



## **Single Stock Futures Contract Specification**

Heading	Contract Specification	
Underlying Asset	Listed securities in SET as announced by TFEX.	
Ticker Symbol	Securities Symbol	
Contract Size	1,000 shares per contract	
Contract Months	March, June, September, December up to 4 nearest quarters.	
Price Quotation	THB per share	
Minimum Price Fluctuations	THB 0.01 (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	The maximum amount of contract any investor may hold on one side of the market in any contract month or all contract months combined may not exceed the position limit as announce by TFEX. <click current="" here="" limit="" position="" see="" the="" to="">&gt;</click>	
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 volume weighted average price of the underlying stock during the last 15 minutes and at the closing on the last trading day, rounded to two nearest decimal points.	
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.