

Position Limit for Derivatives products

Maximum position limit for each type of futures and options contract is detailed below:

1. SET50 Index Futures and Options Contract

- 1.1. if the Client holds position in SET50 Index Futures only, the maximum position limit shall not exceed 20,000 contracts.
- 1.2. if the Client holds position in SET50 Index Options only, the maximum position limit shall not exceed 20,000 contracts.
- 1.3. However, in case that the Client holds position in both SET50 Index Futures and Options, the maximum position limit shall not exceed 20,000 contracts.

2. Single Stock Futures

The maximum position limit for single stock futures shall not exceed 20,000 contracts.

3. Gold Futures/ Mini Gold Futures / Silver Futures / Brent Crude Oil Futures

There is no position limit currently imposed for Gold futures/ Mini gold futures / Silver Futures / Brent Crude Oil Futures.

However, thereafter TFEX may announce position limit as appropriate.

4. Interest Rate Futures

- 4.1 The maximum position limit for 3M BIBOR Futures shall not exceed 2,000 contracts.
- 4.2 The maximum position limit for 6M THBFIX Futures shall not exceed 2,000 contracts.
- 4.3 The maximum position limit for 5Y Government Bond Futures shall not exceed 10,000 contracts.