

## MARGIN REQUIREMENT

Effective from 9 April 2024 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
<b>INDEX FUTURES</b>						
SET50 Futures	6,790.00	4,772.40	2,056.40	1,697.50	1,193.10	514.10
<b>PRECIOUS METAL FUTURES</b>						
50 Baht Gold Futures	80,325.00	56,457.00	24,327.00	20,081.25	14,114.25	6,081.75
10 Baht Gold Futures	16,065.00	11,291.40	4,865.40	4,016.25	2,822.85	1,216.35
Gold Online Futures	33,425.00	23,493.00	10,123.00	8,356.25	5,873.25	2,530.75
Silver Online Futures	6,615.00	4,649.40	2,003.40	1,653.75	1,162.35	500.85
<b>CURRENCY FUTURES</b>						
USD Futures	980.00	688.80	296.80	245.00	172.20	74.20
EUR/USD Futures	700.00	492.00	212.00	1,400.00	984.00	424.00
USD/JPY Futures	1,225.00	861.00	371.00	2,450.00	1,722.00	742.00
<b>ARGRICULTURE FUTURES</b>						
RSS3 Futures	59,325.00	41,697.00	17,967.00	59,325.00	41,697.00	17,967.00
Spot Month Margin (LTD-10)	187,600.00	131,856.00	56,816.00	-	-	-
Japanese Rubber	10,675.00	7,503.00	3,233.00	10,675.00	7,503.00	3,233.00
<b>SECTOR FUTURES</b>						
BANK Index Futures	14,980.00	10,528.80	4,536.80	3,745.00	2,632.20	1,134.20
COMM Index Futures	16,940.00	11,906.40	5,130.40	4,235.00	2,976.60	1,282.60
ENERG Index Futures	9,695.00	6,814.20	2,936.20	2,423.75	1,703.55	734.05
FOOD Index Futures	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
ICT Index Futures	6,825.00	4,797.00	2,067.00	1,706.25	1,199.25	516.75
<b>INTEREST RATE FUTURES</b>						
5Y Government Bond	5,775.00	4,059.00	1,749.00	1,443.75	1,014.75	437.25
3M BIBOR	1,260.00	885.60	381.60	315.00	221.40	95.40
<b>SINGLE STOCK FUTURES</b>						
AAV	280.00	196.80	84.80	70.00	49.20	21.20
ADVANC	10,010.00	7,035.60	3,031.60	2,502.50	1,758.90	757.90
AEONTS	11,725.00	8,241.00	3,551.00	2,931.25	2,060.25	887.75
AMATA	1,995.00	1,402.20	604.20	498.75	350.55	151.05
AOT	3,220.00	2,263.20	975.20	805.00	565.80	243.80
AP	945.00	664.20	286.20	236.25	166.05	71.55
AWC	420.00	295.20	127.20	105.00	73.80	31.80
BA	1,715.00	1,205.40	519.40	428.75	301.35	129.85
BAM	1,085.00	762.60	328.60	271.25	190.65	82.15
BANPU	560.00	393.60	169.60	140.00	98.40	42.40
BAY	1,785.00	1,254.60	540.60	446.25	313.65	135.15
BBL	6,860.00	4,821.60	2,077.60	1,715.00	1,205.40	519.40
BCH	1,995.00	1,402.20	604.20	498.75	350.55	151.05
BCP	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
BCPG	630.00	442.80	190.80	157.50	110.70	47.70
BDMS	1,995.00	1,402.20	604.20	498.75	350.55	151.05
BEAUTY	140.00	98.40	42.40	35.00	24.60	10.60
BEC	630.00	442.80	190.80	157.50	110.70	47.70
BEM	525.00	369.00	159.00	131.25	92.25	39.75
BGRIM	3,220.00	2,263.20	975.20	805.00	565.80	243.80
BH	15,960.00	11,217.60	4,833.60	3,990.00	2,804.40	1,208.40
BJC	2,450.00	1,722.00	742.00	612.50	430.50	185.50
BLA	1,715.00	1,205.40	519.40	428.75	301.35	129.85
BLAND	105.00	73.80	31.80	26.25	18.45	7.95
BPP	980.00	688.80	296.80	245.00	172.20	74.20
BSRC	945.00	664.20	286.20	236.25	166.05	71.55
BTS	595.00	418.20	180.20	148.75	104.55	45.05
CBG	7,105.00	4,993.80	2,151.80	1,776.25	1,248.45	537.95
CENTEL	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
CHG	245.00	172.20	74.20	61.25	43.05	18.55
CK	2,240.00	1,574.40	678.40	560.00	393.60	169.60
CKP	455.00	319.80	137.80	113.75	79.95	34.45
COM7	2,240.00	1,574.40	678.40	560.00	393.60	169.60
CPALL	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
CPF	1,365.00	959.40	413.40	341.25	239.85	103.35

