

MARGIN REQUIREMENT

Effective from 11 July 2024 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↓ SET50 Futures	6,475.00	4,551.00	1,961.00	1,618.75	1,137.75	490.25
PRECIOUS METAL FUTURES						
↓ 50 Baht Gold Futures	91,875.00	64,575.00	27,825.00	22,968.75	16,143.75	6,956.25
↓ 10 Baht Gold Futures	18,375.00	12,915.00	5,565.00	4,593.75	3,228.75	1,391.25
↓ Gold Online Futures	33,950.00	23,862.00	10,282.00	8,487.50	5,965.50	2,570.50
↓ Silver Online Futures	8,785.00	6,174.60	2,660.60	2,196.25	1,543.65	665.15
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	58,310.00	40,983.60	17,659.60	58,310.00	40,983.60	17,659.60
↓ RSS3D	184,450.00	129,642.00	55,862.00	-	-	-
↑ Japanese Rubber	9,310.00	6,543.60	2,819.60	9,310.00	6,543.60	2,819.60
SECTOR FUTURES						
↓ BANK Index Futures	13,510.00	9,495.60	4,091.60	3,377.50	2,373.90	1,022.90
↓ COMM Index Futures	15,225.00	10,701.00	4,611.00	3,806.25	2,675.25	1,152.75
↓ ENERG Index Futures	7,700.00	5,412.00	2,332.00	1,925.00	1,353.00	583.00
↓ 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	5,775.00	4,059.00	1,749.00	1,443.75	1,014.75	437.25
↓ 3M BIBOR	700.00	492.00	212.00	1,400.00	984.00	424.00
SINGLE STOCK FUTURES						
↓ AAV	245.00	172.20	74.20	61.25	43.05	18.55
↓ ADVANC	9,555.00	6,715.80	2,893.80	2,388.75	1,678.95	723.45
↓ AEONTS	11,725.00	8,241.00	3,551.00	2,931.25	2,060.25	887.75
↑ AMATA	2,065.00	1,451.40	625.40	516.25	362.85	156.35
↓ AOT	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
↓ AP	770.00	541.20	233.20	192.50	135.30	58.30
↓ AWC	420.00	295.20	127.20	105.00	73.80	31.80
↑ BA	2,205.00	1,549.80	667.80	551.25	387.45	166.95
↓ BAM	805.00	565.80	243.80	201.25	141.45	60.95
↓ BANPU	595.00	418.20	180.20	148.75	104.55	45.05
↑ BAY	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↓ BBL	6,405.00	4,501.80	1,939.80	1,601.25	1,125.45	484.95
↓ BCH	1,435.00	1,008.60	434.60	358.75	252.15	108.65
↓ BCP	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
↓ BCPG	595.00	418.20	180.20	148.75	104.55	45.05
↓ BDMS	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↓ BEAUTY	105.00	73.80	31.80	26.25	18.45	7.95
↑ BEC	665.00	467.40	201.40	166.25	116.85	50.35
↓ BEM	560.00	393.60	169.60	140.00	98.40	42.40
↓ BGRIM	2,730.00	1,918.80	826.80	682.50	479.70	206.70
↓ BH	18,690.00	13,136.40	5,660.40	4,672.50	3,284.10	1,415.10
↓ BJC	2,345.00	1,648.20	710.20	586.25	412.05	177.55
↓ BLA	2,310.00	1,623.60	699.60	577.50	405.90	174.90
↓ 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	910.00	639.60	275.60	227.50	159.90	68.90
↓ BTS	770.00	541.20	233.20	192.50	135.30	58.30
↓ CBG	7,210.00	5,067.60	2,183.60	1,802.50	1,266.90	545.90
↓ CENTEL	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
↓ CHG	245.00	172.20	74.20	61.25	43.05	18.55
↓ CK	1,960.00	1,377.60	593.60	490.00	344.40	148.40
↓ CKP	490.00	344.40	148.40	122.50	86.10	37.10
↑ COM7	2,275.00	1,599.00	689.00	568.75	399.75	172.25
↓ CPALL	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
↓ CPF	1,890.00	1,328.40	572.40	472.50	332.10	143.10

