SINGLE STOCK FUTURES FACTSHEET

บมจ. หลักทรัพย์ บัวหลวง
BUALUANG SECURITIES

Contract Specification

	Stock Futures
Underlying Asset	30 Common Stocks: ADVANC, BANPU, BAY, BBL, BTS, CPALL, CPF, DTAC, HMPRO, IRPC, ITD, IVL, KBANK, KTB, LH, MINT, PTT, PTTEP, PS, QH, SCB, SCC, STA, TCAP, THAI,TMB, TOP, TRUE, TTA, TUF
Contract Size	1,000 shares (Contract may be adjusted due to the corporate action adjustment of the underlying asset)
Contract Month	March (H), June (M), September (U), and December (Z) up to 4 quarters
Minimum Price Fluctuations	0.01 Bt.
Price Limit	± 30% of previous settlement price
Trading Hours	Pre-open: 9:15 – 9:45 hrs. Morning session: 9:45 – 12:30 hrs. Pre-open: 14:00 – 14:30 hrs. Afternoon session: 14:30 – 16:55 hrs.
Final Trading Day	The business day immediately preceding the last business day of the contract month. Time at which trading ceases on Final Trading Day is 16.30 hrs.
Final Settlement Price	The average of the underlying share price during last 15 minutes plus the closing price on the last trading day, rounded to the nearest two decimal points.
Settlement Procedures	Cash Settlement

Margin Requirement

	1 Outright Position			1 Spread Position		
ADVANC	8,550	5,985	2,565	2,138	1,496	641
BANPU	60,800	42,560	18,240	15,200	10,640	4,560
BANPU (X)	60,800	42,560	18,240	15,200	10,640	4,560
BAY	4,180	2,926	1,254	1,045	732	314
BBL	11,400	7,980	3,420	2,850	1,995	855
BTS	38	27	11	10	7	3
CPALL	4,180	2,926	1,254	1,045	732	314
CPF	2,470	1,729	741	618	432	185
DTAC	4,750	3,325	1,425	1,188	831	356
DTAC (X)	5,843	4,090	1,753	1,461	1,022	438
HMPRO	570	399	171	143	100	43
HMPRO (X)	652	456	196	163	114	49
HMPRO (Y)	760	532	228	190	133	57
IRPC	570	399	171	143	100	43
ITD	418	293	125	105	73	31
IVL	5,320	3,724	1,596	1,330	931	399
KBANK	9,880	6,916	2,964	2,470	1,729	741
KTB	1,900	1,330	570	475	333	143
LH	722	505	217	181	126	54
MINT	950	665	285	238	166	71
PS	3,420	2,394	1,026	855	599	257
PTT	28,500	19,950	8,550	7,125	4,988	2,138
PTTEP	11,400	7,980	3,420	2,850	1,995	855
QH	190	133	57	48	33	14
SCB	9,500	6,650	2,850	2,375	1,663	713
SCC	34,200	23,940	10,260	8,550	5,985	2,565
STA	3,230	2,261	969	808	565	242
TCAP	3,420	2,394	1,026	855	599	257
THAI	4,180	2,926	1,254	1,045	732	314
TMB	190	133	57	209	146	63
TOP	9,500	6,650	2,850	2,375	1,663	713
TRUE	570	399	171	143	100	43
TRUE (X)	836	585	251	209	146	63
TTA	2,280	1,596	684	570	399	171
TUF	3,800	2,660	1,140	950	665	285

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

Commission Fee

The VAT exclusive commission is as follows:

Contract Price* (Bt./Share)	Commission Fee (Bt. per Contract)	
≤ 100 Bt.	0.10% of contract value for offline trading	+0.5 Bt.
> 100 Bt.	0.09% of contract value for Internet trading	+5.00 Bt.

* Contract Price is the average price of futures contract during the previous month calculated by TFEX & TCH

Example If an investor long QHZ10 1 contracts via Offline trading at the contract price of 1.40 Bt./Share (Contract Size is 1,000 shares), the commission (VAT exclusive) to be paid is
(1.4 x 1,000 x 0.10%) + 0.5 = 1.4 + 0.5 = 1.9 Bt.

Series Name

The contract code of stock futures consists of 3 components as follows:

Underlying	Contract Month	Contract Year
ADVANC, BANPU, BAY, BBL, BTS, CPALL, CPF, DTAC, HMPRO, IRPC, ITD, IVL, KBANK, KTB, LH, MINT, PTT, PTTEP, PS, QH, SCB, SCC, STA, TCAP, THAI,TMB, TOP, TRUE, TTA, TUF	H = Mar, M = Jun, U = Sep, Z = Dec	The last two digits of contract year

Examples of series name: PTTEPU11, BBLZ11, KTBH12
TFEX may add 1 alphabet after the series name of Stock Futures to indicate that there is a contract adjustment by using X, Y, and Z to represent 1st, 2nd, and 3rd contract adjustment respectively.

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

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