

PRICE MOVEMENT

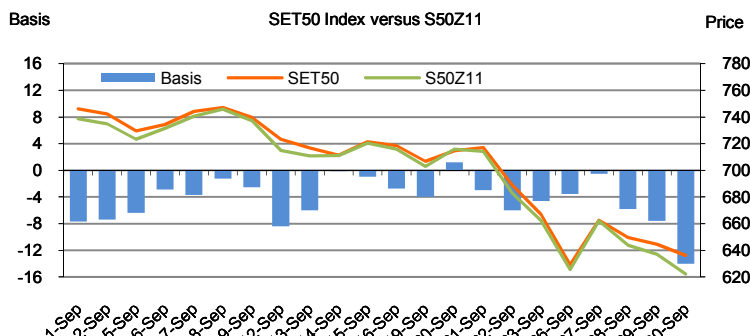
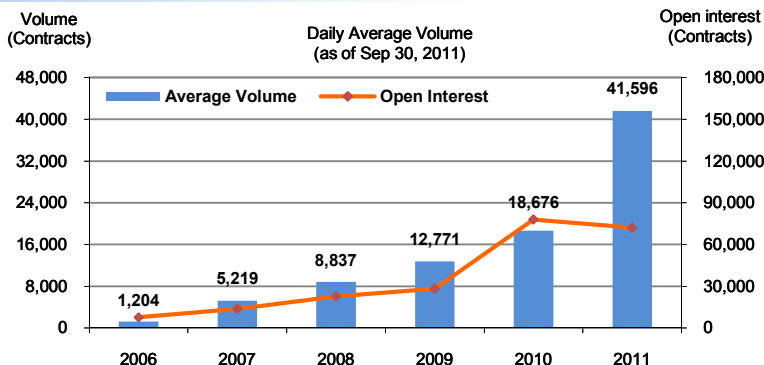
SET50 Index plummet more than 110 points, or 14.83% from the previous month closing at 636.30 points. Global equity markets tumbled into the third quarter amidst collapsing lead economic indicators, stalling economic growth and fears of debt crisis in the Euro zone. The SET Index fell below the 1000 points resistance level for the first time in over 6 months.

For precious metals, LBMA Gold A.M. and Silver fixing for the end of September were at \$1629 and \$30.45 respectively.

TRADING STATISTICS

Unit : Contracts

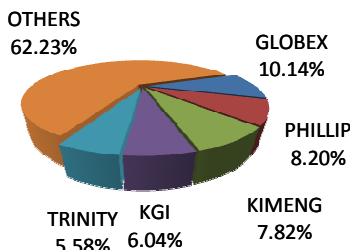
Contract	Daily average volume		Open interest (as of 30 Sep 11)	YTD Volume
	Sep 10	Sep 11		
Futures	24,056	63,275	67,393	7,476,480
SET50	12,439	27,030	25,583	2,991,713
Precious Metals	4,108	29,921	28,301	3,207,186
Gold	4,108	29,717	27,154	3,179,591
Silver		204	1,147	27,595
Single Stock	7,509	6,324	13,496	1,277,162
Interest Rate		0	13	419
Options	466	516	4,675	94,041
SET50	466	516	4,675	94,041
TOTAL	24,522	63,791	72,068	7,570,521



BROKER RANKING

Unit : Contracts

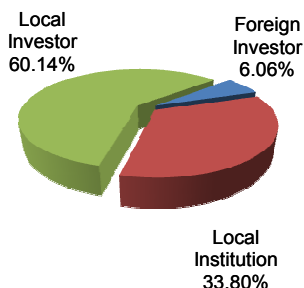
Rank	Broker	Volume	Percent
1	GLOBEX	284,602	10.14%
2	PHILLIP	230,021	8.20%
3	KIMENG	219,438	7.82%
4	KGI	169,596	6.04%
5	TRINITY	156,528	5.58%
Top 5 total		1,060,185	37.78%



INVESTOR BREAKDOWN

Unit : Contracts

	Trading volume (Sep 11)		
	Long	Short	Net
Foreign Investors	84,472	85,495	(1,023)
Local Institutions	490,500	458,280	32,220
Local Investors	828,432	859,629	(31,197)



TFEX will launch Oil Futures on October 17th 2011

BRENT CRUDE OIL FUTURES

Underlying	Brent Crude Oil
Trading Hours	Pre-open: 9:15 - 9:45 Morning: 9:45 - 12:30 Pre-open: 14:00 - 14:30 Afternoon: 14:30 - 16:55 Pre-open: 19:15 - 19:30 Night: 19:30 - 22:30
Contract Size	100 Barrel (1 Barrel = 158.9873 Litres)
Delivery Month	3 consecutive months
Price Quotation	THB/Barrel
Tick Size	THB 1 (THB 100 per contract)
Price Limit	± 20% from latest settlement price.
Settlement	Cash Settlement
Final Trading Day	Trading shall cease at the end of the Business Day immediately preceding: (i) Either the 15th day from the end of the contract month, if such 15th day is a Business Day or (ii) if such 15th day is not a Business Day, the Business Day before the 15th day from the end of the contract month.
Final Settlement Price	Based on ICE Brent Index announced by the ICE and FX rate for THB/USD as announced by TFEX.

Vendor Codes

Bloomberg BROA <comdty>	Thomson Reuters BROmy, 0#BRO: .BROTVO.FX	Six Telekurs BRmy, 825
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Institutional Investor Margin
18,900(THB)

For more information: www.tfex.co.th Or contact us: tfex_admin@set.or.th

