

TFEX 2012 Recap



2012 TFEX HIGHLIGHTS

At a glance:

Thailand Futures Exchange (TFEX), a subsidiary of the Stock Exchange of Thailand (SET) was established on May 17, 2004 as a derivatives exchange. TFEX launch SET50 Index Futures as its first product on April 28, 2006. The average daily volume in 2012 was 43,823 contracts, an increase of almost 35 times over the past 7 years. Total account as of 2012 is 80,893 accounts, an increase of almost 20 times since 2006.

New Products:

USD Futures was launched on June 5th, 2012. This is the first currency futures ever traded on TFEX. Currently the position limit is 5,000 contract and only the residences of Thailand are allowed to trade USD Futures.

Sector Futures was launched on October 29th, 2012. The Sector Index Futures gives investor more tools for tracking the movement of the five major sector indices on SET. The five sectors are BANKING, FOOD, ICT, ENERGY and COMMERCE.

Contract Specification Modifications:

The contract specifications of SET50 Index Futures and Options has been modified .

For SET50 Index Futures, two nearest monthly contracts were added, resulting in a total of six contract months.

For SET50 Index Options, two nearest contract months were also added, but the two farthest quarterly months were removed, resulting in a total of four contract months. In addition , the strike price interval of SET50 Index Options was changed from 10 points to 25 points and it will have 2 in-the-money, 1 at-the-money, and 2 out-of-the-money.

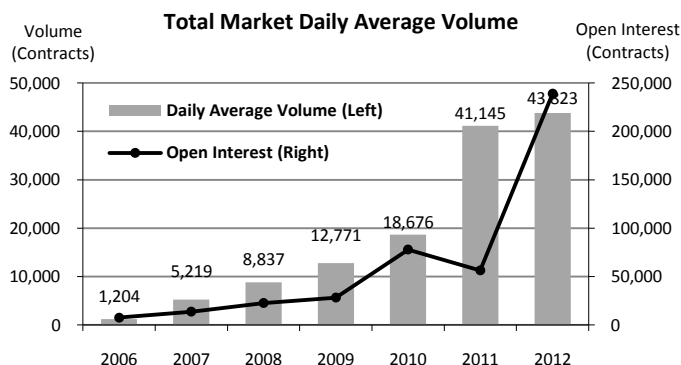
Membership:

The current membership structure for TFEX is Full License, Limited License and Trading Members. TFEX has upgraded 5 precious metal related member to full members, making them able to trade all products on TFEX. We now have 41 members, 4 of which are foreign.

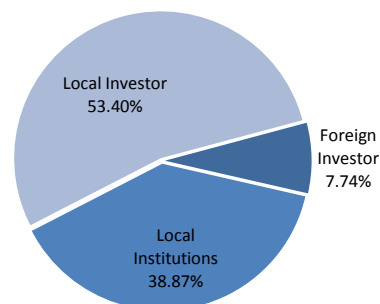
TRADING STATISTICS

Unit : Contracts

Contracts	2011		2012	
	Volume	Open Interest	Volume	Open Interest
Futures	9,919,123	55,497	10,403,871	237,412
SET50	4,316,437	22,421	4,034,460	36,920
Metals	4,020,845	23,551	3,657,195	33,312
Gold	3,989,278	23,322	3,642,605	33,129
Silver	31,567	229	14,590	183
Single Stock	1,578,092	9,514	2,168,037	154,366
Crude Oil	3,320	9	147,823	744
Sector	-	-	191	5
USD	-	-	396,138	12,065
Options	107,993	955	54,057	1,569
SET50	107,993	955	54,057	1,569
Total Volume	10,027,116	56,452	10,457,928	238,981



Investor Breakdown



TOP 20 MEMBER RANKING

Unit : Contracts

Rank	Members	Volume	%
1	GLOBLEX SECURITIES	2,079,481	9.94%
2	MAYBANK KIM ENG	1,427,961	6.83%
3	PHATRA SECURITIES	1,420,221	6.79%
4	PHILLIP SECURITIES	1,326,290	6.34%
5	KGI SECURITIES	1,248,556	5.97%
6	KT ZMICO SECURITIES	1,205,627	5.76%
7	MTS GOLD FUTURES	954,458	4.56%
8	FINANSIA SYRUS	879,906	4.21%
9	TRINITY SECURITIES	874,757	4.18%
10	YLG BULLION	766,384	3.66%
11	CLASSIC GOLD FUTURES	764,415	3.65%
12	BUALUANG SECURITIES	736,149	3.52%
13	GT WEALTH MGMT	669,351	3.20%
14	COUNTRY GROUP	656,541	3.14%
15	KASIKORN SECURITIES	545,337	2.61%
16	ASIA PLUS SECURITIES	535,070	2.56%
17	CIMB SECURITIES	533,160	2.55%
18	THANACHART SECURITIES	499,842	2.39%
19	JP MORGAN	479,377	2.29%
20	AUSIRIS FUTURES	476,306	2.28%

