

## PRICE MOVEMENT

SET50 Index declined 7.52 points, or about 0.85% from the previous month closing at 879.06 points. Thai stock market remain range bound during the month as there were no new sentiments. The reports on US economic figures were mixed, indicating both disheartening economic growth but later also reported that the jobs claim were at its lowest level since 2008. The SET Index remained sideways increasing only 0.08 points from the previous month closing at 1,298.87 points.

For precious metals, LBMA Gold A.M. and Silver Fixing for the end of October were at \$1,718 and \$32.28, respectively. The Brent Index was at \$109.40.

## TRADING STATISTICS

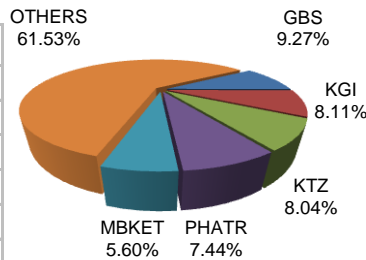
Unit : Contracts

Contract	Daily average volume		Open Interest (as of Oct 31, 2012)	YTD Volume
	Oct 2012	Oct 2011		
<b>Futures</b>	<b>44,324</b>	<b>50,214</b>	<b>213,913</b>	<b>8,656,889</b>
SET50	13,234	29,321	43,021	3,489,643
Precious Metals	15,374	14,441	31,133	3,060,525
Gold	15,318	14,302	30,800	3,049,386
Silver	56	139	333	11,139
Single Stock	12,461	6,189	122,265	1,635,375
Brent Crude Oil	631	263	1,541	124,180
Sector	39	0	0	27
USD	2,586	N/A	15,945	347,022
<b>Options</b>	<b>106</b>	<b>318</b>	<b>2,909</b>	<b>47,061</b>
SET50	106	318	2,909	47,061
<b>TOTAL</b>	<b>44,430</b>	<b>50,531</b>	<b>216,822</b>	<b>8,703,950</b>

## BROKER RANKING

Unit : Contracts

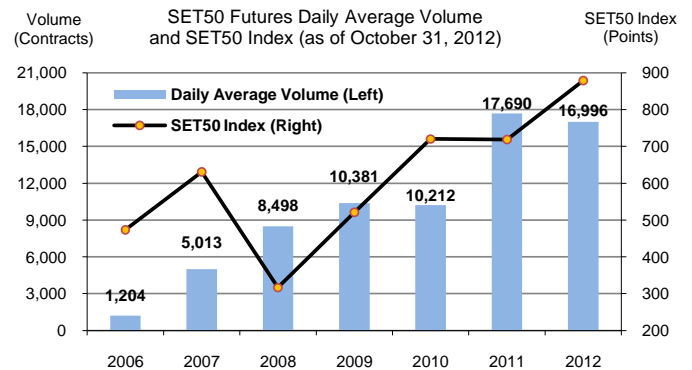
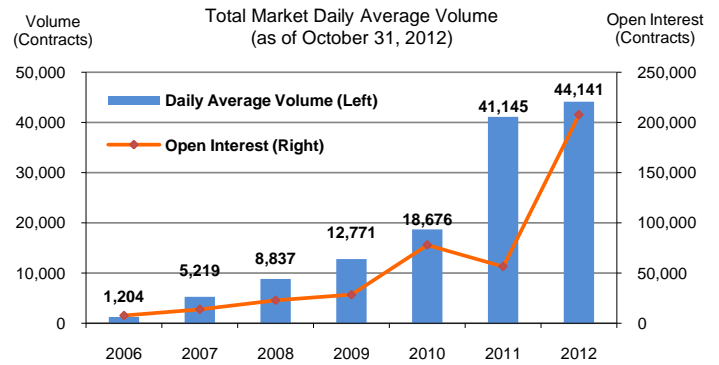
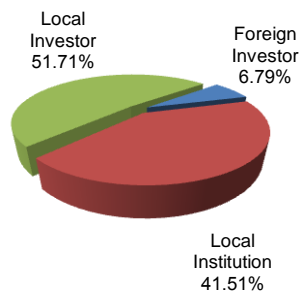
Rank	Broker	Volume	Percent
1	GBS	181,134	9.27%
2	KGI	158,459	8.11%
3	KTZ	157,078	8.04%
4	PHATR	145,391	7.44%
5	MBKET	109,357	5.60%
Top 5 total		751,419	38.46%



## INVESTOR BREAKDOWN

Unit : Contracts

	Trading volume		
	Long	Short	Net
Foreign Investor	59,514	73,039	(13,525)
Local Institution	388,504	422,269	(33,765)
Local Investor	528,693	481,403	47,290



**TFEX launched new Sector Futures on October 29th 2012.**

### Sector Futures Contract Specification

Underlying	BANK Index	ICT Index	ENERG Index	COMM Index	FOOD Index
Contract Size	THB 1,000 per index point		THB 10 per index point		
Contract Month	4 Quarterly Months				
Price Quotation	Index Point				
Tick Size (Value)	0.10 index point (THB 100)		1 index point (THB 10)		
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 16:30 hrs.				
Final Settlement Price	The average value of the Sector Index taken during the last 15 minutes plus the closing index value, after deleting the 3 highest and 3 lowest values. Final value is rounded down to the nearest 2 decimal points.				



**For more information:**  
www.tfex.co.th