

MARGIN REQUIREMENT						
Effective from 22 November 2024 onwards				Unit : Baht / Contract		
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50	8,085.00	5,682.60	2,448.60	2,021.25	1,420.65	612.15
PRECIOUS METAL FUTURES						
50 Baht Gold	79,275.00	55,719.00	24,009.00	19,818.75	13,929.75	6,002.25
10 Baht Gold	15,855.00	11,143.80	4,801.80	3,963.75	2,785.95	1,200.45
Gold Online	35,455.00	24,919.80	10,737.80	8,863.75	6,229.95	2,684.45
Silver Online	10,010.00	7,035.60	3,031.60	2,502.50	1,758.90	757.90
CURRENCY FUTURES						
EUR	840.00	590.40	254.40	210.00	147.60	63.60
JPY	770.00	541.20	233.20	192.50	135.30	58.30
USD	980.00	688.80	296.80	245.00	172.20	74.20
EUR/USD	630.00	442.80	190.80	1,260.00	885.60	381.60
USD/JPY	1,645.00	1,156.20	498.20	3,290.00	2,312.40	996.40
AGRICULTURE FUTURES						
RSS3	54,810.00	38,523.60	16,599.60	54,810.00	38,523.60	16,599.60
RSS3D	173,250.00	121,770.00	52,470.00	-	-	-
Japanese Rubber	13,580.00	9,544.80	4,112.80	13,580.00	9,544.80	4,112.80
SECTOR FUTURES						
BANK	18,060.00	12,693.60	5,469.60	4,515.00	3,173.40	1,367.40
COMM	17,955.00	12,619.80	5,437.80	4,488.75	3,154.95	1,359.45
ENERG	9,100.00	6,396.00	2,756.00	2,275.00	1,599.00	689.00
FOOD	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
ICT	13,475.00	9,471.00	4,081.00	3,368.75	2,367.75	1,020.25
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	840.00	590.40	254.40	1,680.00	1,180.80	508.80
SINGLE STOCK FUTURES						
AAV	350.00	246.00	106.00	87.50	61.50	26.50
ADVANC	25,480.00	17,908.80	7,716.80	6,370.00	4,477.20	1,929.20
AEONTS	15,820.00	11,119.20	4,791.20	3,955.00	2,779.80	1,197.80
AMATA	3,150.00	2,214.00	954.00	787.50	553.50	238.50
AOT	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
AP	980.00	688.80	296.80	245.00	172.20	74.20
AWC	420.00	295.20	127.20	105.00	73.80	31.80
BA	2,800.00	1,968.00	848.00	700.00	492.00	212.00
BAM	1,295.00	910.20	392.20	323.75	227.55	98.05
BANPU	840.00	590.40	254.40	210.00	147.60	63.60
BAY	2,450.00	1,722.00	742.00	612.50	430.50	185.50
BBL	9,975.00	7,011.00	3,021.00	2,493.75	1,752.75	755.25
BCH	1,855.00	1,303.80	561.80	463.75	325.95	140.45
BCP	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
BCPG	1,050.00	738.00	318.00	262.50	184.50	79.50
BDMS	2,170.00	1,525.20	657.20	542.50	381.30	164.30
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	595.00	418.20	180.20	148.75	104.55	45.05
BGRIM	2,800.00	1,968.00	848.00	700.00	492.00	212.00
↑ BH	31,500.00	22,140.00	9,540.00	7,875.00	5,535.00	2,385.00
BJC	2,590.00	1,820.40	784.40	647.50	455.10	196.10
BLA	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
BLAND	105.00	73.80	31.80	26.25	18.45	7.95
BPP	1,260.00	885.60	381.60	315.00	221.40	95.40
BSRC	1,190.00	836.40	360.40	297.50	209.10	90.10
BTS	525.00	369.00	159.00	131.25	92.25	39.75
CBG	7,630.00	5,362.80	2,310.80	1,907.50	1,340.70	577.70
CENTEL	4,970.00	3,493.20	1,505.20	1,242.50	873.30	376.30
CHG	315.00	221.40	95.40	78.75	55.35	23.85
CK	1,890.00	1,328.40	572.40	472.50	332.10	143.10
CKP	420.00	295.20	127.20	105.00	73.80	31.80
COM7	3,185.00	2,238.60	964.60	796.25	559.65	241.15
CPALL	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30

