

MARGIN REQUIREMENT

Effective from 16 May 2024 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↑ SET50 Futures	8,155.00	5,731.80	2,469.80	2,038.75	1,432.95	617.45
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	98,875.00	69,495.00	29,945.00	24,718.75	17,373.75	7,486.25
10 Baht Gold Futures	19,775.00	13,899.00	5,989.00	4,943.75	3,474.75	1,497.25
↑ Gold Online Futures	38,010.00	26,715.60	11,511.60	9,502.50	6,678.90	2,877.90
↑ Silver Online Futures	8,050.00	5,658.00	2,438.00	2,012.50	1,414.50	609.50
CURRENCY FUTURES						
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	1,365.00	959.40	413.40	2,730.00	1,918.80	826.80
ARGRICULTURE FUTURES						
↑ RSS3 Futures	71,925.00	50,553.00	21,783.00	71,925.00	50,553.00	21,783.00
↑ RSS3D	227,500.00	159,900.00	68,900.00	-	-	-
↓ Japanese Rubber	8,120.00	5,707.20	2,459.20	8,120.00	5,707.20	2,459.20
SECTOR FUTURES						
↑ BANK Index Futures	15,610.00	10,971.60	4,727.60	3,902.50	2,742.90	1,181.90
COMM Index Futures	16,940.00	11,906.40	5,130.40	4,235.00	2,976.60	1,282.60
↓ ENERG Index Futures	8,925.00	6,273.00	2,703.00	2,231.25	1,568.25	675.75
↑ FOOD Index Futures	5,075.00	3,567.00	1,537.00	1,268.75	891.75	384.25
↑ ICT Index Futures	8,155.00	5,731.80	2,469.80	2,038.75	1,432.95	617.45
INTEREST RATE FUTURES						
↓ 5Y Government Bond	7,525.00	5,289.00	2,279.00	1,881.25	1,322.25	569.75
↓ 3M BIBOR	840.00	590.40	254.40	1,680.00	1,180.80	508.80
SINGLE STOCK FUTURES						
↓ AAV	245.00	172.20	74.20	61.25	43.05	18.55
↑ ADVANC	12,600.00	8,856.00	3,816.00	3,150.00	2,214.00	954.00
↑ AEONTS	14,210.00	9,987.60	4,303.60	3,552.50	2,496.90	1,075.90
↓ AMATA	1,890.00	1,328.40	572.40	472.50	332.10	143.10
↑ AOT	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
↓ AP	910.00	639.60	275.60	227.50	159.90	68.90
↑ AWC	490.00	344.40	148.40	122.50	86.10	37.10
BA	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↑ BAM	1,225.00	861.00	371.00	306.25	215.25	92.75
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	7,595.00	5,338.20	2,300.20	1,898.75	1,334.55	575.05
↓ BCH	1,855.00	1,303.80	561.80	463.75	325.95	140.45
↓ BCP	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
↑ BCPG	665.00	467.40	201.40	166.25	116.85	50.35
↓ BDMS	1,890.00	1,328.40	572.40	472.50	332.10	143.10
BEAUTY	140.00	98.40	42.40	35.00	24.60	10.60
↑ BEC	700.00	492.00	212.00	175.00	123.00	53.00
↑ BEM	595.00	418.20	180.20	148.75	104.55	45.05
↓ BGRIM	2,975.00	2,091.00	901.00	743.75	522.75	225.25
↑ BH	24,850.00	17,466.00	7,526.00	6,212.50	4,366.50	1,881.50
↑ BJC	2,555.00	1,795.80	773.80	638.75	448.95	193.45
↓ BLA	1,645.00	1,156.20	498.20	411.25	289.05	124.55
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
↓ BPP	945.00	664.20	286.20	236.25	166.05	71.55
↓ BSRC	875.00	615.00	265.00	218.75	153.75	66.25
↑ BTS	630.00	442.80	190.80	157.50	110.70	47.70
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	595.00	418.20	180.20	148.75	104.55	45.05
↓ COM7	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↓ CPALL	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
↑ CPF	1,715.00	1,205.40	519.40	428.75	301.35	129.85

