

MARGIN REQUIREMENT						
Effective from 29 October 2024 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
SET50 Futures	8,540.00	6,002.40	2,586.40	2,135.00	1,500.60	646.60
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	34,020.00	23,911.20	10,303.20	8,505.00	5,977.80	2,575.80
Silver Online Futures	8,645.00	6,076.20	2,618.20	2,161.25	1,519.05	654.55
CURRENCY FUTURES						
USD Futures	1,085.00	762.60	328.60	271.25	190.65	82.15
EUR/USD Futures	665.00	467.40	201.40	1,330.00	934.80	402.80
USD/JPY Futures	1,995.00	1,402.20	604.20	3,990.00	2,804.40	1,208.40
AGRICULTURE FUTURES						
RSS3 Futures	61,355.00	43,123.80	18,581.80	61,355.00	43,123.80	18,581.80
RSS3D	194,075.00	136,407.00	58,777.00	-	-	-
Japanese Rubber	13,580.00	9,544.80	4,112.80	13,580.00	9,544.80	4,112.80
SECTOR FUTURES						
BANK Index Futures	21,000.00	14,760.00	6,360.00	5,250.00	3,690.00	1,590.00
COMM Index Futures	18,550.00	13,038.00	5,618.00	4,637.50	3,259.50	1,404.50
ENERG Index Futures	9,100.00	6,396.00	2,756.00	2,275.00	1,599.00	689.00
FOOD Index Futures	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
ICT Index Futures	10,850.00	7,626.00	3,286.00	2,712.50	1,906.50	821.50
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	525.00	369.00	159.00	1,050.00	738.00	318.00
SINGLE STOCK FUTURES						
AAV	350.00	246.00	106.00	87.50	61.50	26.50
ADVANC	19,145.00	13,456.20	5,798.20	4,786.25	3,364.05	1,449.55
AEONTS	17,220.00	12,103.20	5,215.20	4,305.00	3,025.80	1,303.80
AMATA	2,730.00	1,918.80	826.80	682.50	479.70	206.70
AOT	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
AP	875.00	615.00	265.00	218.75	153.75	66.25
AWC	455.00	319.80	137.80	113.75	79.95	34.45
BA	3,045.00	2,140.20	922.20	761.25	535.05	230.55
BAM	1,295.00	910.20	392.20	323.75	227.55	98.05
BANPU	945.00	664.20	286.20	236.25	166.05	71.55
BAY	2,660.00	1,869.60	805.60	665.00	467.40	201.40
BBL	10,815.00	7,601.40	3,275.40	2,703.75	1,900.35	818.85
BCH	1,715.00	1,205.40	519.40	428.75	301.35	129.85
BCP	4,935.00	3,468.60	1,494.60	1,233.75	867.15	373.65
BCPG	945.00	664.20	286.20	236.25	166.05	71.55
BDMS	2,415.00	1,697.40	731.40	603.75	424.35	182.85
BEAUTY	105.00	73.80	31.80	26.25	18.45	7.95
BEC	560.00	393.60	169.60	140.00	98.40	42.40
BEM	560.00	393.60	169.60	140.00	98.40	42.40
BGRIM	3,045.00	2,140.20	922.20	761.25	535.05	230.55
BH	19,705.00	13,849.80	5,967.80	4,926.25	3,462.45	1,491.95
BJC	2,590.00	1,820.40	784.40	647.50	455.10	196.10
BLA	2,730.00	1,918.80	826.80	682.50	479.70	206.70
BLAND	105.00	73.80	31.80	26.25	18.45	7.95
BPP	910.00	639.60	275.60	227.50	159.90	68.90
BSRC	1,190.00	836.40	360.40	297.50	209.10	90.10
BTS	630.00	442.80	190.80	157.50	110.70	47.70
CBG	7,630.00	5,362.80	2,310.80	1,907.50	1,340.70	577.70
CENTEL	5,950.00	4,182.00	1,802.00	1,487.50	1,045.50	450.50
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	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
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

