

MARGIN REQUIREMENT

Effective from 13 June 2024 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↓ SET50 Futures	6,720.00	4,723.20	2,035.20	1,680.00	1,180.80	508.80
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	41,090.00	28,880.40	12,444.40	10,272.50	7,220.10	3,111.10
↑ Silver Online Futures	10,465.00	7,355.40	3,169.40	2,616.25	1,838.85	792.35
CURRENCY FUTURES						
USD Futures	980.00	688.80	296.80	245.00	172.20	74.20
↓ EUR/USD Futures	665.00	467.40	201.40	1,330.00	934.80	402.80
↓ USD/JPY Futures	1,225.00	861.00	371.00	2,450.00	1,722.00	742.00
ARGRICULTURE FUTURES						
↓ RSS3 Futures	63,770.00	44,821.20	19,313.20	63,770.00	44,821.20	19,313.20
↓ RSS3D	201,600.00	141,696.00	61,056.00	-	-	-
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	14,420.00	10,135.20	4,367.20	3,605.00	2,533.80	1,091.80
↓ COMM Index Futures	16,310.00	11,463.60	4,939.60	4,077.50	2,865.90	1,234.90
↓ ENERG Index Futures	8,435.00	5,928.60	2,554.60	2,108.75	1,482.15	638.65
↓ FOOD Index Futures	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
↓ ICT Index Futures	6,965.00	4,895.40	2,109.40	1,741.25	1,223.85	527.35
INTEREST RATE FUTURES						
↓ 5Y Government Bond	6,405.00	4,501.80	1,939.80	1,601.25	1,125.45	484.95
↓ 3M BIBOR	770.00	541.20	233.20	1,540.00	1,082.40	466.40
SINGLE STOCK FUTURES						
↑ AAV	280.00	196.80	84.80	70.00	49.20	21.20
↓ ADVANC	10,605.00	7,453.80	3,211.80	2,651.25	1,863.45	802.95
↓ AEONTS	12,915.00	9,077.40	3,911.40	3,228.75	2,269.35	977.85
↑ AMATA	1,960.00	1,377.60	593.60	490.00	344.40	148.40
↓ AOT	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
↓ AP	840.00	590.40	254.40	210.00	147.60	63.60
↓ AWC	455.00	319.80	137.80	113.75	79.95	34.45
↑ BA	1,890.00	1,328.40	572.40	472.50	332.10	143.10
↓ BAM	980.00	688.80	296.80	245.00	172.20	74.20
↑ BANPU	630.00	442.80	190.80	157.50	110.70	47.70
↓ BAY	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↓ BBL	6,685.00	4,698.60	2,024.60	1,671.25	1,174.65	506.15
↓ BCH	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↓ BCP	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
↓ BCPG	595.00	418.20	180.20	148.75	104.55	45.05
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	595.00	418.20	180.20	148.75	104.55	45.05
↓ BEM	560.00	393.60	169.60	140.00	98.40	42.40
BGRIM	2,975.00	2,091.00	901.00	743.75	522.75	225.25
↓ BH	20,265.00	14,243.40	6,137.40	5,066.25	3,560.85	1,534.35
↑ BJC	2,695.00	1,894.20	816.20	673.75	473.55	204.05
↑ BLA	2,625.00	1,845.00	795.00	656.25	461.25	198.75
↑ BLAND	105.00	73.80	31.80	26.25	18.45	7.95
↓ BPP	875.00	615.00	265.00	218.75	153.75	66.25
BSRC	875.00	615.00	265.00	218.75	153.75	66.25
↑ BTS	980.00	688.80	296.80	245.00	172.20	74.20
↑ CBG	7,560.00	5,313.60	2,289.60	1,890.00	1,328.40	572.40
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	2,170.00	1,525.20	657.20	542.50	381.30	164.30
↓ CKP	525.00	369.00	159.00	131.25	92.25	39.75
COM7	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↑ CPALL	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
↑ CPF	2,030.00	1,426.80	614.80	507.50	356.70	153.70

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

MARGIN REQUIREMENT

Effective from 13 June 2024 onwards

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	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
↓ DELTA	10,780.00	7,576.80	3,264.80	2,695.00	1,894.20	816.20
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	525.00	369.00	159.00	131.25	92.25	39.75
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	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
↓ GULF	3,150.00	2,214.00	954.00	787.50	553.50	238.50
↓ GUNKUL	245.00	172.20	74.20	61.25	43.05	18.55
HANA	5,845.00	4,108.20	1,770.20	1,461.25	1,027.05	442.55
↓ HMPRO	840.00	590.40	254.40	210.00	147.60	63.60
ICHI	2,030.00	1,426.80	614.80	507.50	356.70	153.70
↓ INTUCH	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
IRPC	175.00	123.00	53.00	43.75	30.75	13.25
↓ ITD	210.00	147.60	63.60	52.50	36.90	15.90
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	3,115.00	2,189.40	943.40	778.75	547.35	235.85
↓ KBANK	6,895.00	4,846.20	2,088.20	1,723.75	1,211.55	522.05
KCE	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
↓ KEX	665.00	467.40	201.40	166.25	116.85	50.35
KKP	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
↓ KTB	910.00	639.60	275.60	227.50	159.90	68.90
↓ KTC	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
LH	525.00	369.00	159.00	131.25	92.25	39.75
↓ LPN	210.00	147.60	63.60	52.50	36.90	15.90
↑ M	3,010.00	2,115.60	911.60	752.50	528.90	227.90
↑ MAJOR	1,750.00	1,230.00	530.00	437.50	307.50	132.50
↓ MBK	1,960.00	1,377.60	593.60	490.00	344.40	148.40
↓ MEGA	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
↓ MINT	2,625.00	1,845.00	795.00	656.25	461.25	198.75
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	735.00	516.60	222.60	183.75	129.15	55.65
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	805.00	565.80	243.80	201.25	141.45	60.95
↑ PRM	910.00	639.60	275.60	227.50	159.90	68.90
↑ PSH	1,015.00	713.40	307.40	253.75	178.35	76.85
↑ PSL	1,575.00	1,107.00	477.00	393.75	276.75	119.25
PTG	945.00	664.20	286.20	236.25	166.05	71.55
↓ PTT	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↓ PTTEP	9,870.00	6,937.20	2,989.20	2,467.50	1,734.30	747.30
↓ PTTGC	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
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	980.00	688.80	296.80	245.00	172.20	74.20
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	5,635.00	3,960.60	1,706.60	1,408.75	990.15	426.65

