83 %	53,484	7.01 %	49,979	0.89	0.90	-0.01 -1.1 %
SUPERU20	Sep 2020	87	37,967	-0.02 %	37,974	-20.86 %	47,983	-7.90 %	52,098	-5.70 %	55,246	0.87	0.86	0.01 1.16 %
BTSZ20X	Dec 2020	107	35,203	0.29 %	35,101	-5.37 %	37,094	0.02 %	37,088	2.79 %	36,080	9.88	10.04	-0.2 -1.6 %
TKNZ20	Dec 2020	560	34,180	1.67 %	33,620	8.10 %	31,101	14.63 %	27,131	17.54 %	23,082	10.24	10.24	0 0 %
RSU20	Sep 2020	0	31,025	0.00 %	31,025	0.00 %	31,025	0.00 %	31,025	0.00 %	31,025	18.50	18.60	-0.1 -0.5 %
KTCZ20	Dec 2020	1,112	28,634	4.02 %	27,527	0.36 %	27,427	4.60 %	26,221	3.14 %	25,422	33.35	32.62	0.7 2.24 %
JASU20	Sep 2020	408	23,794	-1.62 %	24,186	-18.80 %	29,787	-6.95 %	32,013	-9.94 %	35,548	2.89	2.92	-0.03 -1.0 %
SIRIU20	Sep 2020	3,285	20,817	-9.87 %	23,096	-0.04 %	23,106	-0.03 %	23,113	-7.96 %	25,113	0.67	0.67	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	153.00	11.00	7.75
BANPU	6.30	0.35	5.88
CBG	115.50	5.00	4.52
BLAND	1.03	0.04	4.04
SPCG	18.10	0.50	2.84
PLANB	5.60	0.15	2.75
GLOBAL	19.70	0.50	2.60
TVO	34.00	0.75	2.26
STA	26.75	0.50	1.90
SAWAD	49.00	0.75	1.55

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MINT	21.20	-1.40	-6.19
SPRC	5.50	-0.30	-5.17
TOP	35.75	-1.75	-4.67
TASCO	15.40	-0.60	-3.75
WHA	2.82	-0.10	-3.42
SCB	64.50	-2.25	-3.37
BEAUTY	1.18	-0.04	-3.28
MBK	12.00	-0.40	-3.23
KBANK	76.50	-2.50	-3.16
BBL	97.50	-3.00	-2.99

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
22/09/2020	89,311	109,015	-19,704	39,443	38,949	494	119,538	100,328	19,210	248,292	418,844

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/09/2020	30,365	32,550	-2,185	14,222	15,962	-1,740	36,460	32,535	3,925	81,047	45,508

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/09/2020	0	0	0	12,956	3,853	9,103	9,733	18,836	-9,103	22,689	36,072