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

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Effective from 22 November 2024 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CPF	1,960.00	1,377.60	593.60	490.00	344.40	148.40
CPN	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
CRC	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
DELTA	16,415.00	11,537.40	4,971.40	4,103.75	2,884.35	1,242.85
EA	2,485.00	1,746.60	752.60	621.25	436.65	188.15
EASTW	385.00	270.60	116.60	96.25	67.65	29.15
EGCO	10,675.00	7,503.00	3,233.00	2,668.75	1,875.75	808.25
EPG	560.00	393.60	169.60	140.00	98.40	42.40
ERW	560.00	393.60	169.60	140.00	98.40	42.40
GFPT	1,050.00	738.00	318.00	262.50	184.50	79.50
GLOBAL Z24X	1,783.25	1,253.37	540.07	445.90	313.40	135.04
GLOBAL (H25 onwards)**	1,715.00	1,205.40	519.40	428.75	301.35	129.85
GPSC	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
GULF	6,195.00	4,354.20	1,876.20	1,548.75	1,088.55	469.05
GUNKUL	350.00	246.00	106.00	87.50	61.50	26.50
HANA	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
HMPRO	1,085.00	762.60	328.60	271.25	190.65	82.15
ICHI	1,540.00	1,082.40	466.40	385.00	270.60	116.60
INTUCH	11,025.00	7,749.00	3,339.00	2,756.25	1,937.25	834.75
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	2,975.00	2,091.00	901.00	743.75	522.75	225.25
JAS	420.00	295.20	127.20	105.00	73.80	31.80
JMT	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
KBANK	9,240.00	6,494.40	2,798.40	2,310.00	1,623.60	699.60
KCE	4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50
KEX	455.00	319.80	137.80	113.75	79.95	34.45
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	665.00	467.40	201.40	166.25	116.85	50.35
LPN	350.00	246.00	106.00	87.50	61.50	26.50
M	2,940.00	2,066.40	890.40	735.00	516.60	222.60
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	3,430.00	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	1,330.00	934.80	402.80	332.50	233.70	100.70
ORI	735.00	516.60	222.60	183.75	129.15	55.65
OSP	1,820.00	1,279.20	551.20	455.00	319.80	137.80
PLANB	980.00	688.80	296.80	245.00	172.20	74.20
PRM	875.00	615.00	265.00	218.75	153.75	66.25
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	1,015.00	713.40	307.40	253.75	178.35	76.85
PTT	1,540.00	1,082.40	466.40	385.00	270.60	116.60
PTTEP	8,435.00	5,928.60	2,554.60	2,108.75	1,482.15	638.65
PTTGC	4,165.00	2,927.40	1,261.40	1,041.25	731.85	315.35
QH	245.00	172.20	74.20	61.25	43.05	18.55
RATCH	3,080.00	2,164.80	932.80	770.00	541.20	233.20
RS Z24X H25X M25X	1,050.00	738.00	318.00	144.38	101.48	43.73
RS (U25 onwards)**	525.00	369.00	159.00	131.25	92.25	39.75
S	140.00	98.40	42.40	35.00	24.60	10.60
SAMART	980.00	688.80	296.80	245.00	172.20	74.20
SAWAD Z24X H25X	5,197.50	3,653.10	1,574.10	1,299.38	913.28	393.53
SAWAD (M25 onwards)**	4,725.00	3,321.00	1,431.00	1,181.25	830.25	357.75
SCB	7,315.00	5,141.40	2,215.40	1,828.75	1,285.35	553.85

