

# TFEX Margin Requirement

หน้า 1 / 4

## Effective from 13 June 2024

The new margin requirement for futures and options contracts traded in Thailand Futures Exchange (TFEX) from 13 June 2024 for individual and juristic investors who are not classified as institutional investors –are as follows:

Product	Outright				Calendar Spread			
	IM	MM	EM	Spot Month IM	IM	MM	EM	
<b>1. Equity Index Market</b>								
▼ SET50 Futures	6,720.00	4,723.20	2,035.20		1,680.00	1,180.80	508.80	
SET50 Options	There is no margin required							
Long Options	There is no margin required							
Short Options	Comply with SPAN system that is the international standard							
▼ BANK Futures	14,420.00	10,135.20	4,367.20		3,605.00	2,533.80	1,091.80	
▼ COMM Futures	16,310.00	11,463.60	4,939.60		4,077.50	2,865.90	1,234.90	
▼ ENERG Futures	8,435.00	5,928.60	2,554.60		2,108.75	1,482.15	638.65	
▼ FOOD Futures	4,830.00	3,394.80	1,462.80		1,207.50	848.70	365.70	
▼ ICT Futures	6,965.00	4,895.40	2,109.40		1,741.25	1,223.85	527.35	
<b>2. Metal Market</b>								
Gold (50 Baht)	98,875.00	69,495.00	29,945.00		24,718.75	17,373.75	7,486.25	
Gold (10 Baht)	19,775.00	13,899.00	5,989.00		4,943.75	3,474.75	1,497.25	
▼ Gold-D	14,315.00	10,061.40	4,335.40	45,325.00	28,630.00	20,122.80	8,670.80	
▲ Gold Online	41,090.00	28,880.40	12,444.40		10,272.50	7,220.10	3,111.10	
▲ Silver Online	10,465.00	7,355.40	3,169.40		2,616.25	1,838.85	792.35	
<b>3. Currency Market</b>								
USD/THB	980.00	688.80	296.80		245.00	172.20	74.20	
▼ EUR/USD	665.00	467.40	201.40		1,330.00	934.80	402.80	
▼ USD/JPY	1,225.00	861.00	371.00		2,450.00	1,722.00	742.00	
<b>4. Interest Rate Market</b>								
▼ TGB5	6,405.00	4,501.80	1,939.80		1,601.25	1,125.45	484.95	
▼ BB3	770.00	541.20	233.20		1,540.00	1,082.40	466.40	
<b>5. Agriculture Market</b>								
▼ RSS3	63,770.00	44,821.20	19,313.20	201,600.00	63,770.00	44,821.20	19,313.20	
▼ RSS3D	63,770.00	44,821.20	19,313.20	201,600.00	63,770.00	44,821.20	19,313.20	
Japanese Rubber	8,120.00	5,707.20	2,459.20		8,120.00	5,707.20	2,459.20	
<b>6. Single Stock Market (Standard Contract)</b>								
▲ 1. AAV	All	280.00	196.80	84.80		70.00	49.20	21.20
▼ 2. ADVANC	All	10,605.00	7,453.80	3,211.80		2,651.25	1,863.45	802.95
▼ 3. AEONTS	All	12,915.00	9,077.40	3,911.40		3,228.75	2,269.35	977.85
▲ 4. AMATA	All	1,960.00	1,377.60	593.60		490.00	344.40	148.40
▼ 5. AOT	All	3,710.00	2,607.60	1,123.60		927.50	651.90	280.90
▼ 6. AP	All	840.00	590.40	254.40		210.00	147.60	63.60
▼ 7. AWC	All	455.00	319.80	137.80		113.75	79.95	34.45
▲ 8. BA	All	1,890.00	1,328.40	572.40		472.50	332.10	143.10
▼ 9. BAM	All	980.00	688.80	296.80		245.00	172.20	74.20
▲ 10. BANPU	All	630.00	442.80	190.80		157.50	110.70	47.70
▼ 11. BAY	All	1,715.00	1,205.40	519.40		428.75	301.35	129.85
▼ 12. BBL	All	6,685.00	4,698.60	2,024.60		1,671.25	1,174.65	506.15
▼ 13. BCH	All	1,610.00	1,131.60	487.60		402.50	282.90	121.90
▼ 14. BCP	All	3,500.00	2,460.00	1,060.00		875.00	615.00	265.00
▼ 15. BCPG	All	595.00	418.20	180.20		148.75	104.55	45.05

