



TFEX News 5/2013 March 5, 2013

## Thailand Futures Exchange to add 20 new underlying for Stock Futures on March 18

BANGKOK, March 5, 2013 – The Thailand Futures Exchange PCL (TFEX), under The Stock Exchange of Thailand Group, announces its increase of 20 new underlying for stock futures, on top of the 30 currently available, starting from March 18. These additional stock futures will give investor the necessary tools to better manage their portfolio.

TFEX Managing Director Kesara Manchusree said that the additional underlying are constituents of the SET100 Index which have market capitalization of more than THB 10 billion. They are comprised of Asia Aviation pcl (AAV), Amata Corporation pcl (AMATA), Airports of Thailand pcl (AOT), Bangchak Petroleum pcl (BCP), Bangkok Dusit Medical Services pcl (BGH), Bumrungrad Hospital pcl (BH), Berli Jucker pcl (BJC), Bangkok Land pcl (BLAND), Central Plaza Hotel pcl (CENTEL), CH. Karnchang pcl (CK), Central Pattana pcl (CPN), Shin Corporation pcl (INTUCH), Jasmine International pcl (JAS), Kiatnakin Bank pcl (KK), PTT Global Chemical pcl (PTTGC), Robinson Department Store pcl (ROBINS), Sansiri pcl (SIRI), Sino-Thai Engineering and Construction pcl (STEC), Thaicom pcl (THCOM), and TPI Polene pcl (TPIPL).

These 20 additional stock futures will cover two new sectors which are Health Care Services and Tourism and Leisure. The existing underlying stocks are in 10 sectors which are in Information & Communication Technology (ADVANC, DTAC, TRUE), Transportation & Logistics (BTS, TTA, THAI), Banking (BAY, BBL, KBANK, KTB, SCB, TCAP, TMB), Agribusiness (STA), Petrochemicals & Chemicals (IVL), Energy & Utilities (BANPU, IRPC, PTT, PTTEP, TOP), Property Development (ITD, LH, QH, PS), Commerce (CPALL, HMPRO), Construction Materials (SCC), and Food and Beverage (CPF, MINT, TUF).

For the first 2 months of this year, the average daily trading volume of Stock Futures has risen significantly to 32,406 contracts, up 266 percent from last year when the daily average volume was only 8,849 contracts. Meanwhile, its open interest has been at 390,594 contracts. The increase popularity of Stock Futures is in line with Thai stock market trading volume. The top five most popular stock futures are BTS (19.56 percent), ITD (14.84 percent), QH (14 percent), KTB (12.08 percent), and TMB (11.98 percent), respectively.

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## List of the total 50 underlying stocks of Stock Futures

	Sector	Current underlying stocks	New underlying stocks	Total
1	Information & Communication Technology	TRUE, ADVANC, DTAC	INTUCH, JAS, THCOM	6
2	Transportation & Communication Technology	BTS, TTA, THAI	AAV, AOT	5
3	Banking	KTB, TMB, KBANK, BAY,SCB, BBL, TCAP	KK	8
4	Agribusiness	STA	-	1
5	Petrochemicals & Chemicals	IVL	PTTGC	2
6	Energy & Utilities	IRPC, PTTEP, PTT, BANPU, TOP	ВСР	6
7	Property Development	ITD, QH, LH, PS	AMATA, BLAND, CK, CPN, SIRI, STEC	10
8	Commerce	HMPRO, CPALL	BJC, ROBINS	4
9	Construction Materials	SCC	TPIPL	2
10	Food and Beverage	CPF, TUF, MINT	-	3
11	Health Care Services	-	BGH, BH	2
12	Tourism & Leisure	-	CENTEL	1
	TOTAL	30	20	50