

## PRICE MOVEMENT

SET50 Index rises 19.75 points, or about 2.25% from the previous month closing at 898.81 points. Thai stock market started the month with negative sentiment as concerns about the fiscal cliff still looms. However, stocks were able to recover to a new all time high as better than expected economic number were released. The SET Index increases by 25.17 points, or about 1.94% from the previous month closing at 1,324.04 points, breaking a new high not seen for more than 16 years.

For precious metals, LBMA Gold A.M. and Silver Fixing for the end of November were at \$1,728.25 and \$34.28, respectively. The Brent Index was at \$110.84.

## TRADING STATISTICS

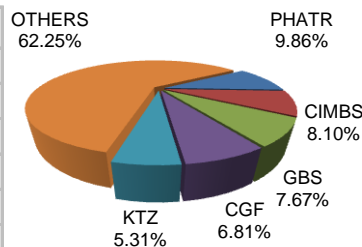
Unit : Contracts

Contract	Daily average volume		Open Interest (as of Nov 30, 2012)	YTD Volume
	Nov 2012	Nov 2011		
<b>Futures</b>	<b>44,173</b>	<b>38,478</b>	<b>229,152</b>	<b>9,628,705</b>
SET50	12,771	21,140	46,296	3,770,599
Precious Metals	15,546	12,891	41,107	3,402,527
Gold	15,447	12,861	40,791	3,389,227
Silver	98	30	316	13,300
Single Stock	13,835	4,420	126,605	1,939,742
Brent Crude Oil	715	26	1,103	139,908
Sector	3	0	0	186
USD	1,304	N/A	14,035	375,716
<b>Options</b>	<b>149</b>	<b>149</b>	<b>4,566</b>	<b>50,329</b>
SET50	149	149	4,566	50,329
<b>TOTAL</b>	<b>44,322</b>	<b>38,627</b>	<b>216,822</b>	<b>9,679,034</b>

## BROKER RANKING

Unit : Contracts

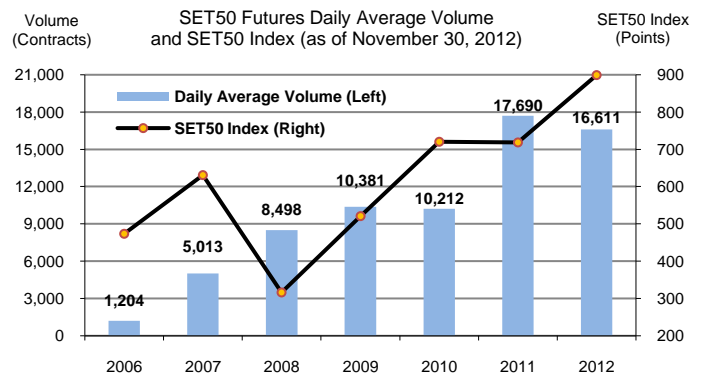
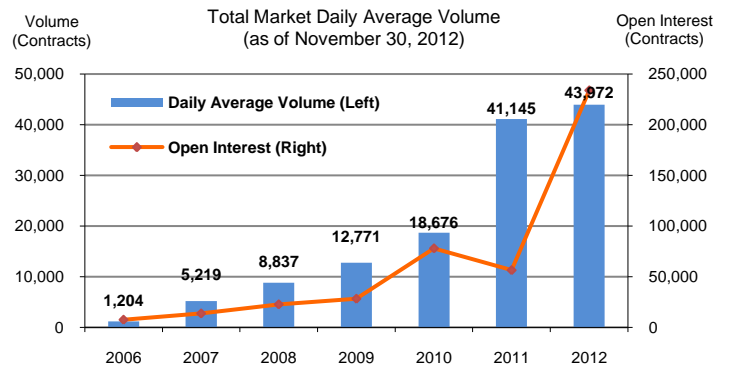
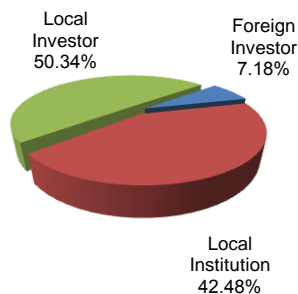
Rank	Broker	Volume	Percent
1	PHATR	192,259	9.86%
2	CIMBS	157,952	8.10%
3	GBS	149,621	7.67%
4	CGF	132,831	6.81%
5	KTZ	103,600	5.31%
Top 5 total		736,263	37.75%



## INVESTOR BREAKDOWN

Unit : Contracts

	Trading Volume		
	Long	Short	Net
Foreign Investor	72,800	67,253	5,547
Local Institution	408,175	420,313	(12,138)
Local Investor	494,109	487,518	6,591



The calculation method of the final settlement price of Single Stock Futures has been changed from "the average price during the last 15 minutes and the closing price on the last trading day" to "the volume weighted average price during the last 15 minutes of the underlying shares and the closing price".

To see the press release please [click here](#).

To see the official rule book please [click here](#).  
( Section 604.01-3 : Single Stock Futures Contract Specifications)



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[www.tfex.co.th](http://www.tfex.co.th)