

MARGIN REQUIREMENT						
Effective from 24 February 2023 onwards				Unit : Baht / Contract		
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50 Futures	6,545.00	4,600.20	1,982.20	1,636.25	1,150.05	495.55
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	45,150.00	31,734.00	13,674.00	11,287.50	7,933.50	3,418.50
10 Baht Gold Futures	9,030.00	6,346.80	2,734.80	2,257.50	1,586.70	683.70
Gold Online Futures	25,900.00	18,204.00	7,844.00	6,475.00	4,551.00	1,961.00
Silver Online Futures	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
CURRENCY FUTURES						
USD Futures	875.00	615.00	265.00	218.75	153.75	66.25
EUR/USD Futures	910.00	639.60	275.60	1,820.00	1,279.20	551.20
USD/JPY Futures	2,065.00	1,451.40	625.40	4,130.00	2,902.80	1,250.80
AGRICULTURE FUTURES						
RSS3 Futures	33,600.00	23,616.00	10,176.00	33,600.00	23,616.00	10,176.00
Spot Month Margin (LTD-10)	106,225.00	74,661.00	32,171.00	-	-	-
Japanese Rubber	3,780.00	2,656.80	1,144.80	3,780.00	2,656.80	1,144.80
SECTOR FUTURES						
BANK Index Futures	20,125.00	14,145.00	6,095.00	5,031.25	3,536.25	1,523.75
COMM Index Futures	16,765.00	11,783.40	5,077.40	4,191.25	2,945.85	1,269.35
ENERG Index Futures	8,960.00	6,297.60	2,713.60	2,240.00	1,574.40	678.40
FOOD Index Futures	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
ICT Index Futures	7,630.00	5,362.80	2,310.80	1,907.50	1,340.70	577.70
INTEREST RATE FUTURES						
5Y Government Bond	10,745.00	7,552.20	3,254.20	2,686.25	1,888.05	813.55
3M BIBOR	1,330.00	934.80	402.80	332.50	233.70	100.70
SINGLE STOCK FUTURES						
AAV	315.00	221.40	95.40	78.75	55.35	23.85
ADVANC	10,220.00	7,183.20	3,095.20	2,555.00	1,795.80	773.80
AEONTS	12,285.00	8,634.60	3,720.60	3,071.25	2,158.65	930.15
AMATA	1,645.00	1,156.20	498.20	411.25	289.05	124.55
AOT	2,975.00	2,091.00	901.00	743.75	522.75	225.25
AP	1,085.00	762.60	328.60	271.25	190.65	82.15
AWC	455.00	319.80	137.80	113.75	79.95	34.45
BA	1,505.00	1,057.80	455.80	376.25	264.45	113.95
BAM	1,120.00	787.20	339.20	280.00	196.80	84.80
BANPU	980.00	688.80	296.80	245.00	172.20	74.20
BAY	2,065.00	1,451.40	625.40	516.25	362.85	156.35
BBL	8,050.00	5,658.00	2,438.00	2,012.50	1,414.50	609.50
BCH	1,540.00	1,082.40	466.40	385.00	270.60	116.60
BCP	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
BCPG	770.00	541.20	233.20	192.50	135.30	58.30
BDMS	1,995.00	1,402.20	604.20	498.75	350.55	151.05
BEAUTY	140.00	98.40	42.40	35.00	24.60	10.60
BEC	1,015.00	713.40	307.40	253.75	178.35	76.85
BEM	560.00	393.60	169.60	140.00	98.40	42.40
BGRIM	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
BH	15,120.00	10,627.20	4,579.20	3,780.00	2,656.80	1,144.80
BJC	2,555.00	1,795.80	773.80	638.75	448.95	193.45
BLA	2,870.00	2,017.20	869.20	717.50	504.30	217.30
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
BPP	1,120.00	787.20	339.20	280.00	196.80	84.80
BTS	420.00	295.20	127.20	105.00	73.80	31.80
CBG	6,825.00	4,797.00	2,067.00	1,706.25	1,199.25	516.75
CENTEL	5,075.00	3,567.00	1,537.00	1,268.75	891.75	384.25
CHG	315.00	221.40	95.40	78.75	55.35	23.85
CK	1,540.00	1,082.40	466.40	385.00	270.60	116.60
CKP	350.00	246.00	106.00	87.50	61.50	26.50
COM7	3,010.00	2,115.60	911.60	752.50	528.90	227.90
CPALL	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
CPF	1,225.00	861.00	371.00	306.25	215.25	92.75