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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	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
SGP	490.00	344.40	148.40	122.50	86.10	37.10
SIRI	210.00	147.60	63.60	52.50	36.90	15.90
SPALI	1,890.00	1,328.40	572.40	472.50	332.10	143.10
SPCG	700.00	492.00	212.00	175.00	123.00	53.00
SPRC	735.00	516.60	222.60	183.75	129.15	55.65
STA	3,045.00	2,140.20	922.20	761.25	535.05	230.55
STEC	1,575.00	1,107.00	477.00	393.75	276.75	119.25
STECON	1,575.00	1,107.00	477.00	393.75	276.75	119.25
STGT	2,100.00	1,476.00	636.00	525.00	369.00	159.00
STPI	595.00	418.20	180.20	148.75	104.55	45.05
SUPER	70.00	49.20	21.20	17.50	12.30	5.30
TASCO	1,540.00	1,082.40	466.40	385.00	270.60	116.60
TCAP	3,570.00	2,509.20	1,081.20	2,021.25	1,420.65	270.30
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	308.00	216.48	93.28	77.00	54.12	23.32
THANI	280.00	196.80	84.80	70.00	49.20	21.20
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	4,725.00	3,321.00	1,431.00	1,181.25	830.25	357.75
TKN	1,470.00	1,033.20	445.20	367.50	258.30	111.30
TOA	1,820.00	1,279.20	551.20	455.00	319.80	137.80
TOP	4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50
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	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
TRUE	1,190.00	836.40	360.40	297.50	209.10	90.10
TTA	840.00	590.40	254.40	210.00	147.60	63.60
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	525.00	369.00	159.00	131.25	92.25	39.75
TU	980.00	688.80	296.80	245.00	172.20	74.20
TVO	1,925.00	1,353.00	583.00	481.25	338.25	145.75
UNIQ	280.00	196.80	84.80	70.00	49.20	21.20
VGI	630.00	442.80	190.80	157.50	110.70	47.70
VNG	245.00	172.20	74.20	61.25	43.05	18.55
WHA	560.00	393.60	169.60	140.00	98.40	42.40
WHAUP	630.00	442.80	190.80	157.50	110.70	47.70

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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	EUR	1	A	USD	1	B	70
C01	FX	USD/JPY	1	A	USD	1	B	50
C01	FX	USD/JPY	1	A	EUR/USD	1	A	50
I01	INDEX	COMM	1	A	SET50	2	B	70
I01	INDEX	BANK	1	A	ENERG	2	B	60
I01	INDEX	ICT	1	A	SET50	1	B	60
I01	INDEX	ENERG	1	A	SET50	1	B	50
I01	INDEX	SET50	1	A	FOOD	2	B	50
MT1	METAL	GOLD	1	A	GOLD-D	7	B	90
MT1	METAL	GO	1	A	SVF	8	B	70
MT1	METAL	GOLD	1	A	GO	3	B	60
MT1	METAL	GO	1	A	GOLD-D	3	B	60
MT1	METAL	GOLD-D	1	A	SVF	3	B	60
MT1	METAL	GOLD	1	A	SVF	22	B	50
S01	ICT	ADVANC	1	A	THCOM	19	B	60
S02	PROP	AP	1	A	QH	5	B	60
S02	PROP	LH	1	A	AWC	2	B	60
S02	PROP	LH	1	A	QH	3	B	60
S02	PROP	ORI	1	A	AWC	1	B	60
S02	PROP	CPN	1	A	AWC	18	B	50
S02	PROP	AP	1	A	PSH	1	B	50
S02	PROP	AP	1	A	LH	2	B	50
S02	PROP	ORI	1	A	SIRI	3	B	50
S02	PROP	AWC	1	A	QH	2	B	50
S02	PROP	QH	1	A	SIRI	1	B	50
S02	PROP	MBK	1	A	SIRI	10	B	40
S02	PROP	AP	1	A	ORI	2	B	40
S02	PROP	LH	1	A	ORI	1	B	40
S02	PROP	LH	1	A	SIRI	3	B	40
S02	PROP	ORI	1	A	QH	3	B	40
S02	PROP	AWC	1	A	SIRI	2	B	40
S02	PROP	SPALI	1	A	MBK	1	B	30
S02	PROP	MBK	1	A	ORI	4	B	30
S02	PROP	MBK	1	A	AWC	5	B	30
S06	ENERG	GPSC	1	A	BGRIM	2	B	80
S06	ENERG	GPSC	1	A	BCPG	7	B	60
S06	ENERG	BCP	1	A	SPRC	5	B	60
S06	ENERG	BGRIM	1	A	BCPG	3	B	60
S06	ENERG	BCPG	1	A	IRPC	4	B	60
S06	ENERG	GUNKUL	1	A	IRPC	2	B	60
S06	ENERG	PTTEP	1	A	BCP	4	B	50
S06	ENERG	PTTEP	1	A	SPRC	19	B	50
S06	ENERG	EGCO	1	A	BGRIM	5	B	50
S06	ENERG	EGCO	1	A	GUNKUL	44	B	50
S06	ENERG	PTG	1	A	BCPG	1	B	50
S06	ENERG	PTG	1	A	IRPC	6	B	50
S06	ENERG	SPCG	1	A	BCPG	1	B	50
S06	ENERG	SPCG	1	A	IRPC	5	B	50
S06	ENERG	BSRC	1	A	IRPC	5	B	50
S06	ENERG	BCPG	1	A	WHAUP	1	B	50
S06	ENERG	BCPG	1	A	GUNKUL	2	B	50
S06	ENERG	SPRC	1	A	BANPU	1	B	50
S06	ENERG	BANPU	1	A	IRPC	4	B	50
S06	ENERG	PTTEP	1	A	PTT	4	B	40

