

# **Thailand Futures Exchange**

### **2020 TFEX HIGHLIGHTS**

### **New Products in 2020**

- TFEX launch Silver Online Future (SVF) on 9 Nov.
- TFEX launch Japanese Rubber Future (JRF) on 30 Nov.

## **Statistics Highlight**

- TFEX total trading volume reached yet another milestone with over 120 million contracts, or an average daily volume of 494,624 contracts.
- Gold Online Futures continue to gain popularity amongst both local and foreign investor as gold price rises. The average daily volume (ADV) increases 104% from the previous year from 16,289 contracts to 33,366 contracts.
- USD Futures also received a similar surge in trading volume as the volume spiked by 318% from the previous year.





## **TOP 20 MEMBER RANKING**

Unit : Contracts

Rank	Members	%
1	KIATNAKIN PHATRA SECURITIES	12.05%
2	COUNTRY GROUP SECURITIES	10.18%
3	KGI SECURITIES	9.35%
4	JPMORGAN SECURITIES	8.22%
5	YUANTA SECURITIES	5.40%
6	BUALUANG SECURITIES	4.84%
7	MAYBANK KIM ENG SECURITIES	4.25%
8	PHILLIP SECURITIES	4.12%
9	FINANSIA SYRUS SECURITIES	4.04%
10	CLASSIC AUSIRIS INVESTMENT ADV	3.73%
11	KTB SECURITIES	3.49%
12	KASIKORN SECURITIES	3.36%
13	RHBS SECURITIES	2.72%
14	KINGSFORD SECURITES	2.53%
15	CREDIT SUISSE SECURITIES	2.10%
16	KT ZMICO SECURITIES	2.04%
17	MTS GOLD FUTURES	1.93%
18	SCB SECURITIES	1.76%
19	THANACHART SECURITIES	1.76%
20	CGS-CIMB SECURITIES	1.56%

### TRADING STATISTICS

Unit: Contracts

	2020		2019	
Contracts	Volume	Open Interest	Volume	Open Interest
Futures	118,494,948	2,168,614	102,844,672	3,308,103
SET50	57,465,829	306,796	42,450,175	280,520
Single Stock	47,386,674	1,783,284	52,098,173	2,917,490
Gold	2,696,676	14,311	3,560,986	34,610
Gold-D	3,413	-	33,157	96
Gold Online	8,108,010	18,739	3,974,556	36,373
Silver Online	13,621	1,228	-	-
Japanese Rubber	344	47	-	-
RSS3D	17,253	150	54,565	-
USD	2,803,128	44,059	673,060	39,014
Options	1,698,625	26,380	1,677,323	22,127
SET50	1,698,625	26,380	1,677,323	22,127
Total Volume	120,193,573	2,194,994	104,521,995	3,330,230















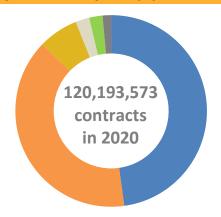


For more information: www.TFEX.co.th



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### **VOLUME BREAKDOWN 2020**





Others = USD & RSS3D Futures

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

Unit: Contracts

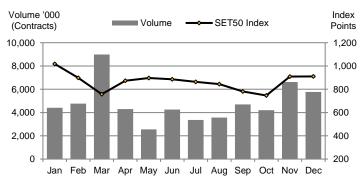
		OTILL. CONTRACTS
Rank	Member	%
1	KIATNAKIN PHATRA SECURITIES	15.56%
2	KGI SECURITIES	12.35%
3	COUNTRY GROUP SECURITIES	11.93%
4	JPMORGAN SECURITIES	10.46%
5	CLASSIC AUSIRIS FUTURES	5.64%
	55.94%	

### TOP 5 MEMBERS RANKING SINGLE STOCK FUTURES

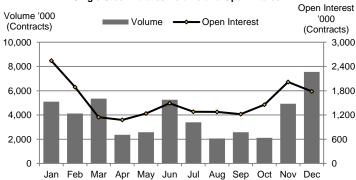
Unit: Contracts

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Rank	Member	%
1	YUANTA SECURITIES	9.97%
2	KIATNAKIN PHATRA SECURITIES	9.30%
3	JPMORGAN SECURITIES	7.99%
4	BUALUANG SECURITIES	7.76%
5	COUNTRY GROUP SECURITIES	7.50%
	42.52%	

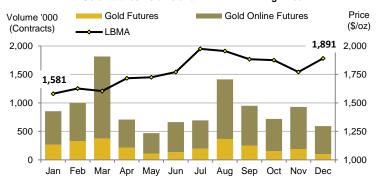
#### **SET50 Index Futures Volume and Price Movement**



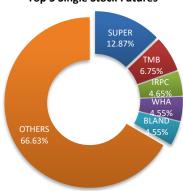








# **Top 5 Single Stock Futures**



**Business Development**DerivativesDepartment@set.or.th

Information Services
DataProductDepartment@set.or.th

**Direct Market Access** SETAccess@set.or.th **Clearing House**DerivativesClearingDepartment@set.or.th