3M BIBOR Futures Contract Specification

Heading	Contract Specification
Underlying Asset	3M BIBOR
Ticker Symbol	BB3
Contract Multiplier	THB 10,000,000
Contract Months	March, June, September, December up to 2 quarters
Price Quotation	In terms of index 100.000 - Yield (on annual basis with 3 decimal points)
Minimum Price Fluctuations	0.005 (or THB 125 per contract)
Price Limit	±2.5% of the latest settlement price
Trading Hours	Pre - open: 09:15 - 09:45 hrs. Morning session: 09:45 - 12:30 hrs. Pre - open: 13:15 - 13:45 hrs. Afternoon session: 13:45 - 16:00 hrs.
Position Limit	Net 2,000 contracts of 3M BIBOR Futures on one side of the market in any contract month or all contract months combined.
Last Trading Day	The third Wednesday of the contract month and the trading of expiring contract will be ceased after 11:00 hrs. on the last trading day.
Final Settlement Price	Calculated from 3M BIBOR at 11:00 hrs. (BKK time) as announced by Bank of Thailand on the last trading day (4 decimal points).
Settlement Method	Cash Settlement
Exchange Fees	Maximum of THB 20 per contract per side
Brokerage Commission	Freely negotiable

Remark :

The above is a summary of the contract specification. Please refer to the Regulations and Procedures Chapter 600: Listing of Derivatives Contracts for the official contract specifications.