# SET50 Index Options Contract Specification

| Heading | Contract Specification |
|---|---|
| Underlying Asset | SET50 Index which is compiled, computed and disseminated by the Stock Exchange of Thailand |
| Ticker Symbol | S50C: Call Options<br>S50P: Put Options |
| Contract Multiplier | THB 200 per index point |
| Contract Months | 3 nearest consecutive months plus the next quarterly month |
| Minimum Price Fluctuations | 0.10 index point |
| Price Limit | ±30% of the latest settlement price |
| Exercise Style | European |
| Strike Price Interval | 25 points (at least 2 in-the-money strikes, 2 out-of-the-money strikes and 1 at-the-money strike). |
| Trading Hours | Pre - open: 09:15 - 09:45 hrs.<br>Morning session: 09:45 - 12:30 hrs.<br>Pre - open: 13:15 - 13:45 hrs.<br>Afternoon session: 13:45 - 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 | Maximum of THB 5 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.