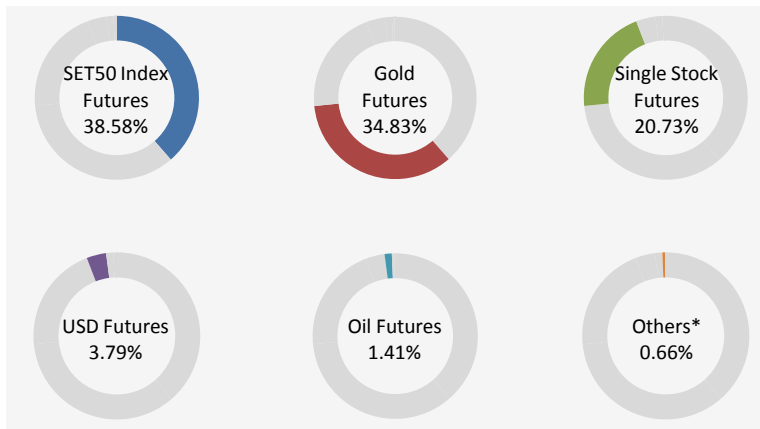
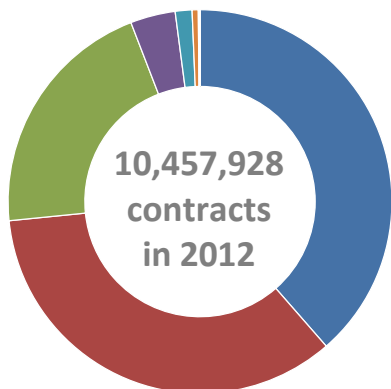


For more information:
www.TFEX.co.th

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VOLUME BREAKDOWN 2012



*SET50 Index Options, Silver Futures, Sector Futures, Interest Rate Futures

TOP 5 MEMBERS RANKING SET50 INDEX FUTURES

Unit : Contracts

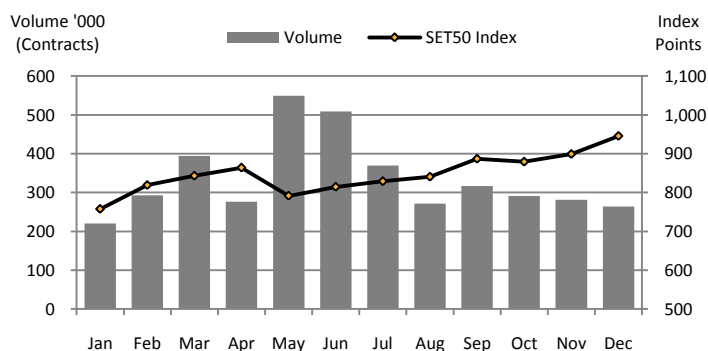
Rank	Member	Volume	%
1	PHILLIP SECURITIES	1,048,055	12.99%
2	MAYBANK KIM ENG	774,815	11.04%
3	KGI SECURITIES	533,412	8.54%
4	GLOBLEX SECURITIES	481,048	8.42%
5	COUNTRY GROUP	454,092	8.68%
Top 5 Total		3,291,422	49.66%

TOP 5 MEMBERS RANKING GOLD FUTURES

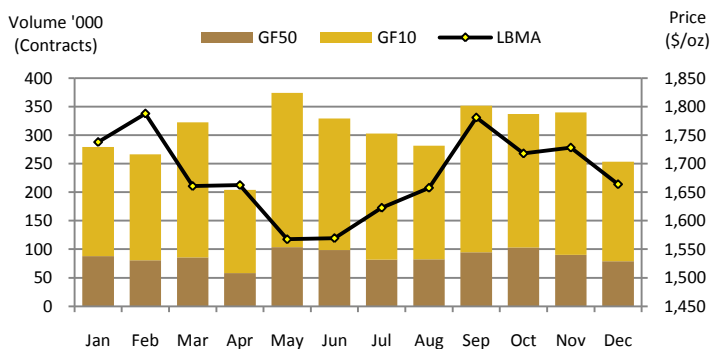
Unit : Contracts

Rank	Member	Volume	%
1	GLOBLEX SECURITIES	1,364,476	18.65%
2	MTS GOLD FUTURES	940,091	12.85%
3	YLG BULLION	765,108	10.46%
4	CLASSIC GOLD FUTURES	764,415	10.45%
5	GT WEALTH MGMT	647,009	8.85%
Top 5 Total		4,481,099	61.26%

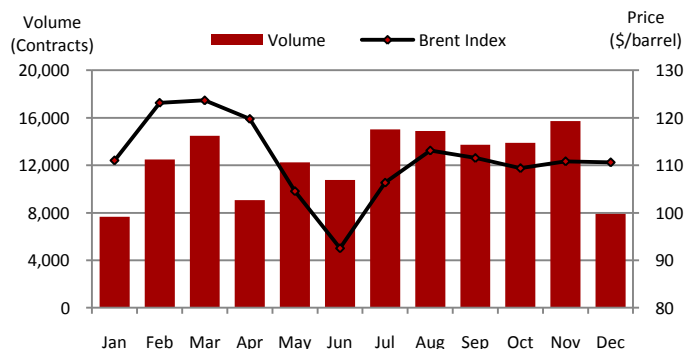
SET50 Index Futures Volume and Price Movement



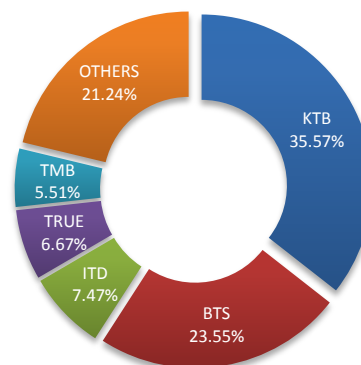
Gold Futures Volume and LBMA A.M. Fixing Price



Oil Futures Volume and Brent Index



Top 5 Single Stock Futures



Business Development
DerivativesDepartment@set.or.th

Information Services
InfoProducts@set.or.th

Direct Market Access
Paranee@set.or.th

Clearing House
DerivativesClearingUnit@set.or.th

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