

PRICE MOVEMENT

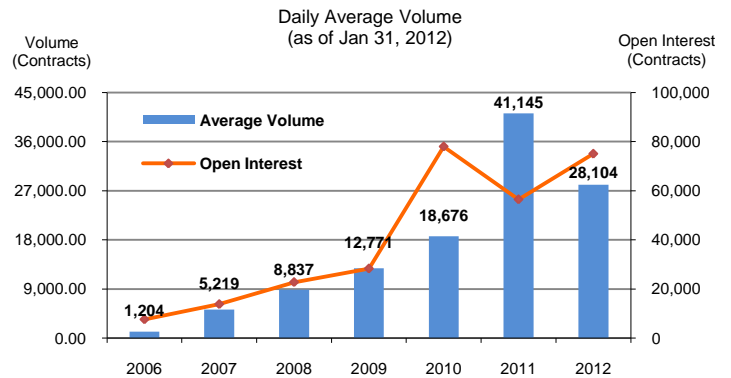
SET50 Index moved up 39.05 points, or about 5.44% from the previous month closing at 757.45 points. Thailand investors still remained focused on Europe's crisis and global economic indicators such as the downgrade of the nine eurozone governments by Standard & Poors. The SET Index closed at 1,083.97 points, an increase of 58.65 points or 5.72% from the previous month.

For precious metals, LBMA Gold A.M. and Silver fixing for the end of January were at \$1,738.00 and \$33.60 respectively.

TRADING STATISTICS

Unit : Contracts

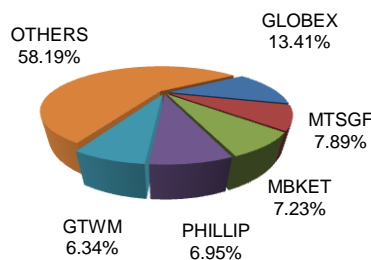
Contract	Daily average volume		Open Interest (as of Jan 31, 2012)	YTD Volume
	Jan 2011	Jan 2012		
Futures	26,242	27,960	72,292	559,203
SET50	12,043	11,029	29,231	220,577
Precious Metals	6,600	13,991	22,967	279,821
Gold	6,600	13,975	22,760	279,499
Silver	-	16	207	322
Single Stock	7,599	2,557	19,925	51,133
Brent Crude Oil	-	383	167	7,652
Interest Rate	-	1	2	20
Options	331	143	2,718	2,867
SET50	331	143	2,718	2,867
TOTAL	26,573	28,104	75,010	562,070



BROKER RANKING

Unit : Contracts

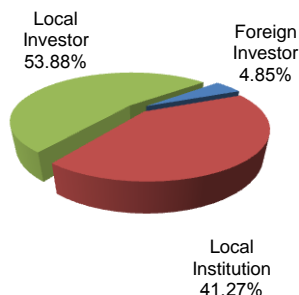
Rank	Broker	Volume	Percent
1	GLOBEX	150,698	13.41%
2	MTSGF	88,650	7.89%
3	MBKET	81,244	7.23%
4	PHILLIP	78,169	6.95%
5	GTWM	71,288	6.34%
Top 5 total		470,049	41.82%



INVESTOR BREAKDOWN

Unit : Contracts

	Trading volume		
	Long	Short	Net
Foreign Investors	32,291	22,220	10,071
Local Institutions	230,148	233,780	(3,632)
Local Investors	299,631	306,070	(6,439)



NEW MARGIN RATE

Baht/Contract

Futures Contracts	Institutional Investor Margin			
	Outright		Spread	
	Initial	Maintenance	Initial	Maintenance
SET50 Index	40,500	30,000	10,125	7,500
50 Baht Gold	64,125	47,500	16,031	11,875
10 Baht Gold	12,825	9,500	3,206	2,375
Silver	10,800	8,000	2,700	2,000
Brent Oil	12,150	9,000	3,037	2,250

Futures Contracts	Individual Investor Margin			
	Outright		Spread	
	Initial	Maintenance	Initial	Maintenance
SET50 Index	57,000	39,900	14,250	9,975
50 Baht Gold	90,250	63,175	22,563	15,794
10 Baht Gold	18,050	12,635	4,513	3,159
Silver	15,200	10,640	3,800	2,660
Brent Oil	17,100	11,970	4,275	2,993

* Thailand Clearing House (TCH) margin rates are effective from January 30, 2012 onwards. For single stock futures margin rates please visit www.tfex.co.th.



For more information:
www.tfex.co.th

