

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Sep-20	23-Sep-20	Change	24-Sep-20	(+/-)	23-Sep-20	(+/-)	22-Sep-20	(+/-)	21-Sep-20	(+/-)	18-Sep-20
S50U20	Sep 2020	785.30	801.50	-16.2 -2.02 %	307,800	-0.77 %	310,199	-1.85 %	316,039	-4.56 %	331,138	-0.79 %	333,782
S50V20	Oct 2020	787.50	802.50	-15 -1.87 %	480	370.59 %	102	-3.77 %	106	6.00 %	100	-15.25 %	118
S50X20	Nov 2020	785.00	805.10	-20.1 -2.5 %	73	55.32 %	47	30.56 %	36	89.47 %	19	5.56 %	18
S50Z20	Dec 2020	783.80	801.00	-17.2 -2.15 %	140,537	39.47 %	100,766	13.29 %	88,945	14.08 %	77,968	10.84 %	70,341
S50H21	Mar 2021	780.20	797.50	-17.3 -2.17 %	10,768	7.92 %	9,978	6.45 %	9,373	3.91 %	9,020	2.78 %	8,776
S50M21	Jun 2021	776.20	793.20	-17 -2.14 %	4,857	3.65 %	4,686	7.85 %	4,345	10.34 %	3,938	5.27 %	3,741

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Sep-20	23-Sep-20	Change	24-Sep-20	(+/-)	23-Sep-20	(+/-)	22-Sep-20	(+/-)	21-Sep-20	(+/-)	18-Sep-20
RSM21	Jun 2021	9,550	17.94	18.04	-0.10 -0.55 %	37,610	34.03 %	28,060	43.46 %	19,560	0.51 %	19,460	0.00 %	19,460
RSU20	Sep 2020	9,490	18.10	18.20	-0.10 -0.55 %	13,135	-41.69 %	22,525	-27.40 %	31,025	0.00 %	31,025	0.00 %	31,025
SU20	Sep 2020	8,000	1.32	1.30	0.02 1.54 %	0	0.00 %	6,000	0.00 %	6,000	0.00 %	6,000	0.00 %	6,000
BLANDZ20	Dec 2020	6,219	1.03	1.07	-0.04 -3.74 %	189,754	3.20 %	183,870	-0.25 %	184,337	2.50 %	179,843	0.00 %	179,843
SUPERZ20	Dec 2020	6,022	0.87	0.90	-0.03 -3.33 %	90,846	1.13 %	89,829	5.94 %	84,796	-0.01 %	84,806	14.99 %	73,751
TKNZ20	Dec 2020	6,000	10.44	10.70	-0.26 -2.43 %	43,622	6.08 %	41,122	20.31 %	34,180	1.67 %	33,620	8.10 %	31,101
BTSZ20X	Dec 2020	5,454	9.96	9.87	0.09 0.91 %	35,277	-2.30 %	36,107	2.57 %	35,203	0.29 %	35,101	-5.37 %	37,094
JASZ20	Dec 2020	5,429	2.92	2.95	-0.03 -1.02 %	26,860	1.11 %	26,566	29.34 %	20,539	2.66 %	20,006	134.98 %	8,514
AAVU20	Sep 2020	4,034	1.83	1.83	0.00 0.00 %	2,905	-46.45 %	5,425	-15.60 %	6,428	-13.29 %	7,413	-11.89 %	8,413
SM21	Jun 2021	4,000	1.29	1.27	0.02 1.57 %	4,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			24-Sep-20	(+/-)	23-Sep-20	(+/-)	22-Sep-20	(+/-)	21-Sep-20	(+/-)	18-Sep-20	24-Sep-20	23-Sep-20	Change
BLANDZ20	Dec 2020	6,219	189,754	3.20 %	183,870	-0.25 %	184,337	2.50 %	179,843	0.00 %	179,843	1.03	1.07	-0.04 -3.7 %
SUPERZ20	Dec 2020	6,022	90,846	1.13 %	89,829	5.94 %	84,796	-0.01 %	84,806	14.99 %	73,751	0.87	0.90	-0.03 -3.3 %
TMBZ20	Dec 2020	1,527	54,560	-2.68 %	56,061	1.81 %	55,062	-0.88 %	55,551	1.01 %	54,998	0.91	0.90	0.01 1.11 %
TKNZ20	Dec 2020	6,000	43,622	6.08 %	41,122	20.31 %	34,180	1.67 %	33,620	8.10 %	31,101	10.44	10.70	-0.3 -2.4 %
RSM21	Jun 2021	9,550	37,610	34.03 %	28,060	43.46 %	19,560	0.51 %	19,460	0.00 %	19,460	17.94	18.04	-0.1 -0.6 %
BTSZ20X	Dec 2020	5,454	35,277	-2.30 %	36,107	2.57 %	35,203	0.29 %	35,101	-5.37 %	37,094	9.96	9.87	0.09 0.91 %
KTCZ20	Dec 2020	2,236	30,540	4.04 %	29,355	2.52 %	28,634	4.02 %	27,527	0.36 %	27,427	33.26	33.80	-0.5 -1.6 %
JASZ20	Dec 2020	5,429	26,860	1.11 %	26,566	29.34 %	20,539	2.66 %	20,006	134.98 %	8,514	2.92	2.95	-0.03 -1.0 %
SUPERU20	Sep 2020	2,310	24,932	-7.61 %	26,987	-28.92 %	37,967	-0.02 %	37,974	-20.86 %	47,983	0.87	0.88	-0.01 -1.1 %
IRPCZ20	Dec 2020	818	21,444	3.70 %	20,678	8.15 %	19,119	1.35 %	18,865	5.07 %	17,954	2.06	2.07	-0.01 -0.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	6.15	0.50	8.85
EPG	4.98	0.16	3.32
PTTGC	39.75	1.25	3.25
TASCO	16.10	0.50	3.21
DELTA	156.00	4.50	2.97
JMT	33.25	0.75	2.31
TU	13.90	0.30	2.21
SPCG	19.00	0.40	2.15
KBANK	75.75	1.50	2.02
STA	28.25	0.50	1.80

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	5.90	-0.40	-6.35
GPSC	59.00	-3.75	-5.98
TOP	33.00	-1.75	-5.04
GULF	29.25	-1.50	-4.88
BGRIM	41.50	-2.00	-4.60
AOT	56.50	-2.50	-4.24
DTAC	31.50	-1.25	-3.82
SPRC	5.45	-0.20	-3.54
CPF	28.25	-1.00	-3.42
MTC	51.25	-1.75	-3.30

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
24/09/2020	156,028	160,141	-4,113	50,470	51,699	-1,229	129,413	124,071	5,342	335,911	464,515

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/09/2020	24,489	25,618	-1,129	7,732	7,907	-175	24,858	23,554	1,304	57,079	41,950

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/09/2020	0	0	0	6,632	7,309	-677	12,144	11,467	677	18,776	39,066