

# **Thailand Futures Exchange**

#### 2017 TFEX STATISTICS HIGHLIGHTS

#### **Derivatives**

- Derivatives total volume hit 79 million contracts, an increase of 13.70% from a year earlier reaching an average daily volume of 324,147 contracts.
- SET50 Index Futures average daily volume (ADV) decreases 18.24% from the previous year to 107,873 contracts while SET50 Index Options average daily volume (ADV) increases 152.25% from the previous year to 4,433 contracts.
- Total open Interest for all products almost reached 3 Millions contracts during the year and grew 46.52% to 2,813,036 contracts at the end of December from a year earlier.

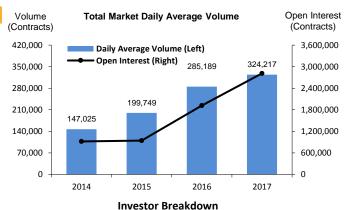
#### **Products and Services Development**

- TFEX launched Gold-D Futures on 4 September 2017 and extend trading hours of commodities product till midnight.
- TFEX add 24 additional underlyings for Stock Futures on 16 January 2017 making the total underlying now at 93 stocks.
- TFEX host a trading competition campaign in collaboration with the Thai Futures Industry Club along with 16 leading derivatives brokers.

#### TRADING STATISTICS

Unit : Contracts

	2017		20	)16
Contracts	Volume	Open Interest	Volume	Open Interest
Futures	77,908,893	2,777,097	69,147,354	2,777,097
SET50	26,321,073	318,464	32,192,984	283,692
Single Stock	47,480,762	2,393,257	33,826,624	1,589,464
Gold	3,691,785	50,637	2,903,950	24,958
Gold-D	57,770	1,068	0	0
RSS3D	10,613	521	250	37
USD	346,890	13,150	204,470	8,180
Options	1,081,681	35,939	428,810	13,582
SET50	1,081,681	35,939	428,810	13,582
Total Volume	78,990,574	2,813,036	69,576,164	1,919,913





## **TOP 20 MEMBER RANKING**

Unit : Contracts

Rank	Members	%
1	KGI SECURITIES	12.12%
2	PHATRA SECURITIES	9.59%
3	BUALUANG SECURITIES	6.55%
4	THANACHART SECURITIES	5.92%
5	KASIKORN SECURITIES	5.38%
6	KTB SECURITIES	5.20%
7	JPMORGAN SECURITIES	5.12%
8	MAYBANK KIM ENG SECURITIES	4.85%
9	PHILLIP SECURITIES	3.57%
10	RHB OSK SECURITIES	3.52%
11	YUANTA SECURITIES	3.10%
12	HUA SENG HENG GOLD FUTURES	3.01%
13	SCB SECURITIES	2.70%
14	KT ZMICO SECURITIES	2.63%
15	APPLE WEALTH SECURITIES	2.56%
16	ASIA PLUS SECURITIES	2.51%
17	FINANSIA SYRUS SECURITIES	2.26%
18	CREDIT SUISSE SECURITIES	2.06%
19	AEC SECURITIES	1.98%
20	GLOBLEX SECURITIES	1.86%















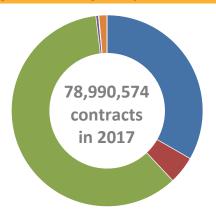


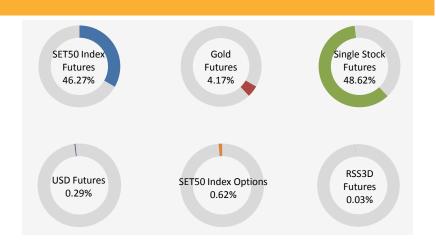
For more information: www.TFEX.co.th



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#### **VOLUME BREAKDOWN 2017**





#### **TOP 5 MEMBERS RANKING SET50 INDEX FUTURES**

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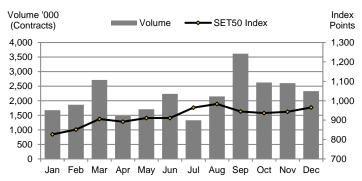
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Rank	Member	%
1	KGI SECURITIES	15.28%
2	KTB SECURITIES	10.66%
3	JPMORGAN SECURITES	8.90%
4	CREDIT SUISSE SECURITIES	6.17%
5	PHILLIP SECURITIES	5.90%
Top 5 Total		46.91%

#### **TOP 5 MEMBERS RANKING SINGLE STOCK FUTURES**

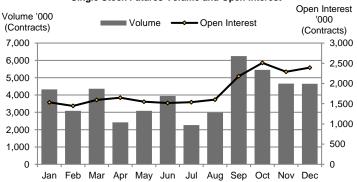
Unit: Contracts

		OTILL . CONTRACTS
Rank	Member	%
1	PHATRA SECURITIES	12.72%
2	KGI SECURITIES	10.62%
3	THANACHART SECURITIES	7.90%
4	BUALUANG SECURITIES	7.41%
5	KASIKORN SECURITIES	6.91%
Top 5 Total		45.55%

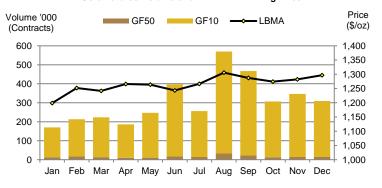
#### **SET50 Index Futures Volume and Price Movement**



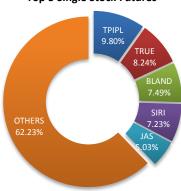
#### Single Stock Futures Volume and Open Interest



## 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

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