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

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	IM	MM	FM	IM	MM	FM
CPN	5,145.00	3,616.20	1,558.20	1,286.25	904.05	389.55
CRC	3,290.00	2,312.40	996.40	822.50	578.10	249.10
DELTA	148,925.00	104,673.00	45,103.00	37,231.25	26,168.25	11,275.75
DTAC	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
EA	6,440.00	4,526.40	1,950.40	1,610.00	1,131.60	487.60
EASTW	420.00	295.20	127.20	105.00	73.80	31.80
EGCO	8,400.00	5,904.00	2,544.00	2,100.00	1,476.00	636.00
EPG	840.00	590.40	254.40	210.00	147.60	63.60
ERW	420.00	295.20	127.20	105.00	73.80	31.80
ESSO	1,470.00	1,033.20	445.20	367.50	258.30	111.30
GFPT	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ GLOBAL H23X M23X U23X Z23X	1,925.00	1,353.00	583.00	481.40	338.36	145.80
↓ GLOBAL (H24 onwards)**	1,848.00	1,298.88	559.68	462.00	324.72	139.92
GPSC	6,510.00	4,575.60	1,971.60	1,627.50	1,143.90	492.90
GULF	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
GUNKUL	490.00	344.40	148.40	122.50	86.10	37.10
HANA	8,925.00	6,273.00	2,703.00	2,231.25	1,568.25	675.75
HMPRO	980.00	688.80	296.80	245.00	172.20	74.20
ICHI	1,225.00	861.00	371.00	306.25	215.25	92.75
INTUCH H23X M23X U23X Z23X	3,704.75	2,603.91	1,122.01	926.38	651.11	280.56
INTUCH (H24 onwards)**	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
IRPC	210.00	147.60	63.60	52.50	36.90	15.90
ITD	175.00	123.00	53.00	43.75	30.75	13.25
IVL	3,290.00	2,312.40	996.40	822.50	578.10	249.10
JAS	315.00	221.40	95.40	78.75	55.35	23.85
JMT	7,630.00	5,362.80	2,310.80	1,907.50	1,340.70	577.70
KBANK	8,260.00	5,805.60	2,501.60	2,065.00	1,451.40	625.40
KCE	6,615.00	4,649.40	2,003.40	1,653.75	1,162.35	500.85
KEX	1,960.00	1,377.60	593.60	490.00	344.40	148.40
KKP	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
KTB	1,015.00	713.40	307.40	253.75	178.35	76.85
KTC	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
LH	630.00	442.80	190.80	157.50	110.70	47.70
LPN	280.00	196.80	84.80	70.00	49.20	21.20
M	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
MAJOR	1,470.00	1,033.20	445.20	367.50	258.30	111.30
MBK	1,645.00	1,156.20	498.20	411.25	289.05	124.55
MEGA	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
MINT	2,695.00	1,894.20	816.20	673.75	473.55	204.05
MTC	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
OR	1,365.00	959.40	413.40	341.25	239.85	103.35
ORI	1,155.00	811.80	349.80	288.75	202.95	87.45
OSP	2,240.00	1,574.40	678.40	560.00	393.60	169.60
PLANB	770.00	541.20	233.20	192.50	135.30	58.30
PRM	840.00	590.40	254.40	210.00	147.60	63.60
PSH	910.00	639.60	275.60	227.50	159.90	68.90
PSL	1,925.00	1,353.00	583.00	481.25	338.25	145.75
PTG	1,085.00	762.60	328.60	271.25	190.65	82.15
PTT	1,435.00	1,008.60	434.60	358.75	252.15	108.65
PTTEP	12,040.00	8,462.40	3,646.40	3,010.00	2,115.60	911.60
PTTGC	3,185.00	2,238.60	964.60	796.25	559.65	241.15
QH	210.00	147.60	63.60	52.50	36.90	15.90
RATCH H23X	2,987.25	2,099.61	904.71	747.02	525.05	226.24
RATCH (M23 onwards)**	2,835.00	1,992.60	858.60	708.75	498.15	214.65
RS	1,365.00	959.40	413.40	341.25	239.85	103.35
S	140.00	98.40	42.40	35.00	24.60	10.60
SAMART	630.00	442.80	190.80	157.50	110.70	47.70
SAWAD	5,705.00	4,009.80	1,727.80	1,426.25	1,002.45	431.95
SCB	7,980.00	5,608.80	2,416.80	1,995.00	1,402.20	604.20
SCBB	7,980.00	5,608.80	2,416.80	1,995.00	1,402.20	604.20

