

MARGIN REQUIREMENT						
Effective from 6 June 2023 onwards				Unit : Baht / Contract		
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50 Futures	7,595.00	5,338.20	2,300.20	1,898.75	1,334.55	575.05
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	49,000.00	34,440.00	14,840.00	12,250.00	8,610.00	3,710.00
10 Baht Gold Futures	9,800.00	6,888.00	2,968.00	2,450.00	1,722.00	742.00
Gold Online Futures	25,550.00	17,958.00	7,738.00	6,387.50	4,489.50	1,934.50
Silver Online Futures	6,265.00	4,403.40	1,897.40	1,566.25	1,100.85	474.35
CURRENCY FUTURES						
USD Futures	945.00	664.20	286.20	236.25	166.05	71.55
EUR/USD Futures	910.00	639.60	275.60	1,820.00	1,279.20	551.20
USD/JPY Futures	1,435.00	1,008.60	434.60	2,870.00	2,017.20	869.20
AGRICULTURE FUTURES						
RSS3 Futures	22,400.00	15,744.00	6,784.00	22,400.00	15,744.00	6,784.00
Spot Month Margin (LTD-10)	70,875.00	49,815.00	21,465.00	-	-	-
Japanese Rubber	3,710.00	2,607.60	1,123.60	3,710.00	2,607.60	1,123.60
SECTOR FUTURES						
BANK Index Futures	16,555.00	11,635.80	5,013.80	4,138.75	2,908.95	1,253.45
COMM Index Futures	16,905.00	11,881.80	5,119.80	4,226.25	2,970.45	1,279.95
ENERG Index Futures	9,415.00	6,617.40	2,851.40	2,353.75	1,654.35	712.85
FOOD Index Futures	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
ICT Index Futures	10,325.00	7,257.00	3,127.00	2,581.25	1,814.25	781.75
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	1,120.00	787.20	339.20	280.00	196.80	84.80
SINGLE STOCK FUTURES						
AAV	245.00	172.20	74.20	61.25	43.05	18.55
ADVANC	13,160.00	9,249.60	3,985.60	3,290.00	2,312.40	996.40
AEONTS	12,530.00	8,806.80	3,794.80	3,132.50	2,201.70	948.70
AMATA	1,750.00	1,230.00	530.00	437.50	307.50	132.50
AOT	2,800.00	1,968.00	848.00	700.00	492.00	212.00
AP	1,785.00	1,254.60	540.60	446.25	313.65	135.15
AWC	490.00	344.40	148.40	122.50	86.10	37.10
BA	1,470.00	1,033.20	445.20	367.50	258.30	111.30
BAM	1,260.00	885.60	381.60	315.00	221.40	95.40
BANPU	700.00	492.00	212.00	175.00	123.00	53.00
BAY	1,820.00	1,279.20	551.20	455.00	319.80	137.80
BBL	8,785.00	6,174.60	2,660.60	2,196.25	1,543.65	665.15
BCH	2,345.00	1,648.20	710.20	586.25	412.05	177.55
BCP	2,800.00	1,968.00	848.00	700.00	492.00	212.00
BCPG	805.00	565.80	243.80	201.25	141.45	60.95
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	980.00	688.80	296.80	245.00	172.20	74.20
BEM	560.00	393.60	169.60	140.00	98.40	42.40
BGRIM	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
BH	15,470.00	10,873.20	4,685.20	3,867.50	2,718.30	1,171.30
BJC	2,975.00	2,091.00	901.00	743.75	522.75	225.25
BLA	2,485.00	1,746.60	752.60	621.25	436.65	188.15
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
BPP	1,050.00	738.00	318.00	262.50	184.50	79.50
BTS	665.00	467.40	201.40	166.25	116.85	50.35
CBG	8,470.00	5,953.20	2,565.20	2,117.50	1,488.30	641.30
CENTEL	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
CHG	245.00	172.20	74.20	61.25	43.05	18.55
CK	2,100.00	1,476.00	636.00	525.00	369.00	159.00
CKP	315.00	221.40	95.40	78.75	55.35	23.85
COM7	3,150.00	2,214.00	954.00	787.50	553.50	238.50
CPALL	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
CPF	1,015.00	713.40	307.40	253.75	178.35	76.85