IM = Initial Margin MM = Maintenance Margin FM = Force Close Margin

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CPN	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
↑ CRC	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
↓ DELTA	12,495.00	8,782.20	3,784.20	3,123.75	2,195.55	946.05
↓ EA	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
↑ EASTW	280.00	196.80	84.80	70.00	49.20	21.20
↓ EGCO	9,380.00	6,592.80	2,840.80	2,345.00	1,648.20	710.20
↓ EPG	770.00	541.20	233.20	192.50	135.30	58.30
↓ ERW	525.00	369.00	159.00	131.25	92.25	39.75
↑ GFPT	1,120.00	787.20	339.20	280.00	196.80	84.80
GLOBAL M24X U24X Z24X	1,711.50	1,202.94	518.34	427.70	300.61	129.53
GLOBAL (H25 onwards)**	1,645.00	1,156.20	498.20	411.25	289.05	124.55
↑ GPSC	5,565.00	3,911.40	1,685.40	1,391.25	977.85	421.35
↓ GULF	3,220.00	2,263.20	975.20	805.00	565.80	243.80
↓ GUNKUL	280.00	196.80	84.80	70.00	49.20	21.20
↓ HANA	5,845.00	4,108.20	1,770.20	1,461.25	1,027.05	442.55
HMPRO	1,050.00	738.00	318.00	262.50	184.50	79.50
↑ ICHI	2,100.00	1,476.00	636.00	525.00	369.00	159.00
↓ INTUCH	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
IRPC	175.00	123.00	53.00	43.75	30.75	13.25
ITD	175.00	123.00	53.00	43.75	30.75	13.25
↓ IVL	2,520.00	1,771.20	763.20	630.00	442.80	190.80
↓ JAS M24X U24X	530.25	372.69	160.59	132.34	93.02	40.08
↓ JAS (Z24 onwards)**	385.00	270.60	116.60	96.25	67.65	29.15
↓ JMT	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
KBANK	6,545.00	4,600.20	1,982.20	1,636.25	1,150.05	495.55
↓ KCE	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
↓ KEX	910.00	639.60	275.60	227.50	159.90	68.90
↑ KKP	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
↓ KTB	1,120.00	787.20	339.20	280.00	196.80	84.80
KTC	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
LH	560.00	393.60	169.60	140.00	98.40	42.40
↓ LPN	245.00	172.20	74.20	61.25	43.05	18.55
↓ M	2,695.00	1,894.20	816.20	673.75	473.55	204.05
MAJOR	1,435.00	1,008.60	434.60	358.75	252.15	108.65
↑ MBK	2,380.00	1,672.80	720.80	595.00	418.20	180.20
MEGA	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
MINT	2,730.00	1,918.80	826.80	682.50	479.70	206.70
MTC	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
OR	1,295.00	910.20	392.20	323.75	227.55	98.05
↓ ORI	875.00	615.00	265.00	218.75	153.75	66.25
↓ OSP M24X	1,727.25	1,214.01	523.11	431.76	303.47	130.76
↓ OSP (U24 onwards)**	1,680.00	1,180.80	508.80	420.00	295.20	127.20
↓ PLANB	875.00	615.00	265.00	218.75	153.75	66.25
↑ PRM	805.00	565.80	243.80	201.25	141.45	60.95
↓ PSH	945.00	664.20	286.20	236.25	166.05	71.55
PSL	1,190.00	836.40	360.40	297.50	209.10	90.10
PTG	980.00	688.80	296.80	245.00	172.20	74.20
PTT	1,750.00	1,230.00	530.00	437.50	307.50	132.50
PTTEP	10,045.00	7,060.20	3,042.20	2,511.25	1,765.05	760.55
↑ PTTGC	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
QH	175.00	123.00	53.00	43.75	30.75	13.25
↓ RATCH	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↑ RS	1,505.00	1,057.80	455.80	376.25	264.45	113.95
S	105.00	73.80	31.80	26.25	18.45	7.95
↑ SAMART	980.00	688.80	296.80	245.00	172.20	74.20
SAWAD	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
↓ SCB	6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10

