# The land Eutures Exchange

#### (UNOFFICIAL TRANSLATION)

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Guideline on the Suspension of Derivatives Contracts Trading

Due to the Change in Trading Price to the Point that the Daily Price Limit is Triggered

Pursuant to Rule 604 and Rule 607 of TFEX's Procedures, TFEX has prescribed the following guidelines regarding the suspension of trading of derivatives contracts when there is change in trading price to the point that the Daily Price Limit is triggered.

### 1. Trading Price Used for Considering the Suspension of Trading

TFEX shall consider suspending the trading of derivatives contracts when there is change in trading price to the point that the Daily Price Limit specified in the contract specification is triggered. Such trading price will be considered based on the trading price of the Nearest Month contracts or the contracts with trading liquidity or as TFEX deems appropriate.

# 2. Suspension of Derivatives Contracts Trading

TFEX shall suspend the trading of derivatives contract for a period in case there is change in trading price to the point that the Daily Price Limit specified in the contract specification is triggered as follows:<sup>1</sup>

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<sup>1</sup> Deritvatives Contracts	Daily Price Limit Which Triggers Trading Suspension	Daily Price Limit Which Extends After Trading is Suspended	Trading Suspension
50 Baht Gold Futures* 10 Baht Gold Futures* Gold-D Futures Gold Online Futures Silver Online Futures Japanese Rubber Futures	± 10%	± 20%	<ul> <li>TFEX shall suspend the trading for 2 minutes**. This period is a Preopen session and trading orders can be placed during such Preopen session.</li> <li>If there is less than</li> </ul>
RSS3 Futures RSS3D Futures	± 5%	± 10%	
5 Year Government Bond Futures EUR/USD Futures USD/JPY Futures	± 2.5%	± 5%	
Baht/USD Futures	± 2%	± 4%	2 minutes** to
3M BIBOR Futures	± 1.25%	± 2.5%	trade during such trading session, TFEX may consider matching after the end of such trading session.

<sup>\*</sup> TFEX shall consider suspending the trading of 50 Baht Gold Futures and 10 Baht Gold Futures simultaneously when the trading price of 50 Baht Gold Futures or 10 Baht Gold Futures is changed to the point that the Daily Price Limit is triggered.

## **Enforcement**

TFEX shall enforce this Guideline which shall take effect from 5 November 2018 and revoke the Guideline on the Suspension of Derivatives Contracts Trading Due to the Increase or Decrease in Trading Price to the Point that the Daily Price Limit is Triggered stipulated in TFEX-PS (Wor) 001/2555 dated 20 January 2012.

(<sup>1</sup> The table of Clause 2. has been amended by the Guideline on the Suspension of Derivatives Contracts Trading Due to the Change in Trading Price to the Point that the Daily Price Limit is Triggered (No. 4) dated 31 January 2023 which effective from 8 May 2023 onwards)

<sup>\*\*</sup> TFEX may adjust the session to be no longer than 5 minutes and will notify such adjustment in advance.