

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Sep-20	24-Sep-20	Change	25-Sep-20	(+/-)	24-Sep-20	(+/-)	23-Sep-20	(+/-)	22-Sep-20	(+/-)	21-Sep-20
S50U20	Sep 2020	784.00	785.30	-1.3 -0.17 %	266,103	-13.55 %	307,800	-0.77 %	310,199	-1.85 %	316,039	-4.56 %	331,138
S50V20	Oct 2020	782.00	787.50	-5.5 -0.7 %	664	38.33 %	480	370.59 %	102	-3.77 %	106	6.00 %	100
S50X20	Nov 2020	781.90	785.00	-3.1 -0.39 %	60	-17.81 %	73	55.32 %	47	30.56 %	36	89.47 %	19
S50Z20	Dec 2020	781.50	783.80	-2.3 -0.29 %	245,044	74.36 %	140,537	39.47 %	100,766	13.29 %	88,945	14.08 %	77,968
S50H21	Mar 2021	778.10	780.20	-2.1 -0.27 %	11,496	6.76 %	10,768	7.92 %	9,978	6.45 %	9,373	3.91 %	9,020
S50M21	Jun 2021	774.20	776.20	-2 -0.26 %	4,807	-1.03 %	4,857	3.65 %	4,686	7.85 %	4,345	10.34 %	3,938

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Sep-20	24-Sep-20	Change	25-Sep-20	(+/-)	24-Sep-20	(+/-)	23-Sep-20	(+/-)	22-Sep-20	(+/-)	21-Sep-20
SUPERZ20	Dec 2020	11,660	0.87	0.87	0.00 0.00 %	87,501	-3.68 %	90,846	1.13 %	89,829	5.94 %	84,796	-0.01 %	84,806
SIRIU20	Sep 2020	11,450	0.63	0.64	-0.01 -1.56 %	9,032	-55.38 %	20,243	-2.76 %	20,817	0.00 %	20,817	-9.87 %	23,096
SIRIZ20	Dec 2020	11,395	0.65	0.66	-0.01 -1.52 %	26,396	74.31 %	15,143	0.34 %	15,091	0.33 %	15,041	7.72 %	13,963
RSM21	Jun 2021	10,843	18.24	17.94	0.30 1.67 %	48,453	28.83 %	37,610	34.03 %	28,060	43.46 %	19,560	0.51 %	19,460
RSU20	Sep 2020	10,843	18.40	18.10	0.30 1.66 %	2,292	-82.55 %	13,135	-41.69 %	22,525	-27.40 %	31,025	0.00 %	31,025
JASZ20	Dec 2020	7,517	2.92	2.92	0.00 0.00 %	33,865	26.08 %	26,860	1.11 %	26,566	29.34 %	20,539	2.66 %	20,006
JASU20	Sep 2020	7,115	2.91	2.91	0.00 0.00 %	7,273	-49.43 %	14,383	-14.36 %	16,795	-29.41 %	23,794	-1.62 %	24,186
BLANDU20	Sep 2020	7,050	1.03	1.03	0.00 0.00 %	4,321	-62.00 %	11,371	-16.44 %	13,608	-0.45 %	13,669	-78.69 %	64,134
BLANDM21	Jun 2021	7,000	0.99	0.99	0.00 0.00 %	7,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
KTBZ20	Dec 2020	5,917	8.92	9.00	-0.08 -0.89 %	12,331	89.94 %	6,492	-23.68 %	8,506	14.24 %	7,446	9.42 %	6,805

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*25-Sep-20	(+/-)	24-Sep-20	(+/-)	23-Sep-20	(+/-)	22-Sep-20	(+/-)	21-Sep-20	25-Sep-20	24-Sep-20	Change
BLANDZ20	Dec 2020	50	189,804	0.03 %	189,754	3.20 %	183,870	-0.25 %	184,337	2.50 %	179,843	1.02	1.03	-0.01 -1 %
SUPERZ20	Dec 2020	11,660	87,501	-3.68 %	90,846	1.13 %	89,829	5.94 %	84,796	-0.01 %	84,806	0.87	0.87	0 0 %
TMBZ20	Dec 2020	1,805	56,362	3.30 %	54,560	-2.68 %	56,061	1.81 %	55,062	-0.88 %	55,551	0.91	0.91	0 0 %
RSM21	Jun 2021	10,843	48,453	28.83 %	37,610	34.03 %	28,060	43.46 %	19,560	0.51 %	19,460	18.24	17.94	0.3 1.67 %
TKNZ20	Dec 2020	4,503	46,125	5.74 %	43,622	6.08 %	41,122	20.31 %	34,180	1.67 %	33,620	10.45	10.44	0.01 0.1 %
BTSZ20X	Dec 2020	1,699	35,682	1.15 %	35,277	-2.30 %	36,107	2.57 %	35,203	0.29 %	35,101	9.59	9.96	-0.4 -3.7 %
JASZ20	Dec 2020	7,517	33,865	26.08 %	26,860	1.11 %	26,566	29.34 %	20,539	2.66 %	20,006	2.92	2.92	0 0 %
KTCZ20	Dec 2020	2,203	31,341	2.62 %	30,540	4.04 %	29,355	2.52 %	28,634	4.02 %	27,527	34.00	33.26	0.7 2.22 %
SIRIZ20	Dec 2020	11,395	26,396	74.31 %	15,143	0.34 %	15,091	0.33 %	15,041	7.72 %	13,963	0.65	0.66	-0.01 -1.5 %
IRPCZ20	Dec 2020	3,615	22,994	7.23 %	21,444	3.70 %	20,678	8.15 %	19,119	1.35 %	18,865	1.96	2.06	-0.1 -4.9 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	5.15	0.39	8.19
DTAC	33.50	2.00	6.35
GFPT	12.90	0.70	5.74
CPN	43.25	1.25	2.98
WHA	2.84	0.08	2.90
SPALI	15.90	0.40	2.58
CBG	120.50	3.00	2.55
MAJOR	16.10	0.30	1.90
AOT	57.50	1.00	1.77
HANA	44.50	0.75	1.71

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	26.50	-1.75	-6.19
TTCL	3.58	-0.22	-5.79
THCOM	5.90	-0.25	-4.07
TASCO	15.50	-0.60	-3.73
TCAP	29.50	-1.00	-3.28
VGI	6.35	-0.20	-3.05
MINT	20.10	-0.60	-2.90
BANPU	5.75	-0.15	-2.54
BEM	8.60	-0.20	-2.27
TOP	32.25	-0.75	-2.27

## 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
25/09/2020	315,060	299,924	15,136	36,980	39,992	-3,012	88,428	100,552	-12,124	440,468	528,174

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/09/2020	17,160	17,153	7	7,593	6,572	1,021	19,425	20,453	-1,028	44,178	41,546

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/09/2020	0	0	0	6,133	2,819	3,314	7,019	10,333	-3,314	13,152	38,342