

MARGIN REQUIREMENT						
Effective from 27 September 2024 onwards			Unit : Baht / Contract			
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
SET50 Futures	6,860.00	4,821.60	2,077.60	1,715.00	1,205.40	519.40
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	75,775.00	53,259.00	22,949.00	18,943.75	13,314.75	5,737.25
10 Baht Gold Futures	15,155.00	10,651.80	4,589.80	3,788.75	2,662.95	1,147.45
Gold Online Futures	32,305.00	22,705.80	9,783.80	8,076.25	5,676.45	2,445.95
Silver Online Futures	7,945.00	5,584.20	2,406.20	1,986.25	1,396.05	601.55
CURRENCY FUTURES						
USD Futures	910.00	639.60	275.60	227.50	159.90	68.90
EUR/USD Futures	665.00	467.40	201.40	1,330.00	934.80	402.80
USD/JPY Futures	2,380.00	1,672.80	720.80	4,760.00	3,345.60	1,441.60
AGRICULTURE FUTURES						
RSS3 Futures	45,115.00	31,709.40	13,663.40	45,115.00	31,709.40	13,663.40
RSS3D	142,625.00	100,245.00	43,195.00	-	-	-
Japanese Rubber	8,505.00	5,977.80	2,575.80	8,505.00	5,977.80	2,575.80
SECTOR FUTURES						
BANK Index Futures	18,200.00	12,792.00	5,512.00	4,550.00	3,198.00	1,378.00
COMM Index Futures	19,460.00	13,677.60	5,893.60	4,865.00	3,419.40	1,473.40
ENERG Index Futures	7,840.00	5,510.40	2,374.40	1,960.00	1,377.60	593.60
FOOD Index Futures	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
ICT Index Futures	7,490.00	5,264.40	2,268.40	1,872.50	1,316.10	567.10
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	560.00	393.60	169.60	1,120.00	787.20	339.20
SINGLE STOCK FUTURES						
AAV	280.00	196.80	84.80	70.00	49.20	21.20
ADVANC	13,230.00	9,298.80	4,006.80	3,307.50	2,324.70	1,001.70
AEONTS	16,170.00	11,365.20	4,897.20	4,042.50	2,841.30	1,224.30
AMATA	2,590.00	1,820.40	784.40	647.50	455.10	196.10
AOT	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
AP	700.00	492.00	212.00	175.00	123.00	53.00
AWC	525.00	369.00	159.00	131.25	92.25	39.75
BA	2,555.00	1,795.80	773.80	638.75	448.95	193.45
BAM	945.00	664.20	286.20	236.25	166.05	71.55
BANPU	595.00	418.20	180.20	148.75	104.55	45.05
BAY	2,135.00	1,500.60	646.60	533.75	375.15	161.65
BBL	8,365.00	5,879.40	2,533.40	2,091.25	1,469.85	633.35
BCH	1,505.00	1,057.80	455.80	376.25	264.45	113.95
BCP	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
BCPG	665.00	467.40	201.40	166.25	116.85	50.35
BDMS	1,995.00	1,402.20	604.20	498.75	350.55	151.05
BEAUTY	105.00	73.80	31.80	26.25	18.45	7.95
BEC	525.00	369.00	159.00	131.25	92.25	39.75
BEM	595.00	418.20	180.20	148.75	104.55	45.05
BGRIM	2,835.00	1,992.60	858.60	708.75	498.15	214.65
BH	17,990.00	12,644.40	5,448.40	4,497.50	3,161.10	1,362.10
BJC	2,240.00	1,574.40	678.40	560.00	393.60	169.60
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	1,015.00	713.40	307.40	253.75	178.35	76.85
BSRC	1,015.00	713.40	307.40	253.75	178.35	76.85
BTS	630.00	442.80	190.80	157.50	110.70	47.70
CBG	6,895.00	4,846.20	2,088.20	1,723.75	1,211.55	522.05
CENTEL	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
CHG	280.00	196.80	84.80	70.00	49.20	21.20
CK	2,030.00	1,426.80	614.80	507.50	356.70	153.70
CKP	420.00	295.20	127.20	105.00	73.80	31.80
COM7	2,905.00	2,041.80	879.80	726.25	510.45	219.95
CPALL	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
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	6,370.00	4,477.20	1,929.20	1,592.50	1,119.30	482.30
CRC	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
DELTA	14,035.00	9,864.60	4,250.60	3,508.75	2,466.15	1,062.65