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Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SCC	14,105.00	9,913.80	4,271.80	3,526.25	2,478.45	1,067.95
↓ SCGP	2,730.00	1,918.80	826.80	682.50	479.70	206.70
↓ SGP	560.00	393.60	169.60	140.00	98.40	42.40
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
SPALI	1,750.00	1,230.00	530.00	437.50	307.50	132.50
↑ SPCG	805.00	565.80	243.80	201.25	141.45	60.95
SPRC	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ STA	2,975.00	2,091.00	901.00	743.75	522.75	225.25
↑ STEC	1,190.00	836.40	360.40	297.50	209.10	90.10
↑ STGT	1,330.00	934.80	402.80	332.50	233.70	100.70
↓ STPI	385.00	270.60	116.60	96.25	67.65	29.15
↓ SUPER	70.00	49.20	21.20	17.50	12.30	5.30
TASCO	1,260.00	885.60	381.60	315.00	221.40	95.40
TCAP	3,150.00	2,214.00	954.00	787.50	553.50	238.50
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI M24X U24X Z24X	269.50	189.42	81.62	67.38	47.36	20.41
THANI (H25 onwards)**	245.00	172.20	74.20	61.25	43.05	18.55
THCOM	1,960.00	1,377.60	593.60	490.00	344.40	148.40
↑ THG	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
↑ TISCO	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
↑ TKN	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↓ TOA	1,995.00	1,402.20	604.20	498.75	350.55	151.05
TOP	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
↑ TPIPL	175.00	123.00	53.00	43.75	30.75	13.25
TPIPP	245.00	172.20	74.20	61.25	43.05	18.55
↓ TQM	2,870.00	2,017.20	869.20	717.50	504.30	217.30
↑ TRUE	945.00	664.20	286.20	236.25	166.05	71.55
↓ TTA	945.00	664.20	286.20	236.25	166.05	71.55
TTB	140.00	98.40	42.40	35.00	24.60	10.60
TTCL	315.00	221.40	95.40	78.75	55.35	23.85
↓ TTW	560.00	393.60	169.60	140.00	98.40	42.40
↓ TU	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ TVO	1,260.00	885.60	381.60	315.00	221.40	95.40
↑ UNIQ	350.00	246.00	106.00	87.50	61.50	26.50
VGI	280.00	196.80	84.80	70.00	49.20	21.20
VNG	210.00	147.60	63.60	52.50	36.90	15.90
WHA	385.00	270.60	116.60	96.25	67.65	29.15
↓ WHAUP	280.00	196.80	84.80	70.00	49.20	21.20

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การปรับค่า MULTIPLIER ของสัญญา SINGLE STOCK FUTURES ที่มีการ CORPORATE ADJUST

