

PRICE MOVEMENT

SET50 Index rallied 11.65 points, or about 1.41% from the previous month closing at 840.32 points. Thailand stock market were following the global positive economic news and were further boost as most of the listed companies reported a better Q2 performance. The SET Index climbed 28.18 points, or about 2.35% from the previous month remaining above the 1,200 level through out the month and closing at 1,227.48 points.

For precious metals, LBMA Gold A.M. and Silver fixing for the end of August were at \$1,657.75 and \$31.74, respectively. The Brent Index was at \$113.11.

TRADING STATISTICS

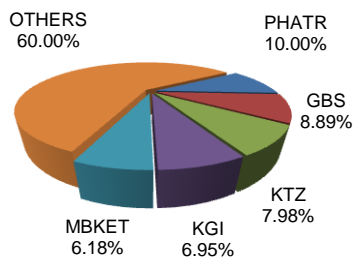
Unit : Contracts

Contract	Daily average volume		Open Interest (as of August 31, 2012)	YTD Volume
	August 2012	August 2011		
Futures	41,911	74,126	157,999	6,665,835
SET50	12,905	21,537	54,715	2,881,663
Precious Metals	13,460	45,479	17,773	2,368,267
Gold	13,401	45,030	17,547	2,360,498
Silver	59	450	226	7,769
Single Stock	11,747	7,104	75,778	1,085,216
Brent Crude Oil	709		920	96,579
Interest Rate	0	6	5	27
USD	3,090		8,808	234,083
Options	126	690	4,601	41,613
SET50	126	690	4,601	41,613
TOTAL	42,038	74,816	162,600	6,707,448

BROKER RANKING

Unit : Contracts

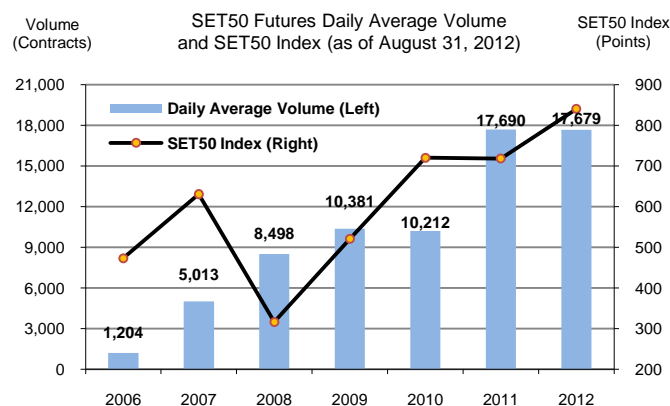
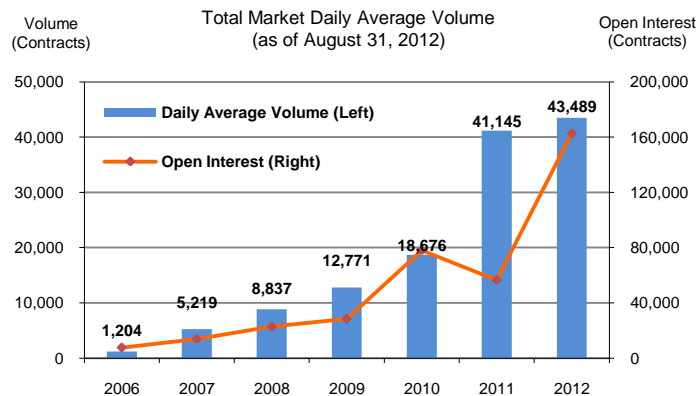
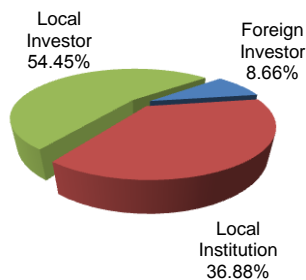
Rank	Broker	Volume	Percent
1	PHATR	176,559	10.00%
2	GLOBLEX	156,952	8.89%
3	KTZ	140,918	7.98%
4	KGI	122,678	6.95%
5	MBKET	109,096	6.18%
Top 5 total		706,203	40.00%



INVESTOR BREAKDOWN

Unit : Contracts

	Trading volume		
	Long	Short	Net
Foreign Investor	68,643	84,338	(15,695)
Local Institution	347,608	303,570	44,038
Local Investor	466,537	494,880	(28,343)



SET50 INDEX FUTURES

SET 50 Options

Changes in contract specification of SET50 Index Futures and Options

The contract specifications of SET50 Index Futures and Options will be modified at the end of October 2012. Two nearest monthly contracts will be added on top of existing four quarterly contracts, resulting in six contract months for SET50 Index Futures.

Two nearest monthly contracts will also be added for SET50 Index Options but the two farthest quarterly months will be removed. In addition, the strike price interval of SET50 Index Options will be increased from 10 points to 25 points. The adjustment will reduce the number of series from 5 in-the-money, 1 at-the-money, and 5 at-the-money (5:1:5) to 2:1:2.

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