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SCC	18,025.00	12,669.00	5,459.00	4,506.25	3,167.25	1,364.75
SCGP	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
SGP	700.00	492.00	212.00	175.00	123.00	53.00
SIRI	245.00	172.20	74.20	61.25	43.05	18.55
SPALI	1,540.00	1,082.40	466.40	385.00	270.60	116.60
SPCG	910.00	639.60	275.60	227.50	159.90	68.90
SPRC	1,190.00	836.40	360.40	297.50	209.10	90.10
STA	2,030.00	1,426.80	614.80	507.50	356.70	153.70
STEC	1,015.00	713.40	307.40	253.75	178.35	76.85
STGT	1,225.00	861.00	371.00	306.25	215.25	92.75
STPI	735.00	516.60	222.60	183.75	129.15	55.65
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	3,010.00	2,115.60	911.60	752.50	528.90	227.90
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	385.00	270.60	116.60	96.25	67.65	29.15
THCOM	2,065.00	1,451.40	625.40	516.25	362.85	156.35
THG	8,645.00	6,076.20	2,618.20	2,161.25	1,519.05	654.55
TISCO	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
TKN	1,785.00	1,254.60	540.60	446.25	313.65	135.15
TOA	2,835.00	1,992.60	858.60	708.75	498.15	214.65
TOP	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
TPIPL	140.00	98.40	42.40	35.00	24.60	10.60
TPIPP	175.00	123.00	53.00	43.75	30.75	13.25
TQM	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
TRUEE	420.00	295.20	127.20	105.00	73.80	31.80
TTA	910.00	639.60	275.60	227.50	159.90	68.90
TTB	105.00	73.80	31.80	26.25	18.45	7.95
TTCL	560.00	393.60	169.60	140.00	98.40	42.40
TTW	490.00	344.40	148.40	122.50	86.10	37.10
TU	1,085.00	762.60	328.60	271.25	190.65	82.15
TVO H23X M23X	2,079.00	1,461.24	629.64	519.75	365.31	157.41
TVO (U23 onwards)**	1,890.00	1,328.40	572.40	472.50	332.10	143.10
UNIQ	315.00	221.40	95.40	78.75	55.35	23.85
VGI	490.00	344.40	148.40	122.50	86.10	37.10
VNG	490.00	344.40	148.40	122.50	86.10	37.10
WHA	280.00	196.80	84.80	70.00	49.20	21.20
WHAUP	245.00	172.20	74.20	61.25	43.05	18.55

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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
INTUCH	H23X M23X U23X Z23X	1,018
RATCH	H23X	1,054
TVO	H23X M23X	1,100
GLOBAL	H23X M23X U23X Z23X	1,042

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
C01	FX	USD/JPY	1	A	USD	1	B	50
I01	INDEX	COMM	1	A	SET50	2	B	70
I01	INDEX	COMM	1	A	ICT	2	B	60
I01	INDEX	ENERG	1	A	SET50	1	B	60
I01	INDEX	ENERG	1	A	FOOD	2	B	60
I01	INDEX	SET50	1	A	ICT	1	B	60
I01	INDEX	SET50	1	A	FOOD	2	B	60
I01	INDEX	BANK	1	A	SET50	2	B	50
I01	INDEX	BANK	1	A	ICT	2	B	50
I01	INDEX	COMM	1	A	FOOD	3	B	50
I01	INDEX	ICT	1	A	FOOD	1	B	50
I01	INDEX	BANK	1	A	FOOD	3	B	40
I01	INDEX	ENERG	1	A	ICT	1	B	40
MT1	METAL	GOLD	1	A	GO	3	B	80
MT1	METAL	GO	1	A	SVF	8	B	80
MT1	METAL	GOLD	1	A	SVF	21	B	60
S02	PROP	AMATA	1	A	AP	2	B	60
S02	PROP	AP	1	A	LH	1	B	60
S02	PROP	AMATA	1	A	PSH	2	B	50
S02	PROP	MBK	1	A	LPN	4	B	40
S02	PROP	AP	1	A	LPN	3	B	40
S02	PROP	LPN	1	A	BLAND	4	B	40
S02	PROP	LH	1	A	LPN	2	B	30
S06	ENERG	GPSC	1	A	BGRIM	2	B	80
S06	ENERG	TOP	1	A	SPRC	5	B	60
S06	ENERG	EGCO	1	A	BGRIM	4	B	50
S06	ENERG	EA	1	A	BGRIM	2	B	50
S06	ENERG	TOP	1	A	BPP	3	B	50
S06	ENERG	RATCH	1	A	BPP	3	B	50
S06	ENERG	PTG	1	A	IRPC	5	B	50
S06	ENERG	EGCO	1	A	TOP	3	B	40
S06	ENERG	GULF	1	A	ESSO	6	B	40
S06	ENERG	OR	1	A	PTG	2	B	40
S06	ENERG	SPCG	1	A	PTG	1	B	40
S06	ENERG	SPCG	1	A	IRPC	5	B	40
S06	ENERG	EA	1	A	TPIPP	26	A	30
S06	ENERG	BPP	1	A	SPRC	2	B	30
S07	CONMAT	SCC	1	A	EPG	39	B	60
S07	CONMAT	SCC	1	A	TPIPL	190	B	50
S13	BANK	BBL	1	A	KBANK	1	B	60
S13	BANK	KBANK	1	A	SCB	1	B	60
S13	BANK	BBL	1	A	KTB	9	B	50
S13	BANK	KTB	1	A	TTB	12	B	50
S13	BANK	SCB	1	A	KKP	2	B	40
S18	PETRO	PTTGC	1	A	IVL	1	B	60
S23	ETRON	HANA	1	A	KCE	1	B	60
S24	FIN	SAWAD	1	A	MTC	1	B	80
S24	FIN	AEONTS	1	A	SAWAD	4	B	60
S24	FIN	KTC	1	A	SAWAD	1	B	60
S24	FIN	SAWAD	1	A	BAM	3	B	50
S30	TRANS	PSL	1	A	TTA	2	B	60
S33	HEALTH	BCH	1	A	CHG	6	B	50
S46	CONS	STEC	1	A	ITD	7	B	70
S36	COMM	CPALL	1	A	BEAUTY	51	B	60

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

(RPF)

