

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|-------------|---------------|----------|-----------|----------|-----------|----------|-----------|---------|-----------|
| | | 28-Sep-20 | 25-Sep-20 | Change | 28-Sep-20 | (+/-) | 25-Sep-20 | (+/-) | 24-Sep-20 | (+/-) | 23-Sep-20 | (+/-) | 22-Sep-20 |
| S50U20 | Sep 2020 | 798.80 | 784.00 | 14.8 1.89 % | 95,151 | -64.24 % | 266,103 | -13.55 % | 307,800 | -0.77 % | 310,199 | -1.85 % | 316,039 |
| S50V20 | Oct 2020 | 797.90 | 782.00 | 15.9 2.03 % | 719 | 8.28 % | 664 | 38.33 % | 480 | 370.59 % | 102 | -3.77 % | 106 |
| S50X20 | Nov 2020 | 795.80 | 781.90 | 13.9 1.78 % | 65 | 8.33 % | 60 | -17.81 % | 73 | 55.32 % | 47 | 30.56 % | 36 |
| S50Z20 | Dec 2020 | 795.90 | 781.50 | 14.4 1.84 % | 359,796 | 46.83 % | 245,044 | 74.36 % | 140,537 | 39.47 % | 100,766 | 13.29 % | 88,945 |
| S50H21 | Mar 2021 | 792.30 | 778.10 | 14.2 1.82 % | 12,190 | 6.04 % | 11,496 | 6.76 % | 10,768 | 7.92 % | 9,978 | 6.45 % | 9,373 |
| S50M21 | Jun 2021 | 788.30 | 774.20 | 14.1 1.82 % | 4,979 | 3.58 % | 4,807 | -1.03 % | 4,857 | 3.65 % | 4,686 | 7.85 % | 4,345 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|
| | | | 28-Sep-20 | 25-Sep-20 | Change | 28-Sep-20 | (+/-) | 25-Sep-20 | (+/-) | 24-Sep-20 | (+/-) | 23-Sep-20 | (+/-) | 22-Sep-20 |
| SUPERZ20 | Dec 2020 | 25,002 | 0.87 | 0.87 | 0.00 0.00 % | 72,503 | -17.14 % | 87,501 | -3.68 % | 90,846 | 1.13 % | 89,829 | 5.94 % | 84,796 |
| TRUEM21 | Jun 2021 | 12,150 | 3.10 | 3.07 | 0.03 0.98 % | 8,655 | 0.00 % | 5 | 0.00 % | 5 | 66.67 % | 3 | 0.00 % | 3 |
| JASU20 | Sep 2020 | 11,458 | 2.87 | 2.91 | -0.04 -1.37 % | 838 | -88.48 % | 7,273 | -49.43 % | 14,383 | -14.36 % | 16,795 | -29.41 % | 23,794 |
| GUNKULU20 | Sep 2020 | 9,559 | 2.30 | 2.30 | 0.00 0.00 % | 3,570 | -59.34 % | 8,781 | -14.71 % | 10,295 | -0.17 % | 10,313 | 0.25 % | 10,287 |
| TRUEU20 | Sep 2020 | 9,432 | 3.16 | 3.12 | 0.04 1.28 % | 943 | -90.90 % | 10,366 | -2.40 % | 10,621 | -2.98 % | 10,947 | -5.65 % | 11,603 |
| SIRIU20 | Sep 2020 | 9,432 | 0.64 | 0.63 | 0.01 1.59 % | 2,661 | -70.54 % | 9,032 | -55.38 % | 20,243 | -2.76 % | 20,817 | 0.00 % | 20,817 |
| SUPERU20 | Sep 2020 | 8,346 | 0.88 | 0.87 | 0.01 1.15 % | 13,803 | -37.09 % | 21,942 | -11.99 % | 24,932 | -7.61 % | 26,987 | -28.92 % | 37,967 |
| JASZ20 | Dec 2020 | 8,237 | 2.83 | 2.92 | -0.09 -3.08 % | 39,514 | 16.68 % | 33,865 | 26.08 % | 26,860 | 1.11 % | 26,566 | 29.34 % | 20,539 |
| PRMZ20 | Dec 2020 | 8,000 | 8.96 | 9.30 | -0.34 -3.66 % | 11,702 | 9.34 % | 10,702 | 16.31 % | 9,201 | 5.75 % | 8,701 | 12.99 % | 7,701 |
| GUNKULZ20 | Dec 2020 | 6,170 | 2.30 | 2.27 | 0.03 1.32 % | 8,513 | 150.97 % | 3,392 | 42.16 % | 2,386 | -3.83 % | 2,481 | 4.11 % | 2,383 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | Settle Price | | | | | |
|-------------------------|-------------------|----------------------|-----------------|----------|-----------|---------|-----------|---------|--------------|---------|-----------|-----------|-----------|--------------|
| | | | *28-Sep-20 | (+/-) | 25-Sep-20 | (+/-) | 24-Sep-20 | (+/-) | 23-Sep-20 | (+/-) | 22-Sep-20 | 28-Sep-20 | 25-Sep-20 | Change |
| BLANDZ20 | Dec 2020 | 2,865 | 191,705 | 1.00 % | 189,804 | 0.03 % | 189,754 | 3.20 % | 183,870 | -0.25 % | 184,337 | 1.04 | 1.02 | 0.02 1.96 % |
| SUPERZ20 | Dec 2020 | 25,002 | 72,503 | -17.14 % | 87,501 | -3.68 % | 90,846 | 1.13 % | 89,829 | 5.94 % | 84,796 | 0.87 | 0.87 | 0 0 % |
| TMBZ20 | Dec 2020 | 2,650 | 57,409 | 1.86 % | 56,362 | 3.30 % | 54,560 | -2.68 % | 56,061 | 1.81 % | 55,062 | 0.93 | 0.91 | 0.02 2.2 % |
| RSM21 | Jun 2021 | 200 | 48,653 | 0.41 % | 48,453 | 28.83 % | 37,610 | 34.03 % | 28,060 | 43.46 % | 19,560 | 18.34 | 18.24 | 0.1 0.55 % |
| TKNZ20 | Dec 2020 | 504 | 45,625 | -1.08 % | 46,125 | 5.74 % | 43,622 | 6.08 % | 41,122 | 20.31 % | 34,180 | 10.55 | 10.45 | 0.1 0.96 % |
| JASZ20 | Dec 2020 | 8,237 | 39,514 | 16.68 % | 33,865 | 26.08 % | 26,860 | 1.11 % | 26,566 | 29.34 % | 20,539 | 2.83 | 2.92 | -0.09 -3.1 % |
| BTSZ20X | Dec 2020 | 1,503 | 36,784 | 3.09 % | 35,682 | 1.15 % | 35,277 | -2.30 % | 36,107 | 2.57 % | 35,203 | 9.78 | 9.59 | 0.2 1.98 % |
| SIRIZ20 | Dec 2020 | 5,056 | 31,402 | 18.96 % | 26,396 | 74.31 % | 15,143 | 0.34 % | 15,091 | 0.33 % | 15,041 | 0.64 | 0.65 | -0.01 -1.5 % |
| KTCZ20 | Dec 2020 | 6 | 31,345 | 0.01 % | 31,341 | 2.62 % | 30,540 | 4.04 % | 29,355 | 2.52 % | 28,634 | 34.01 | 34.00 | 0.01 0.03 % |
| IRPCZ20 | Dec 2020 | 3,139 | 25,073 | 9.04 % | 22,994 | 7.23 % | 21,444 | 3.70 % | 20,678 | 8.15 % | 19,119 | 1.97 | 1.96 | 0.01 0.51 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|-------|--------|--------|------|
| | | (Baht) | (%) |
| STEC | 11.60 | 0.60 | 5.45 |
| SCB | 67.25 | 3.25 | 5.08 |
| PSL | 5.40 | 0.25 | 4.85 |
| BBL | 100.50 | 4.50 | 4.69 |
| KBANK | 79.50 | 3.50 | 4.61 |
| BGRIM | 43.00 | 1.75 | 4.24 |
| CK | 17.50 | 0.70 | 4.17 |
| GPSC | 60.00 | 2.25 | 3.90 |
| PTTEP | 81.75 | 3.00 | 3.81 |
| TVO | 35.25 | 1.25 | 3.68 |

