

MARGIN REQUIREMENT						
Effective from 15 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	47,250.00	33,210.00	14,310.00	11,812.50	8,302.50	3,577.50
10 Baht Gold Futures	9,450.00	6,642.00	2,862.00	2,362.50	1,660.50	715.50
Gold Online Futures	24,500.00	17,220.00	7,420.00	6,125.00	4,305.00	1,855.00
Silver Online Futures	6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10
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	24,325.00	17,097.00	7,367.00	24,325.00	17,097.00	7,367.00
Spot Month Margin (LTD-10)	77,000.00	54,120.00	23,320.00	-	-	-
Japanese Rubber	3,360.00	2,361.60	1,017.60	3,360.00	2,361.60	1,017.60
SECTOR FUTURES						
BANK Index Futures	16,415.00	11,537.40	4,971.40	4,103.75	2,884.35	1,242.85
COMM Index Futures	16,905.00	11,881.80	5,119.80	4,226.25	2,970.45	1,279.95
ENERG Index Futures	9,695.00	6,814.20	2,936.20	2,423.75	1,703.55	734.05
FOOD Index Futures	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
ICT Index Futures	8,540.00	6,002.40	2,586.40	2,135.00	1,500.60	646.60
INTEREST RATE FUTURES						
5Y Government Bond	10,150.00	7,134.00	3,074.00	2,537.50	1,783.50	768.50
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	11,025.00	7,749.00	3,339.00	2,756.25	1,937.25	834.75
AEONTS	12,635.00	8,880.60	3,826.60	3,158.75	2,220.15	956.65
AMATA	1,680.00	1,180.80	508.80	420.00	295.20	127.20
AOT	2,660.00	1,869.60	805.60	665.00	467.40	201.40
AP	1,470.00	1,033.20	445.20	367.50	258.30	111.30
AWC	595.00	418.20	180.20	148.75	104.55	45.05
BA	1,680.00	1,180.80	508.80	420.00	295.20	127.20
BAM	980.00	688.80	296.80	245.00	172.20	74.20
BANPU	700.00	492.00	212.00	175.00	123.00	53.00
BAY	2,520.00	1,771.20	763.20	630.00	442.80	190.80
BBL	7,805.00	5,485.80	2,363.80	1,951.25	1,371.45	590.95
BCH	1,925.00	1,353.00	583.00	481.25	338.25	145.75
BCP	2,905.00	2,041.80	879.80	726.25	510.45	219.95
BCPG	770.00	541.20	233.20	192.50	135.30	58.30
BDMS	1,820.00	1,279.20	551.20	455.00	319.80	137.80
BEAUTY	210.00	147.60	63.60	52.50	36.90	15.90
BEC	1,015.00	713.40	307.40	253.75	178.35	76.85
BEM	630.00	442.80	190.80	157.50	110.70	47.70
BGRIM	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
BH	15,330.00	10,774.80	4,642.80	3,832.50	2,693.70	1,160.70
BJC	2,975.00	2,091.00	901.00	743.75	522.75	225.25
BLA	2,310.00	1,623.60	699.60	577.50	405.90	174.90
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	700.00	492.00	212.00	175.00	123.00	53.00
CBG	8,295.00	5,830.20	2,512.20	2,073.75	1,457.55	628.05
CENTEL	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
CHG	245.00	172.20	74.20	61.25	43.05	18.55
CK	1,855.00	1,303.80	561.80	463.75	325.95	140.45
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	1,295.00	910.20	392.20	323.75	227.55	98.05