EA	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
EASTW	350.00	246.00	106.00	87.50	61.50	26.50
↑ EGCO	10,465.00	7,355.40	3,169.40	2,616.25	1,838.85	792.35
EPG	665.00	467.40	201.40	166.25	116.85	50.35
ERW	420.00	295.20	127.20	105.00	73.80	31.80
GFPT	1,190.00	836.40	360.40	297.50	209.10	90.10
GLOBAL U24X Z24X	2,075.50	1,458.78	628.58	518.70	364.57	157.09
GLOBAL (H25 onwards)**	1,995.00	1,402.20	604.20	498.75	350.55	151.05
GPSC	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
GULF	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
GUNKUL	385.00	270.60	116.60	96.25	67.65	29.15
HANA	5,705.00	4,009.80	1,727.80	1,426.25	1,002.45	431.95
HMPRO	1,225.00	861.00	371.00	306.25	215.25	92.75
ICHI	1,575.00	1,107.00	477.00	393.75	276.75	119.25
INTUCH	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
IRPC	175.00	123.00	53.00	43.75	30.75	13.25
ITD	140.00	98.40	42.40	35.00	24.60	10.60
IVL	2,415.00	1,697.40	731.40	603.75	424.35	182.85
JAS U24X	626.50	440.34	189.74	156.41	109.93	47.37
JAS (Z24 onwards)**	455.00	319.80	137.80	113.75	79.95	34.45
JMT	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
KBANK	8,610.00	6,051.60	2,607.60	2,152.50	1,512.90	651.90
KCE	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
KEX	595.00	418.20	180.20	148.75	104.55	45.05
KKP	5,145.00	3,616.20	1,558.20	1,286.25	904.05	389.55
KTB	1,050.00	738.00	318.00	262.50	184.50	79.50
KTC	3,290.00	2,312.40	996.40	822.50	578.10	249.10
LH	455.00	319.80	137.80	113.75	79.95	34.45
LPN	175.00	123.00	53.00	43.75	30.75	13.25
M	2,765.00	1,943.40	837.40	691.25	485.85	209.35
MAJOR	1,715.00	1,205.40	519.40	428.75	301.35	129.85
MBK	1,575.00	1,107.00	477.00	393.75	276.75	119.25
MEGA	3,220.00	2,263.20	975.20	805.00	565.80	243.80
MINT	2,590.00	1,820.40	784.40	647.50	455.10	196.10
MTC	4,585.00	3,222.60	1,388.60	1,146.25	805.65	347.15
OR	1,225.00	861.00	371.00	306.25	215.25	92.75
ORI	560.00	393.60	169.60	140.00	98.40	42.40
OSP	1,890.00	1,328.40	572.40	472.50	332.10	143.10
PLANB	910.00	639.60	275.60	227.50	159.90	68.90
PRM	875.00	615.00	265.00	218.75	153.75	66.25
PSH	805.00	565.80	243.80	201.25	141.45	60.95
PSL	1,225.00	861.00	371.00	306.25	215.25	92.75
PTG	840.00	590.40	254.40	210.00	147.60	63.60
PTT	1,645.00	1,156.20	498.20	411.25	289.05	124.55
PTTEP	9,415.00	6,617.40	2,851.40	2,353.75	1,654.35	712.85
PTTGC	2,940.00	2,066.40	890.40	735.00	516.60	222.60
QH	175.00	123.00	53.00	43.75	30.75	13.25
RATCH	2,415.00	1,697.40	731.40	603.75	424.35	182.85
RS U24X Z24X H25X M25X	1,260.00	885.60	381.60	173.25	121.77	52.47
RS (U25 onwards)**	630.00	442.80	190.80	157.50	110.70	47.70
S	105.00	73.80	31.80	26.25	18.45	7.95
SAMART	840.00	590.40	254.40	210.00	147.60	63.60
SAWAD U24X Z24X H25X	6,622.00	4,654.32	2,005.52	1,655.50	1,163.58	501.38
SAWAD (M25 onwards)**	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
SCB	5,635.00	3,960.60	1,706.60	1,408.75	990.15	426.65

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	IM	MM	FM	IM	MM	FM
SCC	17,605.00	12,373.80	5,331.80	4,401.25	3,093.45	1,332.95
SCGP	3,220.00	2,263.20	975.20	805.00	565.80	243.80
SGP	490.00	344.40	148.40	122.50	86.10	37.10
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
SPALI	1,680.00	1,180.80	508.80	420.00	295.20	127.20
SPCG	1,120.00	787.20	339.20	280.00	196.80	84.80
SPRC	805.00	565.80	243.80	201.25	141.45	60.95
STA	2,975.00	2,091.00	901.00	743.75	522.75	225.25
STEC	1,295.00	910.20	392.20	323.75	227.55	98.05
