

PRICE MOVEMENT

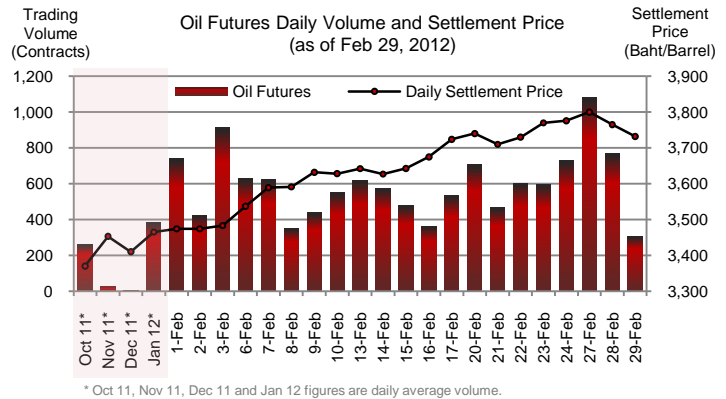
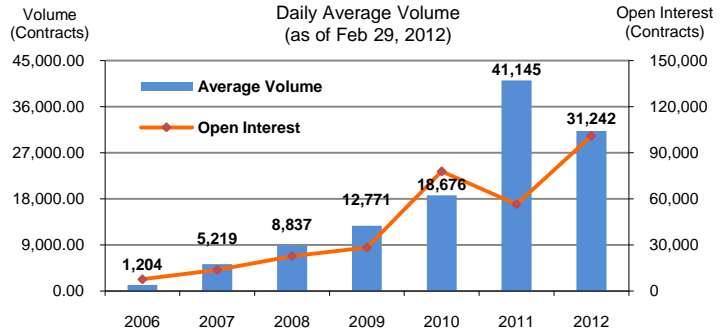
SET50 Index moved up 61.33 points, or about 8.10% from the previous month closing at 818.78 points. The positive economic figures in USA couple with the strong fund inflow from foreign investor help pushed the SET Index to an all time high. The SET Index closed at 1,169.90 points, an increase of 76.93 points or 7.10% from the previous month.

For precious metals, LBMA Gold A.M. and Silver fixing for the end of February were at \$1,788.00 and \$37.23 respectively. The Brent Index was at 123.16.

TRADING STATISTICS

Unit : Contracts

Contract	Daily average volume		Open Interest (as of Feb 29, 2012)	YTD Volume
	Feb 2011	Feb 2012		
Futures	24,897	33,985	95,279	1,272,879
SET50	12,148	13,957	34,889	513,683
Precious Metals	7,372	12,695	20,753	546,409
Gold	7,372	12,679	20,585	545,755
Silver	-	16	168	654
Single Stock	5,376	6,738	39,434	192,626
Brent Crude Oil	-	595	201	20,139
Interest Rate	-	0.1	2	22
Options	303	246	5,744	8,026
SET50	303	246	5,744	8,026
TOTAL	25,199	34,230	101,023	1,280,905



BROKER RANKING

Unit : Contracts

Rank	Broker	Volume	Percent
1	GLOBEX	190,377	13.24%
2	MBKET	114,162	7.94%
3	PHILLIP	94,688	6.59%
4	KGI	81,859	5.69%
5	PHATR	74,806	5.20%
Top 5 total		555,892	38.66%

INVESTOR BREAKDOWN

Unit : Contracts

	Trading volume		
	Long	Short	Net
Foreign Investors	31,983	30,658	1,325
Local Institutions	263,001	277,289	(14,288)
Local Investors	423,851	410,888	12,963

USD FUTURES

TFEX will launch USD Futures in Q2/2012

USD FUTURES CONTRACT SPECIFICATION

Underlying	US Dollar
Trading Hours	Pre-open: 9:15 - 9:45 Morning: 9:45 - 12:30 Pre-open: 14:00 - 14:30 Afternoon: 14:30 - 16:55
Contract Size	1,000 USD
Delivery Month	3 consecutive months plus the next quarterly months.
Price Quotation	Baht per 1 US Dollar
Tick Size	THB 0.01 (THB 10 per contract)
Price Limit	± 2% then ± 4% from latest settlement price
Settlement	Cash Settlement
Last Trading Day	The business day immediately preceding the last business day of the contract month. The trading of an expire-series shall be ceased on 11:00 hrs.
Final Settlement Price	The exchange rate announced by Thomson Reuters at 11:00 hrs (BKK time) on last trading day (4 decimal points).

Vendor Codes

Bloomberg USTA Curncy <GO>	Thomson Reuters USDmy 0#USD: .USDTV0.FX	Six Telekurs USDmyy,825
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For more information:
www.tfex.co.th

