Thailand Futures Exchange

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Guideline on Block Trading Procedures for Derivatives Contracts Which are not Single Stock Futures

Pursuant to Rule 405.02 of TFEX's Regulations, TFEX shall stipulate the guideline on trading of derivatives contracts by way of Block Trading Transaction.

To make the block trading for derivatives contracts which are not single stock futures to be traded smoothly and to prevent risks which may arise from trading of derivatives contract, TFEX has prescribed the guidelines for members to comply as follows:

1. Each recording of Block Trading Transaction shall have the following minimum number of trades:

	Derivatives Contracts	Minimum Number of Trades
(1)	Group 1 consists of:	100 contracts
	SET50 Index Futures	
	SET50 Index Options	
	Baht/USD Futures	
	EUR/USD Futures	
	USD/JPY Futures	
(2)	Group 2 consists of:	40 contracts
	Silver Online Futures	
	Japanese Rubber Futures	
3) (roup 3 consists of:	
Sector Futures		
50 Baht Gold Futures		
10 Baht Gold Futures		
Gold-D Futures		
Gol	d Online Futures	20 contracts"
RSS	33 Futures	
RSS	33D Futures	
5 Year Government Bond Futures		
3 M	BIBOR Futures	

- 2. The recording of Block Trading Transaction can be done during Morning Session, Afternoon Session, and Open Session as specified in each of the contract specification.
- 3. When trade by way of Block Trading Transaction, members shall arrange for verification of the recording to ensure that it contains the particulars required by Rule 405.02-1. However, the particular under Rule 405.02-1 (9) "Identification number of authorized trader" shall be recorded in accordance with the guideline on trading of derivatives contracts prescribed by TFEX.

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4. The recorded price shall not exceed the highest value of the change of Daily Price Limit as specified in each of the contract specification and shall be consistent with minimum tick size. The recording of Block Trading Transaction (Minimum Tick Size) is as follows:

¹ Derivatives Contracts	Minimum Tick Size
SET50 Index Futures	0.00001 point
SET50 Index Options	0.00001 point
Sector Futures	0.0001 point
Baht/USD Futures	
RSS3 Futures	Baht 0.00001
RSS3D Futures	
EUR/USD Futures	USD 0.00001
USD/JPY Futures	JPY 0.00001
Japanese Rubber Futures	JPY 0.00001
5 Year Government Bond Futures	0.00001
3M BIBOR Futures	
50 Baht Gold Futures	Baht 0.01
10 Baht Gold Futures	Dant 0.01
Gold-D Futures	
Gold Online Futures	USD 0.00001
Silver Online Futures	

- 5. To prevent the overlap with the guideline on the recording of Block Trading Transaction previously issued by TFEX, it is deemed appropriate to revoke the following contents:
- 5.1 Revoke the content in Clause 2 regarding other derivatives contracts under the table attached to Clause 1 of the Guideline on Block Trading Procedures for Derivatives Contracts Which are not Single Stock Futures dated 1 July 2020 and 23 September 2020.
- 5.2 Revoke the content in relation to the price in the recording of Block Trading Transaction for other derivatives contracts which are not Single Stock Futures in the table attached to Clause 4 of the Guideline on Block Trading Procedures for Derivatives Contracts Which are not Single Stock Futures dated 1 July 2020 and 23 September 2020.

This Guideline shall take effect from 9 November 2020.

(¹The table of Clause 4. has been amended by the Guideline on Block Trading Procedures for Derivatives Contracts Which are not Single Stock Futures (No. 3) dated 31 January 2023 which effective from 8 May 2023 onwards