Top Loss (Underlying)

| Stock | Close | Change | |
|-------|--------|--------|-------|
| | | (Baht) | (%) |
| ICHI | 11.50 | -0.50 | -4.17 |
| TQM | 136.50 | -5.50 | -3.87 |
| MAJOR | 15.50 | -0.60 | -3.73 |
| DELTA | 148.50 | -4.50 | -2.94 |
| DTAC | 33.00 | -0.50 | -1.49 |
| HANA | 44.00 | -0.50 | -1.12 |
| M | 48.00 | -0.50 | -1.03 |
| AP | 5.70 | -0.05 | -0.87 |
| CHG | 2.42 | -0.02 | -0.82 |
| JMT | 32.25 | -0.25 | -0.77 |

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 |
| 28/09/2020 | 297,263 | 282,103 | 15,160 | 82,158 | 82,465 | -307 | 93,151 | 108,004 | -14,853 | 472,572 | 472,900 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|-----|--------------------|-------|------|----------------|--------|------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 28/09/2020 | 13,575 | 12,909 | 666 | 4,876 | 5,262 | -386 | 13,315 | 13,595 | -280 | 31,766 | 40,796 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|--------|----------------|--------|---------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 28/09/2020 | 0 | 0 | 0 | 14,473 | 2,106 | 12,367 | 4,896 | 17,263 | -12,367 | 19,369 | 30,182 |