SET50 Index Futures Contract Specification

Heading	Contract Specification
Underlying Asset	SET50 Index which is compiled, computed and disseminated by the Stock Exchange of Thailand
Ticker Symbol	S50
Contract Multiplier	THB 200 per index point
Contract Months	3 nearest consecutive months plus the next 3 quarterly months
Price Quotation	SET50 Index price
Minimum Price Fluctuations	0.10 index point (or THB 20 per contract)
Price Limit	±30% of the latest settlement price
Trading Hours	Pre - open: 09:15 - 09:45 hrs. Morning session: 09:45 - 12:30 hrs. Pre - open: 13:45 - 14:15 hrs. Afternoon session: 14:15 - 16:55 hrs.
Position Limit	Net 100,000 delta equivalent SET50 Index Futures contracts on one side of the market in any contract months of SET50 Index Futures and SET50 Index Options 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 SET50 Index, rounded to the nearest two decimal points as determined by the exchange, and shall be the average value of the SET50 Index 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 7 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.