

**PRICE MOVEMENT**

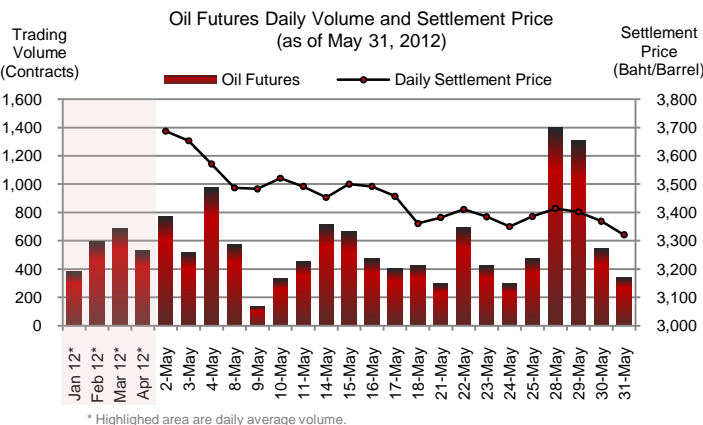
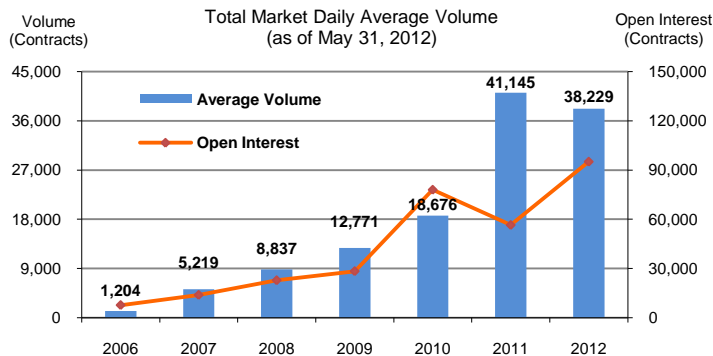
SET50 Index plunged more than 70 points, or about 8.37% from the previous month closing at 791.54 points. After the rally that put SET Index above the 1,200 level in early May, the domestic political situation about the reconciliation law and the concerns about the Greece problem cause the SET Index to drop more than 100 points or about 11% from its highest point in early May.

For precious metals, LBMA Gold A.M. and Silver fixing for the end of May were at \$1,567.50 and \$28.10, respectively. The Brent Index was at 104.55.

**TRADING STATISTICS**

Unit : Contracts

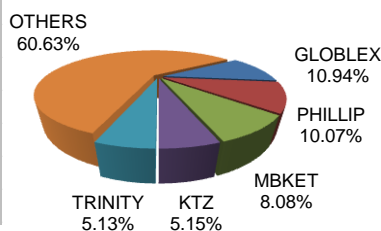
Contract	Daily average volume		Open Interest (as of May 31, 2012)	YTD Volume
	May 2012	May 2011		
<b>Futures</b>	<b>49,986</b>	<b>36,022</b>	<b>88,201</b>	<b>3,795,250</b>
SET50	26,130	15,508	35,247	1,732,764
Precious Metals	17,878	13,485	27,083	1,450,512
Gold	17,823	13,485	26,835	1,446,866
Silver	55	-	248	3,646
Single Stock	5,396	7,028	25,506	556,034
Brent Crude Oil	583	-	360	55,913
Interest Rate	0	-	5	27
<b>Options</b>	<b>450</b>	<b>792</b>	<b>6,886</b>	<b>27,631</b>
SET50	450	792	6,886	27,631
<b>TOTAL</b>	<b>50,436</b>	<b>36,815</b>	<b>95,087</b>	<b>3,822,881</b>



**BROKER RANKING**

Unit : Contracts

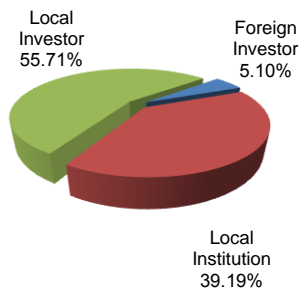
Rank	Broker	Volume	Percent
1	GLOBLEX	231,673	10.94%
2	PHILLIP	213,369	10.07%
3	MBKET	171,185	8.08%
4	KTZ	109,059	5.15%
5	TRINITY	108,675	5.13%
Top 5 total		833,961	39.37%



**INVESTOR BREAKDOWN**

Unit : Contracts

	Trading volume		
	Long	Short	Net
Foreign Investor	48,246	59,882	(11,636)
Local Institution	421,617	408,514	13,103
Local Investor	589,301	590,768	(1,467)



**USD FUTURES**

"...USD Futures traded over 3,000 contracts on first trading day..."

TFEX launched USD Futures on June 5<sup>th</sup>, 2012 and it is the most welcomed of all the products launched on TFEX. A total of 3,429 contracts was traded on the first trading day. The most active series is the USDM12 with 3,272 contracts and the settlement price was 31.68. [Please click here to view the full contract specification.](#)

Futures Contracts	Institutional Investor Margin			
	Outright		Spread	
	Initial	Maintenance	Initial	Maintenance
<b>USD</b>	<b>270</b>	<b>200</b>	<b>67.5</b>	<b>50</b>

Futures Contracts	Individual Investor Margin			
	Outright		Spread	
	Initial	Maintenance	Initial	Maintenance
<b>USD</b>	<b>380</b>	<b>266</b>	<b>95.0</b>	<b>66.5</b>



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