Sector Futures Contract Specification

Heading	Contract Spefication				
Underlying Asset	Sector Index computed and disseminated by the Stock Exchange of Thailand. Currently there are 5 Sector Futures as follows:				
	Banking	Information & Communication Technology	Energy & Utilities	Commerce	Food and Beverage
Ticker Symbol	BANK	ICT	ENERG	COMM	FOOD
Contract Multiplier	THB 1,000 per index point		THB 10 per index point		
Contract Months	March, June, September, December up to 4 quarters				
Price Quotation	Sector Index price				
Minimum Price Fluctuations	0.1 index point (or THB 100 per contract)		1 index point (or THB 10 per contract)		
Price Limit	±30% of the latest settlement price				
Trading Hours	Pre - open: Morning session: Pre - open: Afternoon session:		09:15 - 09:45 hrs. 09:45 - 12:30 hrs. 13:15 - 13:45 hrs. 13:45 - 16:55 hrs.		
Position Limit	Net 20,000 contracts in any sector futures contract on one side of the market in any contract month or all contract months combined.				
Last Trading Day	The business day immediately preceding the last business day of the contract month. Time at which trading ceases on Last Trading Day is 16:30 hrs.				
Final Settlement Price	The final settlement price shall be the numerical value of the Sector Indices, rounded to the nearest two decimal points as determined by the exchange, and shall be the average value of the Sector Indices taken during last 15 minutes and the closing index value, after deleting the three highest and three lowest values.				
Settlement Method	Cash Settlement				
Exchange Fees	THB 20	THB 5	THB 10	THB 10	THB 5
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.