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

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Unit : Baht / Contract

UNDERLYING		OUTRIGHT			SPREAD		
		IM	MM	FM	IM	MM	FM
↓ CPN		5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
↑ CRC		4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
↓ DELTA		12,005.00	8,437.80	3,635.80	3,001.25	2,109.45	908.95
↑ EA		4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
↓ EASTW		210.00	147.60	63.60	52.50	36.90	15.90
↓ EGCO		8,295.00	5,830.20	2,512.20	2,073.75	1,457.55	628.05
↓ EPG		735.00	516.60	222.60	183.75	129.15	55.65
↑ ERW		560.00	393.60	169.60	140.00	98.40	42.40
↑ GFPT		1,190.00	836.40	360.40	297.50	209.10	90.10
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		5,845.00	4,108.20	1,770.20	1,461.25	1,027.05	442.55
↑ GULF		3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
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		945.00	664.20	286.20	236.25	166.05	71.55
↓ ICHI		2,030.00	1,426.80	614.80	507.50	356.70	153.70
↑ INTUCH		5,285.00	3,714.60	1,600.60	1,321.25	928.65	400.15
IRPC		175.00	123.00	53.00	43.75	30.75	13.25
↑ ITD		245.00	172.20	74.20	61.25	43.05	18.55
IVL		2,520.00	1,771.20	763.20	630.00	442.80	190.80
JAS	M24X U24X	819.00	575.64	248.04	204.53	143.76	61.94
JAS	(Z24 onwards)**	595.00	418.20	180.20	148.75	104.55	45.05
↓ JMT		3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
↑ KBANK		7,980.00	5,608.80	2,416.80	1,995.00	1,402.20	604.20
KCE		4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
↓ KEX		770.00	541.20	233.20	192.50	135.30	58.30
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		525.00	369.00	159.00	131.25	92.25	39.75
LPN		245.00	172.20	74.20	61.25	43.05	18.55
↑ M		2,905.00	2,041.80	879.80	726.25	510.45	219.95
MAJOR		1,435.00	1,008.60	434.60	358.75	252.15	108.65
↓ MBK		2,275.00	1,599.00	689.00	568.75	399.75	172.25
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		805.00	565.80	243.80	201.25	141.45	60.95
↑ OSP	M24X	2,051.00	1,441.56	621.16	512.72	360.37	155.28
↑ OSP	(U24 onwards)**	1,995.00	1,402.20	604.20	498.75	350.55	151.05
↓ PLANB		840.00	590.40	254.40	210.00	147.60	63.60
↑ PRM		875.00	615.00	265.00	218.75	153.75	66.25
PSH		945.00	664.20	286.20	236.25	166.05	71.55
↓ PSL		1,120.00	787.20	339.20	280.00	196.80	84.80
↓ PTG		945.00	664.20	286.20	236.25	166.05	71.55
↓ PTT		1,680.00	1,180.80	508.80	420.00	295.20	127.20
↑ PTTEP		10,465.00	7,355.40	3,169.40	2,616.25	1,838.85	792.35
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		2,205.00	1,549.80	667.80	551.25	387.45	166.95
↑ RS		2,030.00	1,426.80	614.80	507.50	356.70	153.70
S		105.00	73.80	31.80	26.25	18.45	7.95
↑ SAMART		1,015.00	713.40	307.40	253.75	178.35	76.85
↑ SAWAD	M24X U24X Z24X H25X	4,851.00	3,409.56	1,469.16	1,212.75	852.39	367.29
↑ SAWAD	(M25 onwards)**	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
SCB		6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10

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Effective from 16 May 2024 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ SCC	14,665.00	10,307.40	4,441.40	3,666.25	2,576.85	1,110.35
↑ SCGP	3,080.00	2,164.80	932.80	770.00	541.20	233.20
↓ SGP	525.00	369.00	159.00	131.25	92.25	39.75
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
↑ SPALI	1,995.00	1,402.20	604.20	498.75	350.55	151.05
↓ SPCG	665.00	467.40	201.40	166.25	116.85	50.35
↓ SPRC	980.00	688.80	296.80	245.00	172.20	74.20
↓ STA	2,485.00	1,746.60	752.60	621.25	436.65	188.15
STEC	1,190.00	836.40	360.40	297.50	209.10	90.10
↓ STGT	1,190.00	836.40	360.40	297.50	209.10	90.10
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	1,190.00	836.40	360.40	297.50	209.10	90.10
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	67.38	47.36	20.41
THANI	(H25 onwards)**	245.00	172.20	61.25	43.05	18.55
↓ THCOM	1,890.00	1,328.40	572.40	472.50	332.10	143.10
↓ THG	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
TISCO	8,505.00	5,977.80	2,575.80	2,126.25	1,494.45	643.95
↓ TKN	1,435.00	1,008.60	434.60	358.75	252.15	108.65
↑ TOA	2,520.00	1,771.20	763.20	630.00	442.80	190.80
TOP	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
TPIPL	140.00	98.40	42.40	35.00	24.60	10.60
TPIPP	245.00	172.20	74.20	61.25	43.05	18.55
↓ TQM	2,660.00	1,869.60	805.60	665.00	467.40	201.40
TRUE	945.00	664.20	286.20	236.25	166.05	71.55
↓ TTA	805.00	565.80	243.80	201.25	141.45	60.95
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	525.00	369.00	159.00	131.25	92.25	39.75
TU	1,050.00	738.00	318.00	262.50	184.50	79.50
TVO	1,855.00	1,303.80	561.80	463.75	325.95	140.45
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	175.00	123.00	53.00	43.75	30.75	13.25
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

