

## PRICE MOVEMENT

The SET50 Index closed at 944.42 points, a decrease of 38.84 points, or about 3.95% from the previous month.

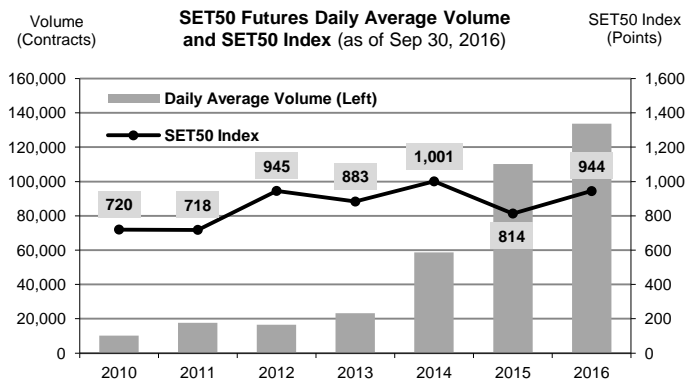
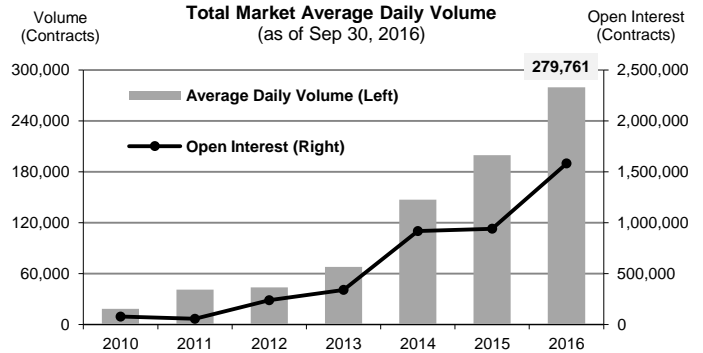
The SET Index closed at 1,483.21 points, a decrease of 65.23 points, or about 4.21% from the previous month.

The LBMA Gold Price AM for the end of month was at \$1,327.90 an increase of \$9.05 or 0.68% from the previous month.

## TRADING STATISTICS

Unit : Contracts

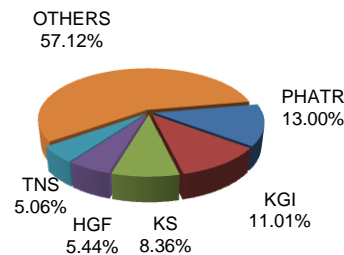
Contract	Daily average volume		Open Interest (as of Sep 30, 2016)	YTD Volume
	Sep 2016	Sep 2015		
<b>Futures</b>	<b>469,039</b>	<b>227,244</b>	<b>1,567,889</b>	<b>50,609,494</b>
SET50	199,256	163,326	271,491	24,328,662
Gold	8,286	5,675	27,107	2,204,983
Single Stock	260,521	56,811	1,253,645	23,919,289
Brent Oil	0	130	0	19,076
USD	974	1,303	15,561	137,241
RSS3	3	N/A	85	243
<b>Options</b>	<b>3,282</b>	<b>1,330</b>	<b>14,808</b>	<b>304,318</b>
SET50	3,282	1,330	14,808	304,318
<b>TOTAL</b>	<b>472,321</b>	<b>228,574</b>	<b>1,582,697</b>	<b>50,913,812</b>



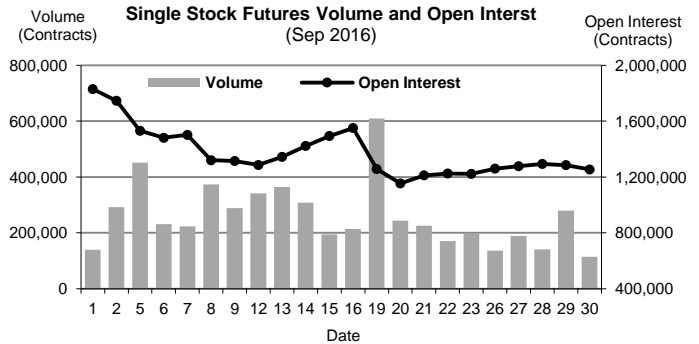
## BROKER RANKING

Unit : Contracts

Rank	Broker	Volume	Percent
1	PHATR	2,701,578	13.00%
2	KGI	2,288,825	11.01%
3	KS	1,738,055	8.36%
4	HGF	1,130,187	5.44%
5	TNS	1,051,965	5.06%
Top 5 total		8,910,610	42.87%



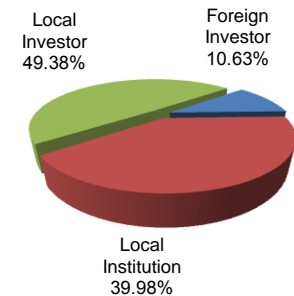
## Single Stock Futures



## INVESTOR BREAKDOWN

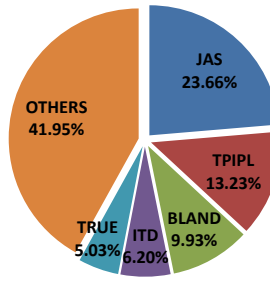
Unit : Contracts

	Trading Volume		
	Long	Short	Net
Foreign Investor	1,135,163	1,074,927	60,236
Local Institution	4,391,802	3,917,901	473,901
Local Investor	4,864,105	5,398,242	(534,137)

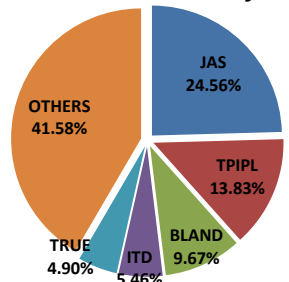


## Top 5 Single Stock Futures

### AOM+Block Trade



### Block Trade only



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