

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Sep-20	22-Sep-20	Change	23-Sep-20	(+/-)	22-Sep-20	(+/-)	21-Sep-20	(+/-)	18-Sep-20	(+/-)	17-Sep-20
S50U20	Sep 2020	801.50	809.20	-7.7 -0.95 %	310,199	-1.85 %	316,039	-4.56 %	331,138	-0.79 %	333,782	-3.31 %	345,201
S50V20	Oct 2020	802.50	810.20	-7.7 -0.95 %	102	-3.77 %	106	6.00 %	100	-15.25 %	118	11.32 %	106
S50X20	Nov 2020	805.10	809.30	-4.2 -0.52 %	47	30.56 %	36	89.47 %	19	5.56 %	18	0.00 %	18
S50Z20	Dec 2020	801.00	808.40	-7.4 -0.92 %	100,766	13.29 %	88,945	14.08 %	77,968	10.84 %	70,341	14.29 %	61,546
S50H21	Mar 2021	797.50	804.60	-7.1 -0.88 %	9,978	6.45 %	9,373	3.91 %	9,020	2.78 %	8,776	-1.63 %	8,921
S50M21	Jun 2021	793.20	800.60	-7.4 -0.92 %	4,686	7.85 %	4,345	10.34 %	3,938	5.27 %	3,741	-0.21 %	3,749

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Sep-20	22-Sep-20	Change	23-Sep-20	(+/-)	22-Sep-20	(+/-)	21-Sep-20	(+/-)	18-Sep-20	(+/-)	17-Sep-20
RSU20	Sep 2020	17,002	18.20	18.50	-0.30 -1.62 %	22,525	-27.40 %	31,025	0.00 %	31,025	0.00 %	31,025	0.00 %	31,025
SUPERU20	Sep 2020	13,100	0.88	0.87	0.01 1.15 %	26,987	-28.92 %	37,967	-0.02 %	37,974	-20.86 %	47,983	-7.90 %	52,098
BLANDZ20	Dec 2020	12,639	1.07	1.02	0.05 4.90 %	183,870	-0.25 %	184,337	2.50 %	179,843	0.00 %	179,843	0.00 %	179,843
BANPUM21	Jun 2021	10,401	6.10	5.86	0.24 4.10 %	10,435	591.18 %	34	-8.11 %	37	12.12 %	33	0.00 %	33
SUPERZ20	Dec 2020	10,110	0.90	0.87	0.03 3.45 %	89,829	5.94 %	84,796	-0.01 %	84,806	14.99 %	73,751	4.32 %	70,694
TKNZ20	Dec 2020	9,444	10.70	10.24	0.46 4.49 %	41,122	20.31 %	34,180	1.67 %	33,620	8.10 %	31,101	14.63 %	27,131
JASZ20	Dec 2020	8,666	2.95	2.88	0.07 2.43 %	26,566	29.34 %	20,539	2.66 %	20,006	134.98 %	8,514	23.09 %	6,917
RSM21	Jun 2021	8,500	18.04	18.34	-0.30 -1.64 %	28,060	43.46 %	19,560	0.51 %	19,460	0.00 %	19,460	0.00 %	19,460
JASU20	Sep 2020	7,124	2.96	2.89	0.07 2.42 %	16,795	-29.41 %	23,794	-1.62 %	24,186	-18.80 %	29,787	-6.95 %	32,013
MINTZ20X	Dec 2020	3,656	21.11	21.10	0.01 0.05 %	6,807	32.79 %	5,126	-20.80 %	6,472	5.56 %	6,131	-12.94 %	7,042

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			23-Sep-20	(+/-)	22-Sep-20	(+/-)	21-Sep-20	(+/-)	18-Sep-20	(+/-)	17-Sep-20	23-Sep-20	22-Sep-20	Change
BLANDZ20	Dec 2020	12,639	183,870	-0.25 %	184,337	2.50 %	179,843	0.00 %	179,843	0.00 %	179,843	1.07	1.02	0.05 4.9 %
SUPERZ20	Dec 2020	10,110	89,829	5.94 %	84,796	-0.01 %	84,806	14.99 %	73,751	4.32 %	70,694	0.90	0.87	0.03 3.45 %
TMBZ20	Dec 2020	2,014	56,061	1.81 %	55,062	-0.88 %	55,551	1.01 %	54,998	2.83 %	53,484	0.90	0.89	0.01 1.12 %
TKNZ20	Dec 2020	9,444	41,122	20.31 %	34,180	1.67 %	33,620	8.10 %	31,101	14.63 %	27,131	10.70	10.24	0.5 4.49 %
BTSZ20X	Dec 2020	906	36,107	2.57 %	35,203	0.29 %	35,101	-5.37 %	37,094	0.02 %	37,088	9.87	9.88	-0.01 -0.1 %
KTCZ20	Dec 2020	746	29,355	2.52 %	28,634	4.02 %	27,527	0.36 %	27,427	4.60 %	26,221	33.80	33.35	0.5 1.35 %
RSM21	Jun 2021	8,500	28,060	43.46 %	19,560	0.51 %	19,460	0.00 %	19,460	0.00 %	19,460	18.04	18.34	-0.3 -1.6 %
SUPERU20	Sep 2020	13,100	26,987	-28.92 %	37,967	-0.02 %	37,974	-20.86 %	47,983	-7.90 %	52,098	0.88	0.87	0.01 1.15 %
JASZ20	Dec 2020	8,666	26,566	29.34 %	20,539	2.66 %	20,006	134.98 %	8,514	23.09 %	6,917	2.95	2.88	0.07 2.43 %
RSU20	Sep 2020	17,002	22,525	-27.40 %	31,025	0.00 %	31,025	0.00 %	31,025	0.00 %	31,025	18.20	18.50	-0.3 -1.6 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AEONTS	110.50	11.50	11.62
PSL	4.82	0.42	9.55
TQM	144.50	11.50	8.65
ICHI	12.40	0.90	7.83
THCOM	5.65	0.30	5.61
PRM	9.05	0.35	4.02
TKN	10.70	0.40	3.88
STA	27.75	1.00	3.74
PTG	18.30	0.60	3.39
DTAC	32.75	1.00	3.15

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTGC	38.50	-2.00	-4.94
SPALI	15.20	-0.70	-4.40
KBANK	74.25	-2.25	-2.94
TOP	34.75	-1.00	-2.80
BGRIM	43.50	-1.25	-2.79
CRC	27.00	-0.75	-2.70
PTTEP	82.50	-2.25	-2.65
GULF	30.75	-0.75	-2.38
CPN	42.25	-1.00	-2.31
PTT	33.50	-0.75	-2.19

## 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
23/09/2020	77,406	93,194	-15,788	36,071	35,180	891	101,938	87,041	14,897	215,415	425,778

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/09/2020	26,961	24,303	2,658	8,738	7,973	765	23,480	26,903	-3,423	59,179	43,719

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/09/2020	0	0	0	4,504	7,845	-3,341	10,911	7,570	3,341	15,415	41,766