

5Y GOVERNMENT BOND FUTURES FACTSHEET



Contract Specification

| 5Y Government Bond Futures | | |
|-----------------------------------|--|---|
| Underlying Asset | 5-Year Thai Government Bond with 5% coupon (semi-annual) represented by the basket of Eligible Bonds | |
| Contract Size | THB 1,000,000 | |
| Settlement Month | March (H), June (M), September (U), and December (Z) up to 2 quarters | |
| Price Quotation | Price per 100 Bt. Bond, with 2 decimal points | |
| Minimum Tick Size | 0.01 Bt. (100 Bt. per tick) | |
| Daily Price Limit | ±5.00% of previous settlement price | |
| Trading Hours | Pre-open: 9:15 – 9:45 Pre-open: 14:00 – 14:30 | Morning session: 9:45 – 12:30 Afternoon session: 14:30 – 16:00 |
| Final Trading Day | The third Wednesday of the contract month and the trading of series going to expire will be ceased after 11:00 hrs on the last trading day | |
| Final Settlement Price | - Based on basket of eligible bond – A designated basket of Government Bonds with a minimum issuance size of B5,000 million and 4 - 6 year term to maturity on the first calendar day of the contract month. - Calculated from average yield quoted by primary dealers (4 decimal points) | |
| Speculative Position Limit | Net 10,000 contracts of 5Y Gov Bond Futures on one side of the market in any contract month or all contract months combined | |
| Settlement Procedures | Cash Settlement | |

Commission Fee

The commission is VAT exclusive, as follows:

| Commission Fee (Bt. per Contract) | Effective Period |
|-----------------------------------|---|
| 50 | Oct 18 th , 2010 – Apr 30 th , 2011 |
| 55 | May 1 st , 2011 – Oct 31 st , 2012 |
| 60 | From Nov 1 st , 2012 onward |

Example If an investor long TGB5H11 10 contracts during Oct 18th, 2010 – Apr 30th, 2011, the commission (VAT exclusive) to be paid is equal to $50 \times 10 = 500$ Bt.

Margin Requirement

| Underlying | 1 Outright Position | | | 1 Spread Position | | |
|---------------------------|---------------------|-------|-------|-------------------|-------|-----|
| | IM | MM | EM | IM | MM | EM |
| 5Y Government Bond | 6,080 | 4,256 | 1,824 | 1,520 | 1,064 | 456 |

IM = Initial Margin, MM = Maintenance Margin, EM = Enforcing Margin.

Series Name

The contract code of 5Y Government Bond Futures is as follows:

| Underlying | Contract Month | Contract Year |
|---------------------------|------------------------------------|--------------------------------------|
| TGB5 = 5Y Government Bond | H = Mar, M = Jun, U = Sep, Z = Dec | The last two digits of contract year |

Examples of series name: TGB5Z10, TGB5H11, TGB5U12

For more information, please contact Bualuang Securities PLC at 02-618-1111

Effective Date: 12 March 2012

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