

## PRICE MOVEMENT

The SET50 Index closed at 964.44 points, an increase of 53.88 points, or about 5.92% from the previous month.

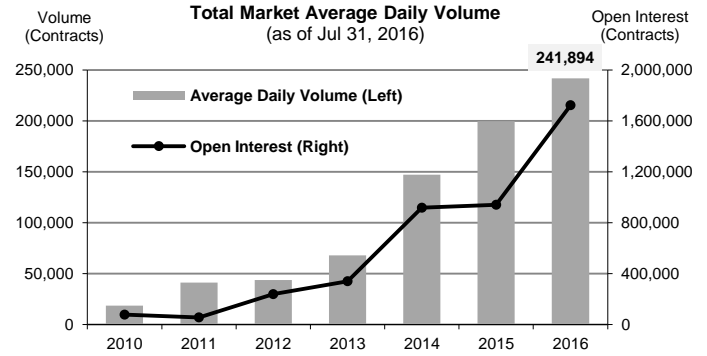
The SET Index closed at 1,524.07 points, an increase of 79.08 points, or about 5.47% from the previous month.

The LBMA Gold Price AM for the end of month was at \$1,332.50 an increase of \$15.50 or 1.16% from the previous month.

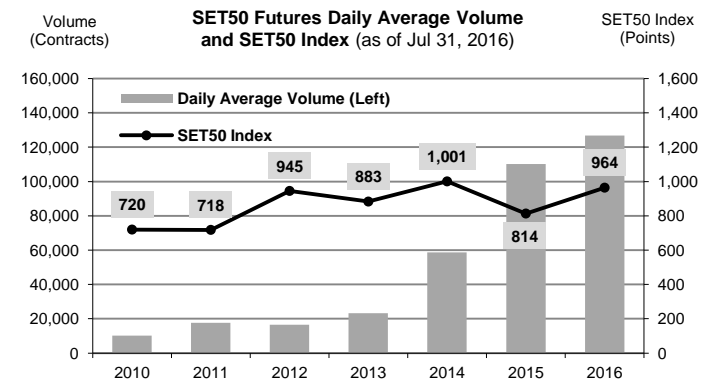
## TRADING STATISTICS

Unit : Contracts

| Contract       | Daily average volume |                | Open Interest<br>(as of Jul 31, 2016) | YTD<br>Volume     |
|----------------|----------------------|----------------|---------------------------------------|-------------------|
|                | Jul 2016             | Jul 2015       |                                       |                   |
| <b>Futures</b> | <b>300,690</b>       | <b>196,796</b> | <b>1,704,493</b>                      | <b>33,186,768</b> |
| SET50          | 109,608              | 95,613         | 317,065                               | 17,490,147        |
| Gold           | 12,969               | 5,020          | 31,297                                | 1,756,350         |
| Single Stock   | 177,500              | 95,303         | 1,347,331                             | 13,822,356        |
| Brent Oil      | 85                   | 59             | 249                                   | 18,036            |
| USD            | 527                  | 800            | 8,519                                 | 99,734            |
| RSS3           | 1                    | N/A            | 32                                    | 145               |
| <b>Options</b> | <b>1,846</b>         | <b>1,600</b>   | <b>19,378</b>                         | <b>194,632</b>    |
| SET50          | 1,846                | 1,600          | 19,378                                | 194,632           |
| <b>TOTAL</b>   | <b>302,536</b>       | <b>198,396</b> | <b>1,723,871</b>                      | <b>33,381,400</b> |



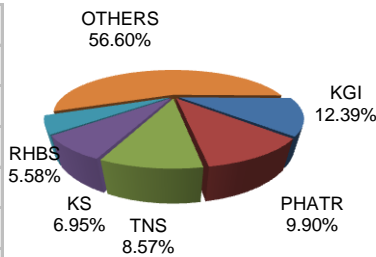
## TRADING STATISTICS



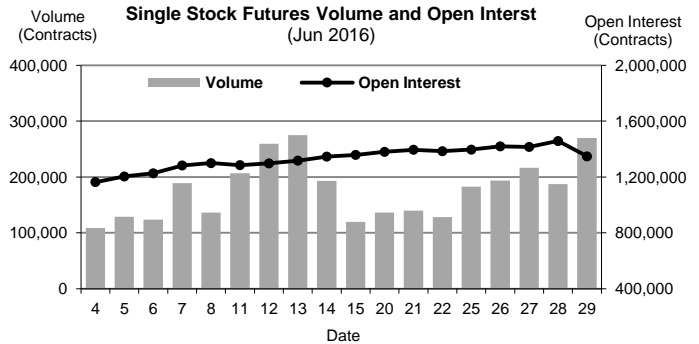
## BROKER RANKING

Unit : Contracts

| Rank        | Broker | Volume    | Percent |
|-------------|--------|-----------|---------|
| 1           | KGI    | 1,349,959 | 12.39%  |
| 2           | PHATR  | 1,078,222 | 9.90%   |
| 3           | TNS    | 933,376   | 8.57%   |
| 4           | KS     | 757,119   | 6.95%   |
| 5           | RHBS   | 608,175   | 5.58%   |
| Top 5 total |        | 4,726,851 | 43.39%  |



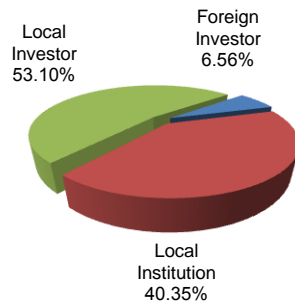
## Single Stock Futures



## INVESTOR BREAKDOWN

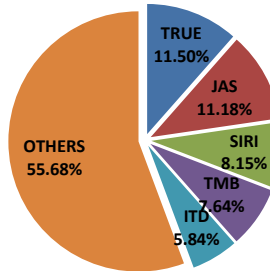
Unit : Contracts

|                   | Trading Volume |           |           |
|-------------------|----------------|-----------|-----------|
|                   | Long           | Short     | Net       |
| Foreign Investor  | 360,451        | 353,742   | 6,709     |
| Local Institution | 2,120,827      | 2,273,542 | (152,715) |
| Local Investor    | 2,964,373      | 2,818,367 | 146,006   |

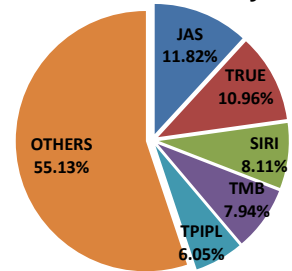


## Top 5 Single Stock Futures

### AOM+Block Trade



### Block Trade only



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