

2016 TFEX STATISTICS HIGHLIGHTS

Derivatives

- Derivatives total volume increased 43.34% to almost 70 million contracts from a year earlier reaching an average daily volume of 285,189 contracts.
- SET50 Index Futures average daily volume (ADV) increases 19.79% from the previous year to 131,938 contracts.
- SET50 Index Options average daily volume (ADV) increases 39.05% from the previous year to 1,757 contracts.
- Total open Interest for all products surpass 2 Millions contracts during the year and grew 103.92% to 1,919,913 contracts at the end of December from a year earlier.

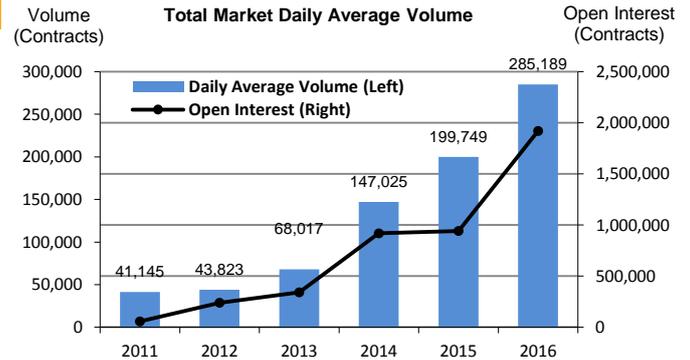
Products and Services Development

- TFEX launched RSS3 Futures and RSS3D Futures on 15 February 2016 and 16 May 2016 respectively.
- TFEX appoints 3 new market maker for Single Stock Futures. KGI Securities, TNITY Securities and RHB Securities.
- TFEX trading volume reach an all time high of nearly 1 million contract per day on 13 October 2016.
- TFEX welcomed new member SBI Thai Online Securities (SBITO) effective 28 March, 2016.

TRADING STATISTICS

Unit : Contracts

Contracts	2016		2015	
	Volume	Open Interest	Volume	Open Interest
Futures	69,147,354	1,906,331	48,231,768	935,868
SET50	32,192,984	283,692	26,764,395	288,560
Gold	2,903,950	24,958	1,461,536	18,328
Silver	0	0	0	0
Single Stock	33,826,624	1,589,464	19,708,113	615,012
Crude Oil	19,076	-	25,970	384
USD	204,470	8,180	271,754	13,584
Agriculture	250	37	-	-
Options	428,810	37	307,131	0
SET50	428,810	13,582	307,131	5,624
Total Volume	69,576,164	1,906,368	48,538,899	935,868



Investor Breakdown



TOP 20 MEMBER RANKING

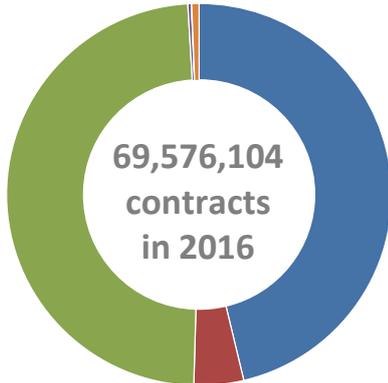
Unit : Contracts

Rank	Members	%
1	KGI SECURITIES	12.59%
2	PHATRA SECURITIES	10.09%
3	THANACHART SECURITIES	6.11%
4	KASIKORN SECURITIES	5.87%
5	BUALUANG SECURITIES	4.81%
6	HUA SENG HENG GOLD FUTURES	4.59%
7	MAYBANK KIM ENG SECURITIES	4.58%
8	RHB OSK SECURITIES	4.40%
9	JPMORGAN SECURITIES	3.71%
10	KTB SECURITIES	3.65%
11	PHILLIP SECURITIES	3.49%
12	CIMB SECURITIES	3.23%
13	KT ZMICO SECURITIES	2.51%
14	ASIA PLUS SECURITIES	2.49%
15	SCB SECURITIES	2.34%
16	GLOBLEX SECURITIES	2.26%
17	CREDIT SUISSE SECURITIES	1.99%
18	APPLE WEALTH SECURITIES	1.96%
19	FINANSIA SYRUS SECURITIES	1.92%
20	AEC SECURITIES	1.90%