# TFEX Margin Requirement

หน้า 2 / 4

Effective from 13 June 2024

Product		Outright				Calendar Spread			
		IM	MM	EM	Spot Month IM	IM	MM	EM	
<b>6. Single Stock Market (Standard Contract)</b>									
16.	BDMS	All	1,890.00	1,328.40	572.40		472.50	332.10	143.10
17.	BEAUTY	All	140.00	98.40	42.40		35.00	24.60	10.60
▼	18. BEC	All	595.00	418.20	180.20		148.75	104.55	45.05
▼	19. BEM	All	560.00	393.60	169.60		140.00	98.40	42.40
20.	BGRIM	All	2,975.00	2,091.00	901.00		743.75	522.75	225.25
▼	21. BH	All	20,265.00	14,243.40	6,137.40		5,066.25	3,560.85	1,534.35
▲	22. BJC	All	2,695.00	1,894.20	816.20		673.75	473.55	204.05
▲	23. BLA	All	2,625.00	1,845.00	795.00		656.25	461.25	198.75
▲	24. BLAND	All	105.00	73.80	31.80		26.25	18.45	7.95
▼	25. BPP	All	875.00	615.00	265.00		218.75	153.75	66.25
26.	BSRC	All	875.00	615.00	265.00		218.75	153.75	66.25
▲	27. BTS	All	980.00	688.80	296.80		245.00	172.20	74.20
▲	28. CBG	All	7,560.00	5,313.60	2,289.60		1,890.00	1,328.40	572.40
29.	CENTEL	All	4,095.00	2,878.20	1,240.20		1,023.75	719.55	310.05
30.	CHG	All	245.00	172.20	74.20		61.25	43.05	18.55
▼	31. CK	All	2,170.00	1,525.20	657.20		542.50	381.30	164.30
▼	32. CKP	All	525.00	369.00	159.00		131.25	92.25	39.75
33.	COM7	All	2,135.00	1,500.60	646.60		533.75	375.15	161.65
▲	34. CPALL	All	3,745.00	2,632.20	1,134.20		936.25	658.05	283.55
▲	35. CPF	All	2,030.00	1,426.80	614.80		507.50	356.70	153.70
36.	CPN	All	5,005.00	3,517.80	1,515.80		1,251.25	879.45	378.95
▼	37. CRC	All	3,465.00	2,435.40	1,049.40		866.25	608.85	262.35
▼	38. DELTA	All	10,780.00	7,576.80	3,264.80		2,695.00	1,894.20	816.20
39.	EA	All	4,830.00	3,394.80	1,462.80		1,207.50	848.70	365.70
40.	EASTW	All	210.00	147.60	63.60		52.50	36.90	15.90
41.	EGCO	All	8,295.00	5,830.20	2,512.20		2,073.75	1,457.55	628.05
42.	EPG	All	735.00	516.60	222.60		183.75	129.15	55.65
▼	43. ERW	All	525.00	369.00	159.00		131.25	92.25	39.75
44.	GFPT	All	1,190.00	836.40	360.40		297.50	209.10	90.10
45.	GLOBAL	(H25 onwards)**	1,645.00	1,156.20	498.20		411.25	289.05	124.55
▼	46. GPSC	All	5,215.00	3,665.40	1,579.40		1,303.75	916.35	394.85
▼	47. GULF	All	3,150.00	2,214.00	954.00		787.50	553.50	238.50
▼	48. GUNKUL	All	245.00	172.20	74.20		61.25	43.05	18.55
▼	49. HANA	All	5,845.00	4,108.20	1,770.20		1,461.25	1,027.05	442.55
▼	50. HMPRO	All	840.00	590.40	254.40		210.00	147.60	63.60
51.	ICHI	All	2,030.00	1,426.80	614.80		507.50	356.70	153.70
▼	52. INTUCH	All	4,235.00	2,976.60	1,282.60		1,058.75	744.15	320.65
53.	IRPC	All	175.00	123.00	53.00		43.75	30.75	13.25
▼	54. ITD	All	210.00	147.60	63.60		52.50	36.90	15.90
55.	IVL	All	2,520.00	1,771.20	763.20		630.00	442.80	190.80
56.	JAS	(Z24 onwards)**	595.00	418.20	180.20		148.75	104.55	45.05
▼	57. JMT	All	3,115.00	2,189.40	943.40		778.75	547.35	235.85
▼	58. KBANK	All	6,895.00	4,846.20	2,088.20		1,723.75	1,211.55	522.05
59.	KCE	All	4,690.00	3,296.40	1,420.40		1,172.50	824.10	355.10
▼	60. KEX	All	665.00	467.40	201.40		166.25	116.85	50.35
61.	KKP	All	3,780.00	2,656.80	1,144.80		945.00	664.20	286.20
▼	62. KTB	All	910.00	639.60	275.60		227.50	159.90	68.90
▼	63. KTC	All	3,850.00	2,706.00	1,166.00		962.50	676.50	291.50
64.	LH	All	525.00	369.00	159.00		131.25	92.25	39.75
▼	65. LPN	All	210.00	147.60	63.60		52.50	36.90	15.90

