



Thailand Futures Exchange

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Issue : July 2018

PRICE MOVEMENT

The SET50 Index closed at 1,127.56 points, an increase of 75.93 points, or about 7.22% from the previous month.

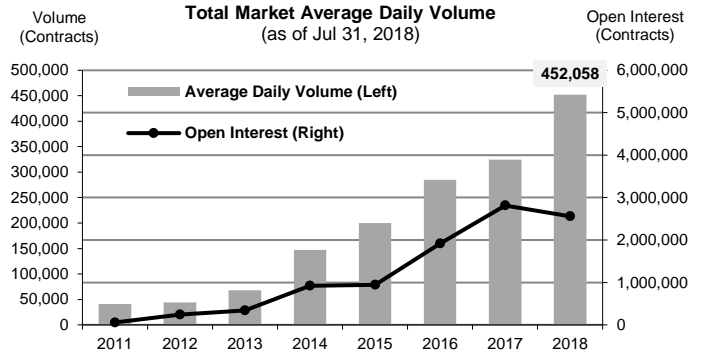
The SET Index closed at 1,701.79 points, an increase of 106.21 points, or about 6.66% from the previous month.

The LBMA Gold Price AM for the end of month was at \$1219.20 a decrease of \$31.36 or -2.51% from the previous month.

TRADING STATISTICS

Unit : Contracts

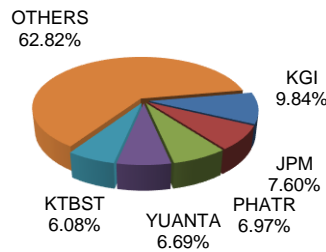
Contract	Daily average volume		Open Interest (as of Jul 31, 2018)	YTD Volume
	July 2018	July 2017		
Futures	370,721	203,818	2,516,270	63,387,023
SET50	174,539	69,817	251,220	24,361,116
Gold	17,322	13,494	81,231	2,665,641
Gold-D	292	0	1,118	95,073
Single Stock	175,684	118,959	2,156,274	35,881,832
USD	2,675	1,451	26,262	369,275
RSS3D	210	96	165	14,086
Options	3,911	5,492	39,935	805,177
SET50	3,911	5,492	39,935	805,177
TOTAL	374,632	209,310	2,556,205	64,192,200



BROKER RANKING

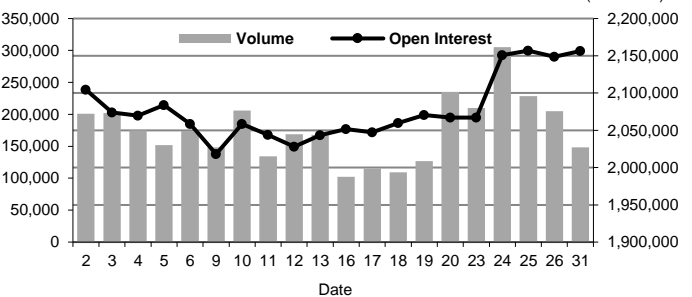
Unit : Contracts

Rank	Broker	Volume	Percent
1	KGI	1,474,795	9.84%
2	JPM	1,138,886	7.60%
3	PHATR	1,044,402	6.97%
4	YUANTA	1,002,145	6.69%
5	KTBST	911,672	6.08%
Top 5 total		5,571,900	37.18%



Single Stock Futures

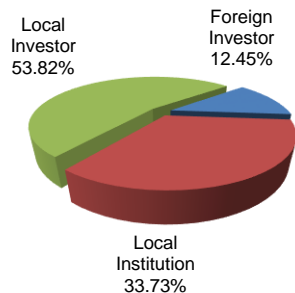
Single Stock Futures Volume and Open Interest (July 2018)



INVESTOR BREAKDOWN

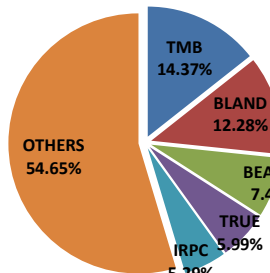
Unit : Contracts

	Trading Volume		
	Long	Short	Net
Foreign Investor	999,135	866,513	132,622
Local Institution	2,472,967	2,581,238	(108,271)
Local Investor	4,020,536	4,044,887	(24,351)

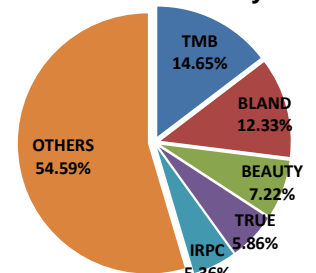


Top 5 Single Stock Futures

AOM+Block Trade



Block Trade only



For more information:
www.TFEX.co.th

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