For more information:
www.TFEX.co.th

VOLUME BREAKDOWN 2016



*Oil Futures, Sector Futures, Interest Rate Futures, RSS3 Futures

TOP 5 MEMBERS RANKING SET50 INDEX FUTURES

Unit : Contracts

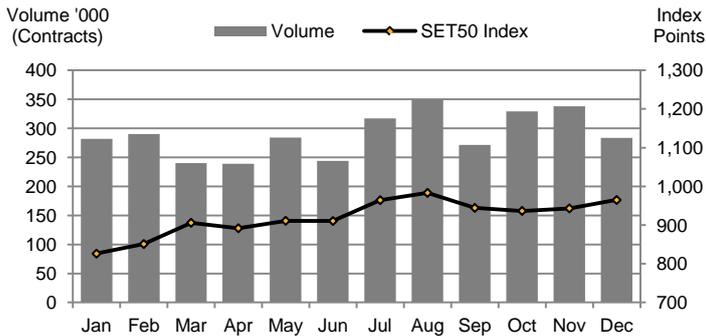
Rank	Member	%
1	KGI SECURITIES	12.04%
2	JPMORGAN SECURITIES	7.85%
3	PHATRA SECURITIES	6.58%
4	PHILLIP SECURITIES	6.49%
5	KTB SECURITIES	6.25%
Top 5 Total		39.21%

TOP 5 MEMBERS RANKING SINGLE STOCK FUTURES

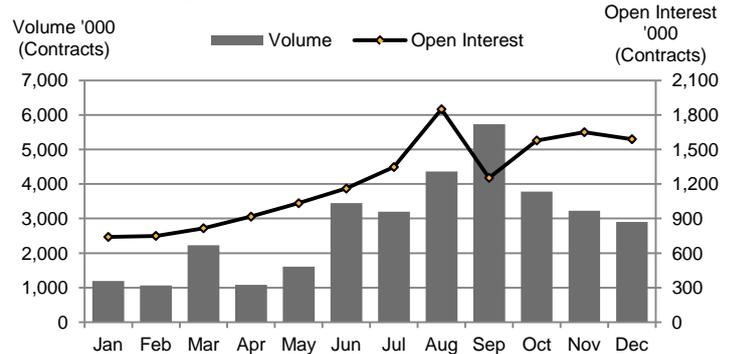
Unit : Contracts

Rank	Member	%
1	PHATRA SECURITIES	14.20%
2	KGI SECURITIES	13.86%
3	KASIKORN SECURITIES	9.41%
4	THANACHART SECURITIES	9.11%
5	RHB SECURITIES	8.46%
Top 5 Total		55.04%

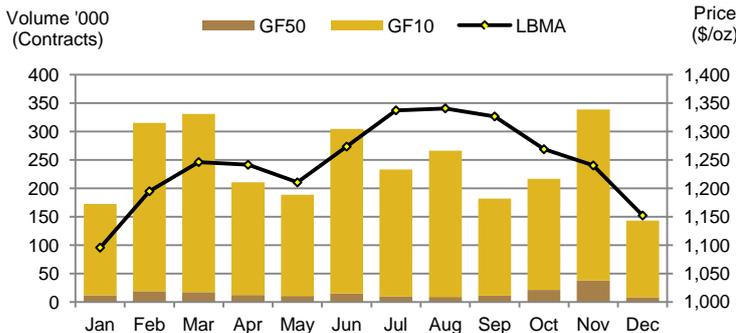
SET50 Index Futures Volume and Price Movement



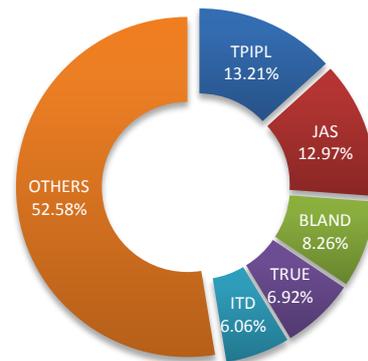
Single Stock Futures Volume and Open Interest



Gold Futures Volume and LBMA A.M. Fixing Price



Top 5 Single Stock Futures



Business Development

DerivativesDepartment@set.or.th

Information Services

InfoProducts@set.or.th

Direct Market Access

Paranee@set.or.th

Clearing House

DerivativesClearingUnit@set.or.th