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

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	IM	MM	FM	IM	MM	FM
CPN	4,865.00	3,419.40	1,473.40	1,216.25	854.85	368.35
CRC	3,080.00	2,164.80	932.80	770.00	541.20	233.20
DELTA M23X U23X Z23X H24X	213,500.00	150,060.00	64,660.00	53,375.00	37,515.00	16,165.00
DELTA (M24 onwards)**	21,350.00	15,006.00	6,466.00	5,337.50	3,751.50	1,616.50
DTAC M23X U23X	6,011.25	4,225.05	1,820.55	1,502.83	1,056.27	455.14
EA	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
EASTW	385.00	270.60	116.60	96.25	67.65	29.15
EGCO	7,560.00	5,313.60	2,289.60	1,890.00	1,328.40	572.40
EPG	910.00	639.60	275.60	227.50	159.90	68.90
ERW	455.00	319.80	137.80	113.75	79.95	34.45
ESSO	1,015.00	713.40	307.40	253.75	178.35	76.85
GFPT	1,400.00	984.00	424.00	350.00	246.00	106.00
GLOBAL M23X U23X Z23X	1,422.75	999.99	430.89	355.58	249.92	107.69
GLOBAL (H24 onwards)**	1,365.00	959.40	413.40	341.25	239.85	103.35
GPSC	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
GULF	3,150.00	2,214.00	954.00	787.50	553.50	238.50
GUNKUL	385.00	270.60	116.60	96.25	67.65	29.15
HANA	6,650.00	4,674.00	2,014.00	1,662.50	1,168.50	503.50
HMPRO	1,050.00	738.00	318.00	262.50	184.50	79.50
ICHI	1,645.00	1,156.20	498.20	411.25	289.05	124.55
INTUCH M23X U23X Z23X	6,093.50	4,282.86	1,845.46	1,523.18	1,070.58	461.31
INTUCH (H24 onwards)**	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
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	2,590.00	1,820.40	784.40	647.50	455.10	196.10
JAS	420.00	295.20	127.20	105.00	73.80	31.80
JMT	6,055.00	4,255.80	1,833.80	1,513.75	1,063.95	458.45
KBANK	8,610.00	6,051.60	2,607.60	2,152.50	1,512.90	651.90
KCE	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
KEX	2,135.00	1,500.60	646.60	533.75	375.15	161.65
KKP	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
KTB	1,225.00	861.00	371.00	306.25	215.25	92.75
KTC	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
LH	805.00	565.80	243.80	201.25	141.45	60.95
LPN	315.00	221.40	95.40	78.75	55.35	23.85
M	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
MAJOR	1,610.00	1,131.60	487.60	402.50	282.90	121.90
MBK	1,645.00	1,156.20	498.20	411.25	289.05	124.55
MEGA	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
MINT	2,485.00	1,746.60	752.60	621.25	436.65	188.15
MTC	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
OR	1,505.00	1,057.80	455.80	376.25	264.45	113.95
ORI	1,680.00	1,180.80	508.80	420.00	295.20	127.20
OSP	2,065.00	1,451.40	625.40	516.25	362.85	156.35
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	945.00	664.20	286.20	236.25	166.05	71.55
PSL	1,400.00	984.00	424.00	350.00	246.00	106.00
PTG	1,260.00	885.60	381.60	315.00	221.40	95.40
PTT	1,330.00	934.80	402.80	332.50	233.70	100.70
PTTEP	13,125.00	9,225.00	3,975.00	3,281.25	2,306.25	993.75
↑ PTTGC	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
QH	175.00	123.00	53.00	43.75	30.75	13.25
RATCH	2,450.00	1,722.00	742.00	612.50	430.50	185.50
RS M23X U23X Z23X H24X	1,463.00	1,028.28	443.08	365.75	257.07	110.77
RS (M24 onwards)**	1,330.00	934.80	402.80	332.50	233.70	100.70
S	140.00	98.40	42.40	35.00	24.60	10.60
SAMART	560.00	393.60	169.60	140.00	98.40	42.40
SAWAD	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
SCB	5,670.00	3,985.20	1,717.20	1,417.50	996.30	429.30
SCC	14,840.00	10,430.40	4,494.40	3,710.00	2,607.60	1,123.60

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	IM	MM	FM	IM	MM	FM
SCGP	3,185.00	2,238.60	964.60	796.25	559.65	241.15
SGP	595.00	418.20	180.20	148.75	104.55	45.05
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
SPALI	1,855.00	1,303.80	561.80	463.75	325.95	140.45
SPCG	840.00	590.40	254.40	210.00	147.60	63.60
SPRC	1,120.00	787.20	339.20	280.00	196.80	84.80
STA	2,170.00	1,525.20	657.20	542.50	381.30	164.30
STEC	1,050.00	738.00	318.00	262.50	184.50	79.50
STGT	1,120.00	787.20	339.20	280.00	196.80	84.80
STPI	490.00	344.40	148.40	122.50	86.10	37.10
SUPER	105.00	73.80	31.80	26.25	18.45	7.95
TASCO	1,260.00	885.60	381.60	315.00	221.40	95.40
TCAP	2,905.00	2,041.80	879.80	726.25	510.45	219.95
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	315.00	221.40	95.40	78.75	55.35	23.85
THCOM	2,100.00	1,476.00	636.00	525.00	369.00	159.00
THG	6,370.00	4,477.20	1,929.20	1,592.50	1,119.30	482.30
TISCO	11,690.00	8,216.40	3,540.40	2,922.50	2,054.10	885.10
TKN	840.00	590.40	254.40	210.00	147.60	63.60
TOA	2,765.00	1,943.40	837.40	691.25	485.85	209.35
TOP	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
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	5,740.00	4,034.40	1,738.40	1,435.00	1,008.60	434.60
TRUE	1,085.00	762.60	328.60	271.25	190.65	82.15
TRUEE M23X U23X Z23X	672.00	472.32	203.52	168.00	118.08	50.88
TTA	735.00	516.60	222.60	183.75	129.15	55.65
TTB	140.00	98.40	42.40	35.00	24.60	10.60
TTCL	560.00	393.60	169.60	140.00	98.40	42.40
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 M23X	1,732.50	1,217.70	524.70	433.13	304.43	131.18
TVO (U23 onwards)**	1,575.00	1,107.00	477.00	393.75	276.75	119.25
UNIQ	315.00	221.40	95.40	78.75	55.35	23.85
VGI	665.00	467.40	201.40	166.25	116.85	50.35
VNG	385.00	270.60	116.60	96.25	67.65	29.15
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 แต่ในกรณีที่สัญญามีอักษรลงท้ายเป็น X หรือ Y หรือ Z จะมี Multiplier เปลี่ยนแปลงไป โดยสามารถพิจารณาค่า Multiplier สำหรับสัญญาที่มีการเปลี่ยนแปลงได้ ดังตารางต่อไปนี้