MARGIN REQUIREMENT

Effective from 29 October 2024 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CPN	5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
CRC	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
DELTA	14,035.00	9,864.60	4,250.60	3,508.75	2,466.15	1,062.65
EA	3,535.00	2,484.60	1,070.60	883.75	621.15	267.65
EASTW	490.00	344.40	148.40	122.50	86.10	37.10
EGCO	11,410.00	8,019.60	3,455.60	2,852.50	2,004.90	863.90
EPG	665.00	467.40	201.40	166.25	116.85	50.35
ERW	525.00	369.00	159.00	131.25	92.25	39.75
GFPT	1,085.00	762.60	328.60	271.25	190.65	82.15
GLOBAL Z24X	1,856.75	1,305.03	562.33	464.10	326.20	140.56
GLOBAL (H25 onwards)**	1,785.00	1,254.60	540.60	446.25	313.65	135.15
GPSC	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
GULF	4,655.00	3,271.80	1,409.80	1,163.75	817.95	352.45
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	1,400.00	984.00	424.00	350.00	246.00	106.00
ICHI	1,645.00	1,156.20	498.20	411.25	289.05	124.55
INTUCH	7,875.00	5,535.00	2,385.00	1,968.75	1,383.75	596.25
IRPC	245.00	172.20	74.20	61.25	43.05	18.55
ITD	175.00	123.00	53.00	43.75	30.75	13.25
IVL	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
JAS	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	10,465.00	7,355.40	3,169.40	2,616.25	1,838.85	792.35
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	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
KTB	1,225.00	861.00	371.00	306.25	215.25	92.75
KTC	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
LH	595.00	418.20	180.20	148.75	104.55	45.05
LPN	245.00	172.20	74.20	61.25	43.05	18.55
M	2,765.00	1,943.40	837.40	691.25	485.85	209.35
MAJOR	1,435.00	1,008.60	434.60	358.75	252.15	108.65
MBK	1,645.00	1,156.20	498.20	411.25	289.05	124.55
MEGA	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
MINT	2,485.00	1,746.60	752.60	621.25	436.65	188.15
MTC	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
OR	1,505.00	1,057.80	455.80	376.25	264.45	113.95
ORI	875.00	615.00	265.00	218.75	153.75	66.25
OSP	1,960.00	1,377.60	593.60	490.00	344.40	148.40
PLANB	980.00	688.80	296.80	245.00	172.20	74.20
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	1,295.00	910.20	392.20	323.75	227.55	98.05
PTG	1,085.00	762.60	328.60	271.25	190.65	82.15
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	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
QH	175.00	123.00	53.00	43.75	30.75	13.25
RATCH	3,080.00	2,164.80	932.80	770.00	541.20	233.20
RS Z24X H25X M25X	1,190.00	836.40	360.40	163.63	115.01	49.56
RS (U25 onwards)**	595.00	418.20	180.20	148.75	104.55	45.05
S	140.00	98.40	42.40	35.00	24.60	10.60
SAMART	945.00	664.20	286.20	236.25	166.05	71.55
SAWAD Z24X H25X	6,006.00	4,221.36	1,818.96	1,501.50	1,055.34	454.74
SAWAD (M25 onwards)**	5,460.00	3,837.60	1,653.60	1,365.00	959.40	413.40
SCB	6,860.00	4,821.60	2,077.60	1,715.00	1,205.40	519.40

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

MARGIN REQUIREMENT						
Effective from 29 October 2024 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SCC	22,645.00	15,916.20	6,858.20	5,661.25	3,979.05	1,714.55
SCGP	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
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	910.00	639.60	275.60	227.50	159.90	68.90
SPRC	770.00	541.20	233.20	192.50	135.30	58.30
STA	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
STEC	1,155.00	811.80	349.80	288.75	202.95	87.45
↑ STECON	1,155.00	811.80	349.80	288.75	202.95	87.45
STGT	2,660.00	1,869.60	805.60	665.00	467.40	201.40
STPI	525.00	369.00	159.00	131.25	92.25	39.75
SUPER	70.00	49.20	21.20	17.50	12.30	5.30
TASCO	1,645.00	1,156.20	498.20	411.25	289.05	124.55
TCAP	3,815.00	2,681.40	1,155.40	2,135.00	1,500.60	288.85
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI Z24X	346.50	243.54	104.94	86.63	60.89	26.24
THANI (H25 onwards)**	315.00	221.40	95.40	78.75	55.35	23.85
THCOM	2,345.00	1,648.20	710.20	586.25	412.05	177.55
THG	5,775.00	4,059.00	1,749.00	1,443.75	1,014.75	437.25
TISCO	5,110.00	3,591.60	1,547.60	1,277.50	897.90	386.90
TKN	1,365.00	959.40	413.40	341.25	239.85	103.35
TOA	1,995.00	1,402.20	604.20	498.75	350.55	151.05
TOP	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
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	3,115.00	2,189.40	943.40	778.75	547.35	235.85
TRUE	1,155.00	811.80	349.80	288.75	202.95	87.45
TTA	1,015.00	713.40	307.40	253.75	178.35	76.85
TTB	175.00	123.00	53.00	43.75	30.75	13.25
TTCL	385.00	270.60	116.60	96.25	67.65	29.15
TTW	560.00	393.60	169.60	140.00	98.40	42.40
TU	1,015.00	713.40	307.40	253.75	178.35	76.85
TVO	1,855.00	1,303.80	561.80	463.75	325.95	140.45
UNIQ	385.00	270.60	116.60	96.25	67.65	29.15
VGI	735.00	516.60	222.60	183.75	129.15	55.65
VNG	315.00	221.40	95.40	78.75	55.35	23.85
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		
UNDERLYING	SERIES	CONTRACT SIZE
GLOBAL	Z24X	1,040
RS	Z24X H25X M25X	2,000
SAWAD	Z24X H25X	1,100
THANI	Z24X	1,100