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ CPN	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
↑ CRC	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
↑ DELTA	11,585.00	8,142.60	3,508.60	2,896.25	2,035.65	877.15
↑ EA	6,650.00	4,674.00	2,014.00	1,662.50	1,168.50	503.50
↑ EASTW	245.00	172.20	74.20	61.25	43.05	18.55
↓ EGCO	7,420.00	5,215.20	2,247.20	1,855.00	1,303.80	561.80
↓ EPG	630.00	442.80	190.80	157.50	110.70	47.70
↓ ERW	490.00	344.40	148.40	122.50	86.10	37.10
GFPT	1,190.00	836.40	360.40	297.50	209.10	90.10
↓ GLOBAL U24X Z24X	1,601.25	1,125.45	484.95	400.40	281.42	121.26
↓ GLOBAL (H25 onwards)**	1,540.00	1,082.40	466.40	385.00	270.60	116.60
GPSC	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
↑ GULF	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
GUNKUL	245.00	172.20	74.20	61.25	43.05	18.55
↑ HANA	6,440.00	4,526.40	1,950.40	1,610.00	1,131.60	487.60
HMPRO	840.00	590.40	254.40	210.00	147.60	63.60
↓ ICHI	1,855.00	1,303.80	561.80	463.75	325.95	140.45
↓ INTUCH	5,740.00	4,034.40	1,738.40	1,435.00	1,008.60	434.60
↓ IRPC	140.00	98.40	42.40	35.00	24.60	10.60
↓ ITD	175.00	123.00	53.00	43.75	30.75	13.25
↓ IVL	2,135.00	1,500.60	646.60	533.75	375.15	161.65
JAS 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	2,870.00	2,017.20	869.20	717.50	504.30	217.30
↓ 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	665.00	467.40	201.40	166.25	116.85	50.35
↓ KKP	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
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	2,905.00	2,041.80	879.80	726.25	510.45	219.95
↓ MAJOR	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ MBK	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ MEGA	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
↓ MINT	2,415.00	1,697.40	731.40	603.75	424.35	182.85
↓ MTC	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
↓ OR	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ ORI	700.00	492.00	212.00	175.00	123.00	53.00
↓ OSP	1,925.00	1,353.00	583.00	481.25	338.25	145.75
↓ PLANB	770.00	541.20	233.20	192.50	135.30	58.30
PRM	910.00	639.60	275.60	227.50	159.90	68.90
↓ PSH	840.00	590.40	254.40	210.00	147.60	63.60
↓ PSL	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↓ PTG	910.00	639.60	275.60	227.50	159.90	68.90
↓ PTT	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↓ PTTEP	9,345.00	6,568.20	2,830.20	2,336.25	1,642.05	707.55
↓ PTTGC	3,010.00	2,115.60	911.60	752.50	528.90	227.90
↓ QH	140.00	98.40	42.40	35.00	24.60	10.60
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	875.00	615.00	265.00	218.75	153.75	66.25
↓ SAWAD U24X Z24X H25X	4,543.00	3,193.08	1,375.88	1,135.75	798.27	343.97
↓ SAWAD (M25 onwards)**	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
SCB	5,635.00	3,960.60	1,706.60	1,408.75	990.15	426.65