MULTIPLIER ของสัญญาที่มีการ CORPORATE ADJUST		
UNDERLYING	SERIES	CONTRACT SIZE
DELTA	M23X U23X Z23X H24X	10,000
DTAC	M23X U23X	6,134
GLOBAL	M23X U23X Z23X	1,042
INTUCH	M23X U23X Z23X	1,018
RS	M23X U23X Z23X H24X	1,100
TRUEE	M23X U23X Z23X	600
TVO	M23X	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
I01	INDEX	SET50	1	A	FOOD	2	B	70
I01	INDEX	COMM	1	A	FOOD	3	B	60
I01	INDEX	COMM	1	A	ICT	2	B	50
I01	INDEX	ENERG	1	A	FOOD	2	B	50
I01	INDEX	ICT	1	A	FOOD	1	B	50
MT1	METAL	GO	1	A	SVF	8	B	80
MT1	METAL	GOLD	1	A	GO	3	B	80
MT1	METAL	GOLD	1	A	SVF	22	B	60
MT1	METAL	GOLD	1	A	GOLD-D	7	B	50
MT1	METAL	GOLD-D	1	A	SVF	3	B	30
MT1	METAL	GO	1	A	GOLD-D	3	B	30
S01	ICT	TRUEE	1	A	DTAC	1	B	70
S01	ICT	TRUEE	1	A	JAS	4	B	50
S02	PROP	LH	1	A	SIRI	5	B	40
S02	PROP	SPALI	1	A	S	13	B	40
S02	PROP	LH	1	A	AWC	2	A	40
S02	PROP	SPALI	1	A	MBK	1	B	30
S06	ENERG	EA	1	A	GULF	1	B	70
S06	ENERG	PTTEP	1	A	TOP	3	B	70
S06	ENERG	TOP	1	A	BANPU	5	B	70
S06	ENERG	EA	1	A	CKP	19	B	60
S06	ENERG	GPSC	1	A	BGRIM	2	B	60
S06	ENERG	OR	1	A	PTG	2	B	60
S06	ENERG	TOP	1	A	PTT	2	B	60
S06	ENERG	BCP	1	A	CKP	8	B	50
S06	ENERG	EA	1	A	BPCG	7	B	50
S06	ENERG	EGCO	1	A	GULF	3	B	50
S06	ENERG	GPSC	1	A	GULF	1	B	50
S06	ENERG	TOP	1	A	IRPC	20	B	50
S06	ENERG	BGRIM	1	A	ESSO	5	B	40
S06	ENERG	GPSC	1	A	RATCH	2	B	40
S06	ENERG	PTT	1	A	ESSO	4	B	40
S06	ENERG	SGP	1	A	CKP	2	B	40
S13	BANK	BBL	1	A	SCB	2	B	70
S13	BANK	BBL	1	A	KBANK	1	B	60
S13	BANK	BBL	1	A	TTB	110	B	60
S13	BANK	SCB	1	A	TTB	71	B	60
S23	ETRON	HANA	1	A	KCE	1	B	80
S24	FIN	SAWAD	1	A	MTC	2	B	80
S24	FIN	AEONTS	1	A	SAWAD	3	B	50
S24	FIN	JMT	1	A	MTC	1	B	50
S24	FIN	MTC	1	A	THANI	9	B	50
S24	FIN	SAWAD	1	A	JMT	1	B	50
S24	FIN	SAWAD	1	A	THANI	14	B	50
S30	TRANS	KEX	1	A	PRM	2	B	50
S30	TRANS	KEX	1	A	PSL	1	B	40
S33	HEALTH	BCH	1	A	CHG	6	B	50
S36	COMM	CRC	1	A	BJC	1	B	50
S36	COMM	GLOBAL	1	A	HMPRO	1	B	40
S38	TOURISM	CENTEL	1	A	ERW	11	B	50
S45	MEDIA	BEC	1	A	PLANB	1	B	40
S45	MEDIA	BEC	1	A	VGI	2	B	40
S46	CONS	STEC	1	A	ITD	8	B	60

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

(RPF)