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
C01	FX	USD/JPY	1	A	USD	1	B	60
C01	FX	EUR/USD	1	A	USD	1	A	60
I01	INDEX	ENERG	1	A	SET50	1	B	70
I01	INDEX	ICT	1	A	SET50	1	B	70
I01	INDEX	COMM	1	A	FOOD	3	B	40
I01	INDEX	SET50	1	A	FOOD	2	B	40
MT1	METAL	GOLD	1	A	GOLD-D	7	B	90
MT1	METAL	GO	1	A	SVF	8	B	70
RU1	RUBBER	RSS3	1	A	JRF	4	B	70
S01	ICT	ADVANC	1	A	INTUCH	3	B	60
S01	ICT	THCOM	1	A	SAMART	2	B	50
S02	PROP	SPALI	1	A	SIRI	11	B	60
S02	PROP	PSH	1	A	QH	5	B	60
S02	PROP	AWC	1	A	QH	2	B	50
S02	PROP	CPN	1	A	AWC	18	B	40
S02	PROP	AWC	1	A	S	4	B	40
S06	ENERG	GPSC	1	A	BGRIM	2	B	70
S06	ENERG	EGCO	1	A	BCPG	17	B	50
S06	ENERG	TOP	1	A	BCP	1	B	50
S06	ENERG	TOP	1	A	PTT	2	B	50
S06	ENERG	TOP	1	A	SPRC	7	B	50
S06	ENERG	GPSC	1	A	BCPG	6	B	50
S06	ENERG	BCP	1	A	SPRC	5	B	50
S06	ENERG	RATCH	1	A	BPP	2	B	50
S06	ENERG	RATCH	1	A	IRPC	19	B	50
S06	ENERG	BGRIM	1	A	BCPG	3	B	50
S06	ENERG	BPP	1	A	BCPG	2	B	50
S06	ENERG	BPP	1	A	IRPC	8	B	50
S06	ENERG	BSRC	1	A	SPRC	1	B	50
S06	ENERG	GUNKUL	1	A	IRPC	2	B	50
S06	ENERG	EGCO	1	A	BGRIM	5	B	40
S06	ENERG	EGCO	1	A	SPCG	14	B	40
S06	ENERG	EGCO	1	A	SGP	17	B	40
S06	ENERG	RATCH	1	A	SPCG	4	B	40
S06	ENERG	RATCH	1	A	BCPG	4	B	40
S06	ENERG	SPCG	1	A	EA	1	B	40
S06	ENERG	SPCG	1	A	BCPG	1	B	40
S06	ENERG	SPCG	1	A	GUNKUL	3	B	40
S06	ENERG	BSRC	1	A	IRPC	5	B	40
S06	ENERG	BGRIM	1	A	SPCG	3	B	30
S06	ENERG	BPP	1	A	SPCG	1	B	30
S06	ENERG	SPCG	1	A	WHAUP	2	B	30
S13	BANK	KBANK	1	A	BBL	1	B	80
S13	BANK	KBANK	1	A	SCB	1	B	60
S13	BANK	KBANK	1	A	TTB	79	B	60
S13	BANK	BBL	1	A	TTB	79	B	50
S18	PETRO	PTTGC	1	A	IVL	1	B	50
S23	ETRON	HANA	1	A	KCE	1	B	80
S23	ETRON	DELTA	1	A	HANA	3	B	60
S23	ETRON	DELTA	1	A	KCE	3	B	50
S24	FIN	MTC	1	A	SAWAD	1	B	60
S24	FIN	SAWAD	1	A	BAM	4	B	50
S24	FIN	KTC	1	A	SAWAD	1	B	40
S30	TRANS	PSL	1	A	TTA	1	B	70

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

[illegible]

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