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

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S06	ENERG	PTTEP	1	A	IRPC	82	B	40
S06	ENERG	EGCO	1	A	CKP	33	B	40
S06	ENERG	EGCO	1	A	IRPC	77	B	40
S06	ENERG	GPSC	1	A	PTG	5	B	40
S06	ENERG	GPSC	1	A	IRPC	29	B	40
S06	ENERG	PTT	1	A	SPRC	5	B	40
S06	ENERG	BGRIM	1	A	PTG	2	B	40
S06	ENERG	BGRIM	1	A	SPCG	3	B	40
S06	ENERG	BGRIM	1	A	WHAUP	5	B	40
S06	ENERG	BGRIM	1	A	CKP	6	B	40
S06	ENERG	BGRIM	1	A	IRPC	15	B	40
S06	ENERG	PTG	1	A	WHAUP	2	B	40
S06	ENERG	SPCG	1	A	GUNKUL	3	B	40
S06	ENERG	SGP	1	A	BCPG	1	B	40
S06	ENERG	SGP	1	A	IRPC	5	B	40
S06	ENERG	BCPG	1	A	BANPU	1	B	40
S06	ENERG	SPRC	1	A	IRPC	4	B	40
S06	ENERG	PTTEP	1	A	BANPU	20	B	30
S06	ENERG	PTTEP	1	A	GUNKUL	46	B	30
S06	ENERG	BGRIM	1	A	GUNKUL	8	B	30
S06	ENERG	OR	1	A	TPIPP	5	B	30
S06	ENERG	PTG	1	A	SPCG	1	B	30
S06	ENERG	SPCG	1	A	SGP	1	B	30
S06	ENERG	SPCG	1	A	BANPU	1	B	30
S06	ENERG	SPCG	1	A	WHAUP	2	B	30
S06	ENERG	BCPG	1	A	SPRC	1	B	30
S06	ENERG	SPRC	1	A	GUNKUL	2	B	30
S06	ENERG	TPIPP	1	A	GUNKUL	1	B	30
S06	ENERG	SPRC	1	A	TPIPP	2	B	20
S13	BANK	BBL	1	A	KBANK	1	B	70
S13	BANK	BBL	1	A	BAY	6	B	50
S13	BANK	KBANK	1	A	KTB	7	B	50
S13	BANK	BAY	1	A	KTB	1	B	50
S13	BANK	BAY	1	A	TTB	14	B	50
S13	BANK	KBANK	1	A	TCAP	3	B	40
S16	FOOD	CBG	1	A	M	3	B	40
S23	ETRON	HANA	1	A	KCE	1	B	70
S24	FIN	MTC	1	A	SAWAD	1	B	60
S24	FIN	AEONTS	1	A	BAM	15	B	50
S24	FIN	MTC	1	A	KTC	1	B	50
S24	FIN	SAWAD	1	A	JMT	2	B	50
S24	FIN	BAM	1	A	THANI	4	B	50
S24	FIN	MTC	1	A	JMT	3	B	40
S30	TRANS	PSL	1	A	TTA	2	B	50
S30	TRANS	BTS	1	A	AAV	2	B	30
S36	COMM	CRC	1	A	BJC	1	B	60
S36	COMM	CPALL	1	A	CRC	2	B	50
S36	COMM	CPALL	1	A	BJC	3	B	50
S38	TOURISM	CENTEL	1	A	ERW	9	B	60
S46	CONS	STPI	1	A	TTCL	1	B	40
S46	CONS	STPI	1	A	UNIQ	1	B	30

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