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

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
SAWAD	M24X U24X Z24X H25X	1,100

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
C01	FX	USD	1	A	EUR/USD	1	A	50
I01	INDEX	COMM	1	A	SET50	2	B	70
I01	INDEX	ENERG	1	A	SET50	1	B	70
I01	INDEX	COMM	1	A	FOOD	3	B	60
I01	INDEX	SET50	1	A	FOOD	2	B	60
I01	INDEX	BANK	1	A	COMM	1	B	60
I01	INDEX	BANK	1	A	SET50	2	B	60
I01	INDEX	COMM	1	A	ENERG	2	B	50
I01	INDEX	BANK	1	A	FOOD	3	B	50
MT1	METAL	GOLD	1	A	GOLD-D	7	B	90
MT1	METAL	GO	1	A	SVF	8	B	80
MT1	METAL	GOLD	1	A	GO	3	B	70
MT1	METAL	GOLD-D	1	A	SVF	3	B	60
MT1	METAL	GOLD	1	A	SVF	25	B	60
MT1	METAL	GO	1	A	GOLD-D	3	B	60
S01	ICT	ADVANC	1	A	TRUE	26	B	30
S02	PROP	AMATA	1	A	WHA	5	B	50
S02	PROP	AP	1	A	LH	1	B	50
S02	PROP	ORI	1	A	AWC	2	B	50
S02	PROP	SIRI	1	A	S	2	B	50
S02	PROP	ORI	1	A	SIRI	4	B	40
S02	PROP	AWC	1	A	SIRI	3	B	40
S02	PROP	AMATA	1	A	S	28	B	30
S02	PROP	AP	1	A	SIRI	6	B	30
S02	PROP	LH	1	A	ORI	1	B	30
S02	PROP	LH	1	A	LPN	2	B	30
S02	PROP	ORI	1	A	S	8	B	30
S02	PROP	AWC	1	A	S	5	B	30
S06	ENERG	GPSC	1	A	BGRIM	2	B	80
S06	ENERG	GPSC	1	A	GULF	1	B	70
S06	ENERG	GULF	1	A	EA	1	B	60
S06	ENERG	GULF	1	A	BGRIM	2	B	60
S06	ENERG	TOP	1	A	SPRC	7	B	50
S06	ENERG	GPSC	1	A	EA	2	B	50
S06	ENERG	GPSC	1	A	BCPG	7	B	50
S06	ENERG	GPSC	1	A	GUNKUL	19	B	50
S06	ENERG	GULF	1	A	BANPU	8	B	50
S06	ENERG	EA	1	A	BGRIM	1	B	50
S06	ENERG	EA	1	A	PTG	4	B	50
S06	ENERG	EA	1	A	BANPU	6	B	50
S06	ENERG	BGRIM	1	A	BCPG	4	B	50
S06	ENERG	BGRIM	1	A	GUNKUL	10	B	50
S06	ENERG	BSRC	1	A	SPRC	1	B	50
S06	ENERG	EGCO	1	A	IRPC	58	B	40
S06	ENERG	GULF	1	A	BCPG	6	B	40
S06	ENERG	BPP	1	A	IRPC	7	B	40
S06	ENERG	SPCG	1	A	SGP	1	B	40
S06	ENERG	BCPG	1	A	IRPC	3	B	40
S13	BANK	BBL	1	A	KBANK	1	B	60
S13	BANK	BBL	1	A	SCB	1	B	50
S13	BANK	KBANK	1	A	KTB	8	B	50
S13	BANK	SCB	1	A	KTB	6	B	30
S16	FOOD	CBG	1	A	CPF	3	B	60
S16	FOOD	CBG	1	A	M	2	B	50

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

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