# TFEX Margin Requirement

หน้า 3 / 4

Effective from 13 June 2024

Product		Outright				Calendar Spread			
		IM	MM	EM	Spot Month IM	IM	MM	EM	
<b>6. Single Stock Market (Standard Contract)</b>									
▲	66. M	All	3,010.00	2,115.60	911.60		752.50	528.90	227.90
▲	67. MAJOR	All	1,750.00	1,230.00	530.00		437.50	307.50	132.50
▼	68. MBK	All	1,960.00	1,377.60	593.60		490.00	344.40	148.40
▼	69. MEGA	All	3,640.00	2,558.40	1,102.40		910.00	639.60	275.60
▼	70. MINT	All	2,625.00	1,845.00	795.00		656.25	461.25	198.75
	71. MTC	All	4,900.00	3,444.00	1,484.00		1,225.00	861.00	371.00
	72. OR	All	1,295.00	910.20	392.20		323.75	227.55	98.05
▼	73. ORI	All	735.00	516.60	222.60		183.75	129.15	55.65
	74. OSP	(U24 onwards)**	1,995.00	1,402.20	604.20		498.75	350.55	151.05
▼	75. PLANB	All	805.00	565.80	243.80		201.25	141.45	60.95
▲	76. PRM	All	910.00	639.60	275.60		227.50	159.90	68.90
▲	77. PSH	All	1,015.00	713.40	307.40		253.75	178.35	76.85
▲	78. PSL	All	1,575.00	1,107.00	477.00		393.75	276.75	119.25
	79. PTG	All	945.00	664.20	286.20		236.25	166.05	71.55
▼	80. PTT	All	1,610.00	1,131.60	487.60		402.50	282.90	121.90
▼	81. PTTEP	All	9,870.00	6,937.20	2,989.20		2,467.50	1,734.30	747.30
▼	82. PTTGC	All	3,430.00	2,410.80	1,038.80		857.50	602.70	259.70
	83. QH	All	175.00	123.00	53.00		43.75	30.75	13.25
	84. RATCH	All	2,205.00	1,549.80	667.80		551.25	387.45	166.95
	85. RS	All	2,030.00	1,426.80	614.80		507.50	356.70	153.70
	86. S	All	105.00	73.80	31.80		26.25	18.45	7.95
▼	87. SAMART	All	980.00	688.80	296.80		245.00	172.20	74.20
	88. SAWAD	(M25 onwards)**	4,410.00	3,099.60	1,335.60		1,102.50	774.90	333.90
▼	89. SCB	All	5,635.00	3,960.60	1,706.60		1,408.75	990.15	426.65
▼	90. SCC	All	12,950.00	9,102.00	3,922.00		3,237.50	2,275.50	980.50
▲	91. SCGP	All	3,535.00	2,484.60	1,070.60		883.75	621.15	267.65
▲	92. SGP	All	840.00	590.40	254.40		210.00	147.60	63.60
	93. SIRI	All	175.00	123.00	53.00		43.75	30.75	13.25
▼	94. SPALI	All	1,575.00	1,107.00	477.00		393.75	276.75	119.25
▲	95. SPCG	All	1,050.00	738.00	318.00		262.50	184.50	79.50
▼	96. SPRC	All	945.00	664.20	286.20		236.25	166.05	71.55
▲	97. STA	All	3,955.00	2,779.80	1,197.80		988.75	694.95	299.45
	98. STEC	All	1,190.00	836.40	360.40		297.50	209.10	90.10
▲	99. STGT	All	1,645.00	1,156.20	498.20		411.25	289.05	124.55
▼	100. STPI	All	350.00	246.00	106.00		87.50	61.50	26.50
	101. SUPER	All	70.00	49.20	21.20		17.50	12.30	5.30
	102. TESCO	All	1,190.00	836.40	360.40		297.50	209.10	90.10
	103. TCAP	All	3,150.00	2,214.00	954.00		787.50	553.50	238.50
	104. THAI	All	1,155.00	811.80	349.80		288.75	202.95	87.45
	105. THANI	(H25 onwards)**	245.00	172.20	74.20		61.25	43.05	18.55
▼	106. THCOM	All	1,715.00	1,205.40	519.40		428.75	301.35	129.85
▼	107. THG	All	3,465.00	2,435.40	1,049.40		866.25	608.85	262.35
▼	108. TISCO	All	8,015.00	5,633.40	2,427.40		2,003.75	1,408.35	606.85
▲	109. TKN	All	1,540.00	1,082.40	466.40		385.00	270.60	116.60
▲	110. TOA	All	2,695.00	1,894.20	816.20		673.75	473.55	204.05
▼	111. TOP	All	4,130.00	2,902.80	1,250.80		1,032.50	725.70	312.70
	112. TPIPL	All	140.00	98.40	42.40		35.00	24.60	10.60
▼	113. TPIPP	All	210.00	147.60	63.60		52.50	36.90	15.90
	114. TQM	All	2,660.00	1,869.60	805.60		665.00	467.40	201.40

