Thailand Futures Exchange

2019 TFEX STATISTICS HIGHLIGHTS

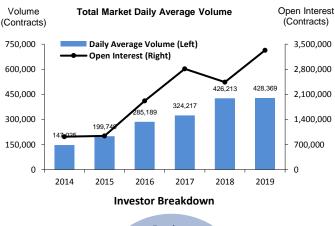
Derivatives

Thailand Futures Exchange

• TFEX total trading volume reached 104.52 million contracts an average daily volume of 428,369 contracts.

Gold Online Futures average daily volume (ADV) increases
600% from the previous year from 2,326 contracts to 16,289
contracts while SET50 Index Options average daily volume
(ADV) increases 25% from the previous year to 6,874 contracts.

• Total open Interest fell 36.47% to 3,330,230 contracts at the end of December from a year earlier.





TOP 20 MEMBER RANKING

		Unit : Contracts
Rank	Members	%
1	PHATRA SECURITIES	9.13%
2	KGI SECURITIES	9.09%
3	JPMORGAN SECURITIES	8.26%
4	COUNTRY GROUP SECURITIES	7.81%
5	YUANTA SECURITIES	5.99%
6	BUALUANG SECURITIES	5.63%
7	KTB SECURITIES	5.05%
8	PHILLIP SECURITIES	4.99%
9	KASIKORN SECURITIES	4.85%
10	RHB SECURITIES	3.36%
11	CLASSIC AUSIRIS INVESTMENT ADV	3.25%
12	FINANSIA SYRUS SECURITIES	3.24%
13	MAYBANK KIM ENG SECURITIES	2.98%
14	THANACHART SECURITIES	2.63%
15	CREDIT SUISSE SECURITIES	2.43%
16	MTS GOLD FUTURES	2.11%
17	SCB SECURITIES	1.86%
18	UOB KAYHIAN SECURITIES	1.70%
19	KINGSFORD SECURITIES	1.58%
20	KT ZMICO SECURITIES	1.54%

TRADING STATISTICS

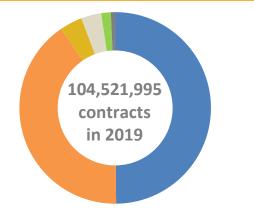
				Unit : Contracts
	2019		2018	
Contracts	Volume	Open Interest	Volume	Open Interest
Futures	102,844,672	3,308,103	103,059,680	2,421,784
SET50	42,450,175	280,520	42,544,040	241,787
Single Stock	52,098,173	2,917,490	55,332,444	2,134,802
Gold	3,560,986	34,610	4,268,013	23,815
Gold-D	33,157	96	106,443	488
Gold Online	3,974,556	36,373	88,411	2,205
RSS3D	54,565	-	34,482	60
USD	673,060	39,014	685,847	18,627
Options	1,677,323	22,127	1,362,520	18,439
SET50	1,677,323	22,127	1,362,520	18,439
Total Volume	104,521,995	3,330,230	104,422,200	2,440,223



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VOLUME BREAKDOWN 2019



		SING	LE STOCK F	UTURES	49.84%
	SE	T50 INDEX	FUTURES	40.61%	
3.80%	GOLD	ONLINE FU	TURES		
3.41%	GOLD FU	TURES			
1.60%	SET50 IND	EX OPTION	S		
0.73%	THERS				

Others = USD & RSS3D Futures

Rank

1

2 3

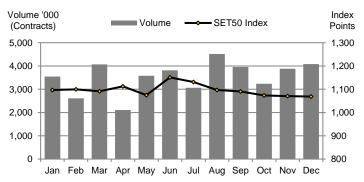
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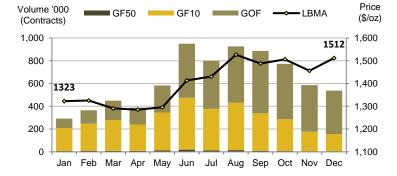
TOP 5 MEMBERS RANKING SET50 INDEX FUTURES

		Unit : Contracts
Rank	Member	%
1	KGI SECURITIES	13.00%
2	PHATRA SECURITIES	10.91%
3	COUNTRY GROUP SECURITIES	10.23%
4	JPMORGAN SECURITIES	9.72%
5	KTB SECURITIES	6.59%
	Top 5 Total	

SET50 Index Futures Volume and Price Movement



Gold Futures Volume and LBMA A.M. Fixing Price



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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KASIKORN SECURITIES

TOP 5 MEMBERS RANKING SINGLE STOCK FUTURES

%

9.18%

9.10%

8.49%

7.88%

7 80%

42.45%

Member

YUANTA SECURITIES

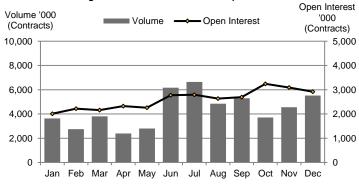
PHATRA SECURITIES

Top 5 Total

JPMORGAN SECURITIES

BUALUANG SECURITIES

Single Stock Futures Volume and Open Interest



9.63% TMR 8.46% WHA 5.02°

Top 5 Single Stock Futures