โดยปกติแล้ว สัญญา Single Stock Futures จะมี Multiplier เป็น 1,000 ต่อสัญญา แต่ในกรณีที่สัญญามีอักษรลงท้ายเป็น X หรือ Y หรือ Z จะมี Multiplier เปลี่ยนแปลงไป โดยสามารถพิจารณาค่า Multiplier สำหรับสัญญาที่มีการเปลี่ยนแปลงได้ ดังตารางต่อไปนี้

MULTIPLIER ของสัญญาที่มีการ CORPORATE ADJUST		
GLOBAL	M24X U24X Z24X	1,040
JAS	M24X U24X	1,375
OSP	M24X	1,028
THANI	M24X U24X Z24X	1,100

## INTER-COMMODITY SPREAD CREDIT

CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
C01	FX	USD	1	A	EUR/USD	1	A	70
C01	FX	USD/JPY	1	A	USD	1	B	60
C01	FX	USD/JPY	1	A	EUR/USD	1	A	60
I01	INDEX	ENERG	1	A	SET50	1	B	70
I01	INDEX	SET50	1	A	ICT	1	B	60
I01	INDEX	SET50	1	A	FOOD	2	B	60
I01	INDEX	COMM	1	A	FOOD	3	B	50
I01	INDEX	ENERG	1	A	ICT	1	B	50
I01	INDEX	COMM	1	A	ICT	2	B	30
MT1	METAL	GOLD	1	A	GOLD-D	7	B	80
MT1	METAL	GO	1	A	SVF	9	B	80
S01	ICT	THCOM	1	A	TRUE	2	B	40
S02	PROP	AP	1	A	LH	1	B	40
S02	PROP	SIRI	1	A	S	2	B	40
S02	PROP	AMATA	1	A	SIRI	14	B	30
S02	PROP	SPALI	1	A	BLAND	30	A	30
S06	ENERG	GPSC	1	A	BGRIM	2	B	70
S06	ENERG	BANPU	1	A	IRPC	3	B	60
S06	ENERG	EGCO	1	A	GUNKUL	41	B	50
S06	ENERG	GPSC	1	A	GULF	1	B	50
S06	ENERG	GULF	1	A	EA	1	B	50
S06	ENERG	PTTEP	1	A	SPRC	17	B	40
S06	ENERG	TOP	1	A	BSRC	6	B	40
S06	ENERG	GPSC	1	A	EA	2	B	40
S06	ENERG	GULF	1	A	BANPU	8	B	40
S06	ENERG	BCP	1	A	BSRC	4	B	40
S06	ENERG	EA	1	A	RATCH	1	B	40
S06	ENERG	EA	1	A	PTG	4	B	40
S06	ENERG	OR	1	A	PTG	2	B	40
S06	ENERG	PTTEP	1	A	OR	8	B	30
S06	ENERG	PTTEP	1	A	WHAUP	38	B	30
S06	ENERG	TOP	1	A	SPRC	7	B	30
S06	ENERG	PTT	1	A	RATCH	1	B	30
S06	ENERG	BSRC	1	A	SPRC	1	B	30
S06	ENERG	PTG	1	A	WHAUP	2	B	30
S13	BANK	KBANK	1	A	SCB	1	B	40
S13	BANK	TISCO	1	A	BAY	4	A	20
S18	PETRO	PTTGC	1	A	IVL	2	B	50
S23	ETRON	DELTA	1	A	KCE	2	B	60
S23	ETRON	KCE	1	A	HANA	1	B	60
S30	TRANS	PSL	1	A	TTA	1	B	60
S30	TRANS	PSL	1	A	BEM	1	B	40
S36	COMM	BJC	1	A	HMPRO	2	B	40
S46	CONS	CK	1	A	STEC	2	B	50
S46	CONS	CK	1	A	STPI	7	B	40

หมายเหตุ: \* ลำดับในการคำนวณค่าหลักประกันรักษาสภาพของค่าความเสี่ยงระหว่างสินค้าอ้างอิง (Inter-Commodity Spread Credit) ให้เป็นไปตาม Risk Parameter File

(RPF)