

2013 TFEX HIGHLIGHTS

Thailand Futures Exchange

Derivatives

• Derivatives total volume increased 60% to 16.6 million contracts from a year earlier. The average daily volume increase to 68,016 contracts.

 Single Stock Futures average daily volume (ADV) increases 288% from the previous year to 34,351 contracts.

• Total open Interest for all our equity index, stocks, currency, precious metals, energy and interest rate futures, and equity index options grew 42.60% to 340,778 contracts at the end of December from a year earlier.

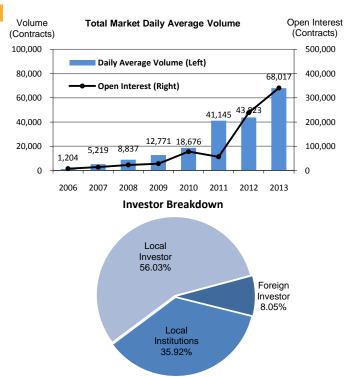
• SET50 Index Futures total volume and average daily volume grew 41% to 5.7 million contracts and 23,217 contracts respectively.

Products and Services Development

• 28 additional single stock futures were introduced in 2013. The total number of available SSF is now 60.

 The position limit for SSF has been increased from a single level for all SSF to a multi-level depending on the number of listed shares of the underlying stocks.

• The minimum volume for block trade has been reduced to 25 contracts, down from 100. Additionaly, block trading for Silver, Oil, and Sector Futures is now allowed.



TOP 20 MEMBER RANKING

		Unit : Contracts
Rank	Members	%
1	KGI SECURITIES	11.74%
2	CIMB SECURITIES	9.67%
3	PHATRA SECURITIES	9.16%
4	MAYBANK KIM ENG SECURITIES	6.59%
5	KT ZMICO SECURITIES	5.34%
6	GLOBLEX SECURITIES	4.73%
7	PHILLIP SECURITIES	4.36%
8	TRINITY SECURITIES	3.80%
9	ASIA PLUS SECURITIES	3.14%
10	CLASSIC GOLD FUTURES	3.01%
11	FINANSIA SYRUS SECURITIES	2.89%
12	BUALUANG SECURITIES	2.86%
13	COUNTRY GROUP SECURITIES	2.66%
14	KASIKORN SECURITIES	2.46%
15	JPMORGAN SECURITIES	2.40%
16	THANACHART SECURITIES	2.20%
17	RHB OSK SECURITIES	2.05%
18	HUA SENG HENG GOLD FUTURES	2.00%
19	SCB SECURITIES	2.00%
20	UOB KAYHIAN SECURITIES	2.00%

TRADING STATISTICS

			Ur	nit : Contracts
	2012		2013	
Contracts	Volume	Open Interest	Volume	Open Interest
Futures	10,403,871	237,412	16,598,717	339,138
SET50	4,034,460	36,920	5,688,404	37,496
Metals	3,657,195	33,312	2,208,505	13,485
Gold	3,642,605	33,129	2,207,268	13,479
Silver	14,590	183	1,237	6
Single Stock	2,168,037	154,366	8,415,967	282,282
Crude Oil	147,823	744	46,496	253
Sector	-	-	0	C
USD	-	-	239,345	5,622
Options	54,057	1,569	65,409	1,640
SET50	54,057	1,569	65,409	1,640
Total Volume	10,457,928	238,981	16,664,126	340,778

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Thailand Futures Exchange

VOLUME BREAKDOWN 2013

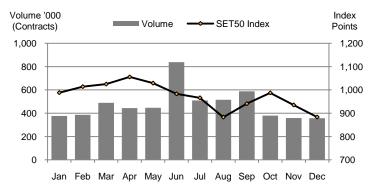


*SET50 Index Options, Silver Futures, Sector Futures, Interest Rate Futures

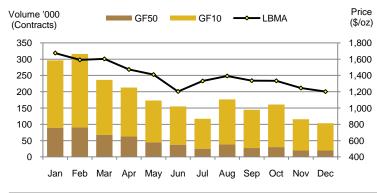
TOP 5 MEMBERS RANKING SET50 INDEX FUTURES

		Unit : Contracts
Rank	Member	%
1	PHILLIP SECURITIES	10.10%
2	MAYBANK KIM ENG	9.22%
3	KGI SECURITIES	8.31%
4	JPMORGAN SECURITIES	9.05%
5	GLOBLEX SECURITIES	7.93%
Top 5 Total		44.61%

SET50 Index Futures Volume and Price Movement



Gold Futures Volume and LBMA A.M. Fixing Price



Business Development Information Services DerivativesDepartment@set.or.th InfoProducts@set.or.th

Direct Market Access Paranee@set.or.th

Clearing House DerivativesClearingUnit@set.or.th

ITD

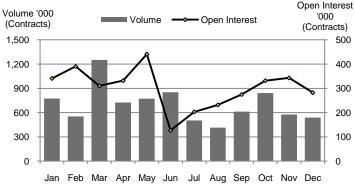
18.83%

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Single Stock Futures Volume and Open Interest

61.09%

Top 5 Total





ктв

8.86%