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

MARGIN REQUIREMENT

Effective from 13 June 2024 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SCC	12,950.00	9,102.00	3,922.00	3,237.50	2,275.50	980.50
↑ SCGP	3,535.00	2,484.60	1,070.60	883.75	621.15	267.65
↑ SGP	840.00	590.40	254.40	210.00	147.60	63.60
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
↓ SPALI	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↑ SPCG	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ SPRC	945.00	664.20	286.20	236.25	166.05	71.55
↑ STA	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
STEC	1,190.00	836.40	360.40	297.50	209.10	90.10
↑ STGT	1,645.00	1,156.20	498.20	411.25	289.05	124.55
↓ STPI	350.00	246.00	106.00	87.50	61.50	26.50
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	81.62	67.38	47.36	20.41
THANI (H25 onwards)**	245.00	172.20	74.20	61.25	43.05	18.55
↓ THCOM	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↓ THG	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
↓ TISCO	8,015.00	5,633.40	2,427.40	2,003.75	1,408.35	606.85
↑ TKN	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↑ TOA	2,695.00	1,894.20	816.20	673.75	473.55	204.05
↓ TOP	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
TPIPL	140.00	98.40	42.40	35.00	24.60	10.60
↓ TPIPP	210.00	147.60	63.60	52.50	36.90	15.90
TQM	2,660.00	1,869.60	805.60	665.00	467.40	201.40
↑ TRUE	1,015.00	713.40	307.40	253.75	178.35	76.85
↑ TTA	1,050.00	738.00	318.00	262.50	184.50	79.50
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	2,310.00	1,623.60	699.60	577.50	405.90	174.90
↓ UNIQ	315.00	221.40	95.40	78.75	55.35	23.85
VGI	280.00	196.80	84.80	70.00	49.20	21.20
↑ VNG	280.00	196.80	84.80	70.00	49.20	21.20
↑ WHA	455.00	319.80	137.80	113.75	79.95	34.45
↑ WHAUP	420.00	295.20	127.20	105.00	73.80	31.80

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	70
I01	INDEX	ENERG	1	A	SET50	1	B	70
MT1	METAL	GOLD	1	A	GOLD-D	7	B	90
MT1	METAL	GOLD	1	A	GO	3	B	80
MT1	METAL	GO	1	A	SVF	8	B	80
MT1	METAL	GO	1	A	GOLD-D	3	B	70
MT1	METAL	GOLD-D	1	A	SVF	3	B	60
MT1	METAL	GOLD	1	A	SVF	23	B	60
S02	PROP	AMATA	1	A	LH	3	B	50
S02	PROP	PSH	1	A	LH	2	B	40
S02	PROP	AWC	1	A	QH	2	B	40
S02	PROP	SIRI	1	A	BLAND	2	B	30
S06	ENERG	GPSC	1	A	BGRIM	2	B	80
S06	ENERG	SPCG	1	A	SGP	1	B	80
S06	ENERG	TTW	1	A	SGP	1	A	70
S06	ENERG	GULF	1	A	BGRIM	2	B	60
S06	ENERG	SPCG	1	A	TTW	1	A	60
S06	ENERG	SPCG	1	A	WHAUP	3	B	60
S06	ENERG	SGP	1	A	WHAUP	2	B	60
S06	ENERG	PTTEP	1	A	TOP	3	B	50
S06	ENERG	TOP	1	A	BCP	1	B	50
S06	ENERG	GPSC	1	A	GULF	1	B	50
S06	ENERG	GULF	1	A	GUNKUL	16	B	50
S06	ENERG	EA	1	A	BCPG	4	B	50
S06	ENERG	TTW	1	A	WHAUP	2	A	50
S06	ENERG	PTTEP	1	A	BCP	4	B	40
S06	ENERG	BCP	1	A	BPP	3	B	40
S06	ENERG	PTT	1	A	BPP	2	B	40
S06	ENERG	BPP	1	A	CKP	3	B	40
S06	ENERG	TTW	1	A	PTG	1	B	40
S06	ENERG	PTG	1	A	SGP	1	A	40
S06	ENERG	BCP	1	A	BANPU	7	B	30
S06	ENERG	SPCG	1	A	PTG	1	A	30
S18	PETRO	PTTGC	1	A	IVL	2	B	60
S30	TRANS	PSL	1	A	TTA	1	B	70
S30	TRANS	PRM	1	A	BTS	1	A	50
S36	COMM	COM7	1	A	HMPRO	2	B	50
S45	MEDIA	MAJOR	1	A	VGI	9	B	50
S46	CONS	CK	1	A	STEC	2	B	50

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

(RPF)