STGT	1,995.00	1,402.20	604.20	498.75	350.55	151.05
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	1,155.00	811.80	349.80	288.75	202.95	87.45
TCAP	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
THAI	1,155.00	811.80	349.80	1,715.00	1,205.40	87.45
THANI	U24X Z24X	346.50	243.54	86.63	60.89	26.24
THANI	(H25 onwards)**	315.00	221.40	78.75	55.35	23.85
THCOM	1,470.00	1,033.20	445.20	367.50	258.30	111.30
THG	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
TISCO	5,110.00	3,591.60	1,547.60	1,277.50	897.90	386.90
TKN	1,295.00	910.20	392.20	323.75	227.55	98.05
TOA	1,750.00	1,230.00	530.00	437.50	307.50	132.50
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	280.00	196.80	84.80	70.00	49.20	21.20
TQM	2,590.00	1,820.40	784.40	647.50	455.10	196.10
TRUE	1,085.00	762.60	328.60	271.25	190.65	82.15
TTA	910.00	639.60	275.60	227.50	159.90	68.90
TTB	140.00	98.40	42.40	35.00	24.60	10.60
TTCL	350.00	246.00	106.00	87.50	61.50	26.50
TTW	490.00	344.40	148.40	122.50	86.10	37.10
TU	1,050.00	738.00	318.00	262.50	184.50	79.50
TVO	2,275.00	1,599.00	689.00	568.75	399.75	172.25
UNIQ	385.00	270.60	116.60	96.25	67.65	29.15
VGI	490.00	344.40	148.40	122.50	86.10	37.10
VNG	245.00	172.20	74.20	61.25	43.05	18.55
WHA	455.00	319.80	137.80	113.75	79.95	34.45
WHAUP	315.00	221.40	95.40	78.75	55.35	23.85
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การปรับค่า MULTIPLIER ของสัญญา SINGLE STOCK FUTURES ที่มีการ CORPORATE ADJUST						
โดยปกติแล้ว สัญญา Single Stock Futures จะมี Multiplier เป็น 1,000 ต่อสัญญา แต่ในกรณีที่สัญญาที่มีอักษรลงท้ายเป็น 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
RS	U24X Z24X H25X M25X	2,000
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/JPY	1	A	EUR/USD	1	A	50
I01	INDEX	BANK	1	A	SET50	2	B	70
I01	INDEX	BANK	1	A	COMM	1	B	60
I01	INDEX	COMM	1	A	ENERG	2	B	60
I01	INDEX	COMM	1	A	SET50	2	B	60
I01	INDEX	BANK	1	A	ENERG	2	B	50
I01	INDEX	ENERG	1	A	SET50	1	B	50
MT1	METAL	GOLD	1	A	GOLD-D	7	B	90
MT1	METAL	GO	1	A	SVF	9	B	70
RU1	RUBBER	RSS3	1	A	JRF	4	B	40
S01	ICT	THCOM	1	A	SAMART	2	B	50
S02	PROP	AP	1	A	QH	5	B	60
S02	PROP	ORI	1	A	AWC	1	B	60
S02	PROP	SPALI	1	A	PSH	2	B	50
S02	PROP	AWC	1	A	QH	2	B	50
S02	PROP	SPALI	1	A	AP	2	B	40
S02	PROP	SPALI	1	A	QH	9	B	40
S02	PROP	PSH	1	A	ORI	2	B	40
S02	PROP	PSH	1	A	AWC	3	B	40
S02	PROP	AP	1	A	ORI	2	B	40
S02	PROP	ORI	1	A	QH	2	B	40
S02	PROP	ORI	1	A	BLAND	7	B	40
S02	PROP	AWC	1	A	BLAND	6	B	40
S02	PROP	CPN	1	A	BLAND	100	B	30
S02	PROP	QH	1	A	BLAND	3	B	30
S06	ENERG	GPSC	1	A	BGRIM	2	B	70
S06	ENERG	TOP	1	A	BSRC	7	B	60
S06	ENERG	OR	1	A	IRPC	10	B	60
S06	ENERG	BCPG	1	A	GUNKUL	3	B	50
S06	ENERG	BANPU	1	A	IRPC	3	B	50
S06	ENERG	BPP	1	A	BCPG	2	B	40
S06	ENERG	TTW	1	A	BANPU	2	B	40
S06	ENERG	BSRC	1	A	EASTW	3	B	30
S06	ENERG	SGP	1	A	GUNKUL	3	B	30
S13	BANK	KBANK	1	A	BBL	1	B	70
S13	BANK	KBANK	1	A	SCB	1	B	60
S13	BANK	KBANK	1	A	TTB	78	B	60
S13	BANK	BBL	1	A	SCB	1	B	60
S13	BANK	BBL	1	A	KTB	7	B	60
S13	BANK	KBANK	1	A	KTB	7	B	50
S13	BANK	BBL	1	A	TTB	77	B	50
S13	BANK	KTB	1	A	TTB	10	B	40
S13	BANK	SCB	1	A	KTB	6	B	30
S16	FOOD	TVO	1	A	TU	1	B	40
S16	FOOD	TVO	1	A	TKN	2	B	40
S18	PETRO	PTTGC	1	A	IVL	1	B	60
S23	ETRON	HANA	1	A	KCE	1	B	70
S23	ETRON	DELTA	1	A	HANA	3	B	50
S24	FIN	MTC	1	A	SAWAD	1	B	50
S24	FIN	SAWAD	1	A	THANI	18	B	30
S30	TRANS	PSL	1	A	TTA	1	B	70
S30	TRANS	BEM	1	A	BTS	2	B	40
S30	TRANS	AOT	1	A	KEX	22	B	30
S36	COMM	GLOBAL	1	A	HMPRO	2	B	60

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

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