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Effective from 11 July 2024 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SCC	11,865.00	8,339.40	3,593.40	2,966.25	2,084.85	898.35
↓ SCGP	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
↓ SGP	735.00	516.60	222.60	183.75	129.15	55.65
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
↓ SPALI	1,470.00	1,033.20	445.20	367.50	258.30	111.30
SPCG	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ SPRC	910.00	639.60	275.60	227.50	159.90	68.90
↓ STA	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
↓ STEC	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ STGT	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↑ 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	1,618.75	1,137.75	87.45
↑ THANI U24X Z24X	308.00	216.48	93.28	77.00	54.12	23.32
↑ THANI (H25 onwards)**	280.00	196.80	84.80	70.00	49.20	21.20
↓ THCOM	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↑ THG	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
TISCO	8,015.00	5,633.40	2,427.40	2,003.75	1,408.35	606.85
↓ TKN	1,400.00	984.00	424.00	350.00	246.00	106.00
↓ TOA	2,030.00	1,426.80	614.80	507.50	356.70	153.70
TOP	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
↓ TPIPL	105.00	73.80	31.80	26.25	18.45	7.95
TPIPP	210.00	147.60	63.60	52.50	36.90	15.90
↓ TQM	2,485.00	1,746.60	752.60	621.25	436.65	188.15
↓ TRUE	980.00	688.80	296.80	245.00	172.20	74.20
↑ TTA	1,085.00	762.60	328.60	271.25	190.65	82.15
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	490.00	344.40	148.40	122.50	86.10	37.10
↓ TU	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ TVO	2,170.00	1,525.20	657.20	542.50	381.30	164.30
↓ UNIQ	280.00	196.80	84.80	70.00	49.20	21.20
↓ VGI	210.00	147.60	63.60	52.50	36.90	15.90
↓ VNG	245.00	172.20	74.20	61.25	43.05	18.55
↑ WHA	525.00	369.00	159.00	131.25	92.25	39.75
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		
UNDERLYING	SERIES	CONTRACT SIZE
GLOBAL	U24X Z24X	1,040
JAS	U24X	1,375
SAWAD	U24X Z24X H25X	1,100
THANI	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
I01	INDEX	ENERG	1	A	SET50	1	B	70
I01	INDEX	COMM	1	A	FOOD	3	B	60
I01	INDEX	COMM	1	A	SET50	2	B	60
I01	INDEX	SET50	1	A	FOOD	1	B	50
I01	INDEX	ENERG	1	A	FOOD	2	B	40
MT1	METAL	GOLD	1	A	GOLD-D	7	B	90
MT1	METAL	GOLD	1	A	GO	3	B	80
MT1	METAL	GO	1	A	GOLD-D	3	B	70
MT1	METAL	GO	1	A	SVF	8	B	70
MT1	METAL	GOLD-D	1	A	SVF	3	B	60
MT1	METAL	GOLD	1	A	SVF	23	B	60
S02	PROP	AP	1	A	LH	1	B	50
S02	PROP	AP	1	A	ORI	2	B	40
S02	PROP	ORI	1	A	QH	3	B	40
S02	PROP	AWC	1	A	BLAND	6	B	40
S02	PROP	MBK	1	A	AP	2	B	30
S02	PROP	MBK	1	A	LH	3	B	30
S02	PROP	MBK	1	A	AWC	5	B	30
S02	PROP	PSH	1	A	QH	5	B	30
S02	PROP	QH	1	A	S	2	B	30
S06	ENERG	GPSC	1	A	BGRIM	2	B	70
S06	ENERG	TOP	1	A	BSRC	6	B	60
S06	ENERG	GULF	1	A	BGRIM	2	B	60
S06	ENERG	OR	1	A	IRPC	10	B	60
S06	ENERG	EGCO	1	A	EASTW	36	B	50
S06	ENERG	GPSC	1	A	GULF	1	B	50
S06	ENERG	RATCH	1	A	EASTW	9	B	50
S06	ENERG	RATCH	1	A	IRPC	16	B	50
S06	ENERG	BGRIM	1	A	BPP	2	B	50
S06	ENERG	EASTW	1	A	IRPC	2	B	50
S06	ENERG	EGCO	1	A	GPSC	2	B	40
S06	ENERG	EGCO	1	A	RATCH	4	B	40
S06	ENERG	EGCO	1	A	EA	5	B	40
S06	ENERG	GULF	1	A	SPRC	5	B	40
S06	ENERG	PTT	1	A	BANPU	6	B	40
S06	ENERG	BPP	1	A	EASTW	4	B	40
S06	ENERG	TTW	1	A	SPRC	1	B	40
S06	ENERG	PTTEP	1	A	PTT	5	B	30
S06	ENERG	EGCO	1	A	BGRIM	5	B	30
S13	BANK	BBL	1	A	KBANK	1	B	50
S13	BANK	BBL	1	A	SCB	1	B	50
S13	BANK	KBANK	1	A	TCAP	3	B	40
S13	BANK	KBANK	1	A	TTB	76	B	30
S23	ETRON	DELTA	1	A	HANA	2	B	70
S24	FIN	AEONTS	1	A	THANI	61	B	40
S24	FIN	SAWAD	1	A	BAM	5	B	40
S30	TRANS	PSL	1	A	TTA	1	B	60
S36	COMM	CPALL	1	A	BEAUTY	114	B	40

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