# TFEX Margin Requirement

Effective from 13 June 2024

Product	Outright				Calendar Spread			
	IM	MM	EM	Spot Month IM	IM	MM	EM	
<b>6. Single Stock Market (Standard Contract)</b>								
▲ 115. TRUE	All	1,015.00	713.40	307.40		253.75	178.35	76.85
▲ 116. TTA	All	1,050.00	738.00	318.00		262.50	184.50	79.50
117. TTB	All	140.00	98.40	42.40		35.00	24.60	10.60
118. TTCL	All	315.00	221.40	95.40		78.75	55.35	23.85
119. TTW	All	525.00	369.00	159.00		131.25	92.25	39.75
120. TU	All	1,050.00	738.00	318.00		262.50	184.50	79.50
▲ 121. TVO	All	2,310.00	1,623.60	699.60		577.50	405.90	174.90
▼ 122. UNIQ	All	315.00	221.40	95.40		78.75	55.35	23.85
123. VGI	All	280.00	196.80	84.80		70.00	49.20	21.20
▲ 124. VNG	All	280.00	196.80	84.80		70.00	49.20	21.20
▲ 125. WHA	All	455.00	319.80	137.80		113.75	79.95	34.45
▲ 126. WHAUP	All	420.00	295.20	127.20		105.00	73.80	31.80

7. Single Stock Futures (After Corporate Action Adjustment)					Series	Multiplier	CA Date
1. GLOBAL (X)		1,711.50	1,202.94	518.34	M24X U24X Z24X	1,040.00	23/02/2024
2. JAS (X)		819.00	575.64	248.04	M24X U24X	1,375.00	13/12/2023
3. OSP (X)		2,051.00	1,441.56	621.16	M24X	1,028.00	04/07/2023
4. SAWAD (X)		4,851.00	3,409.56	1,469.16	M24X U24X Z24X H25X	1,100.00	08/05/2024
5. THANI (X)		269.50	189.42	81.62	M24X U24X Z24X	1,100.00	29/02/2024

Remark: Bualuang Securities does not offer physical delivery services for RSS3, RSS3D and GOLD-D contracts.