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ CPN	5,460.00	3,837.60	1,653.60	1,365.00	959.40	413.40
↑ CRC	3,535.00	2,484.60	1,070.60	883.75	621.15	267.65
↓ DELTA M23X U23X Z23X H24X	154,350.00	108,486.00	46,746.00	38,587.50	27,121.50	11,686.50
↓ DELTA (M24 onwards)**	15,435.00	10,848.60	4,674.60	3,858.75	2,712.15	1,168.65
DTAC M23X U23X	6,011.25	4,225.05	1,820.55	1,502.83	1,056.27	455.14
↑ EA	6,405.00	4,501.80	1,939.80	1,601.25	1,125.45	484.95
EASTW	385.00	270.60	116.60	96.25	67.65	29.15
↑ EGCO	9,800.00	6,888.00	2,968.00	2,450.00	1,722.00	742.00
↓ EPG	770.00	541.20	233.20	192.50	135.30	58.30
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	1,225.00	861.00	371.00	306.25	215.25	92.75
↑ GLOBAL M23X U23X Z23X	1,568.00	1,102.08	474.88	392.05	275.56	118.74
↑ GLOBAL (H24 onwards)**	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↑ GPSC	6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10
↑ GULF	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
↓ GUNKUL	350.00	246.00	106.00	87.50	61.50	26.50
↓ HANA	5,600.00	3,936.00	1,696.00	1,400.00	984.00	424.00
↓ HMPRO	875.00	615.00	265.00	218.75	153.75	66.25
↓ ICHI	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ INTUCH M23X U23X Z23X	4,774.00	3,355.44	1,445.84	1,193.61	838.93	361.49
↓ INTUCH (H24 onwards)**	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
IRPC	210.00	147.60	63.60	52.50	36.90	15.90
↑ ITD	210.00	147.60	63.60	52.50	36.90	15.90
IVL	2,590.00	1,820.40	784.40	647.50	455.10	196.10
↑ JAS	490.00	344.40	148.40	122.50	86.10	37.10
JMT	6,055.00	4,255.80	1,833.80	1,513.75	1,063.95	458.45
↓ KBANK	8,295.00	5,830.20	2,512.20	2,073.75	1,457.55	628.05
↓ KCE	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
↓ KEX	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↓ KKP	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
↓ KTB	980.00	688.80	296.80	245.00	172.20	74.20
KTC	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
↓ LH	560.00	393.60	169.60	140.00	98.40	42.40
↓ LPN	280.00	196.80	84.80	70.00	49.20	21.20
M	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
↑ MAJOR	1,925.00	1,353.00	583.00	481.25	338.25	145.75
MBK	1,645.00	1,156.20	498.20	411.25	289.05	124.55
↓ MEGA	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
↑ MINT	2,625.00	1,845.00	795.00	656.25	461.25	198.75
↑ MTC	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
↑ OR	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↓ ORI	1,190.00	836.40	360.40	297.50	209.10	90.10
↑ OSP	2,485.00	1,746.60	752.60	621.25	436.65	188.15
↓ PLANB	875.00	615.00	265.00	218.75	153.75	66.25
↓ PRM	770.00	541.20	233.20	192.50	135.30	58.30
↓ PSH	875.00	615.00	265.00	218.75	153.75	66.25
↑ PSL	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ PTG	1,225.00	861.00	371.00	306.25	215.25	92.75
↑ PTT	1,435.00	1,008.60	434.60	358.75	252.15	108.65
PTTEP	13,125.00	9,225.00	3,975.00	3,281.25	2,306.25	993.75
↓ PTTGC	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
QH	175.00	123.00	53.00	43.75	30.75	13.25
↓ RATCH	2,275.00	1,599.00	689.00	568.75	399.75	172.25
↓ RS M23X U23X Z23X H24X	1,270.50	892.98	384.78	317.63	223.25	96.20
↓ RS (M24 onwards)**	1,155.00	811.80	349.80	288.75	202.95	87.45
↑ S	175.00	123.00	53.00	43.75	30.75	13.25
↑ SMART	700.00	492.00	212.00	175.00	123.00	53.00
↑ SAWAD	5,670.00	3,985.20	1,717.20	1,417.50	996.30	429.30
↓ SCB	5,495.00	3,862.20	1,664.20	1,373.75	965.55	416.05
↑ SCC	18,200.00	12,792.00	5,512.00	4,550.00	3,198.00	1,378.00

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SCGP	3,010.00	2,115.60	911.60	752.50	528.90	227.90
↓ SGP	560.00	393.60	169.60	140.00	98.40	42.40
↑ SIRI	210.00	147.60	63.60	52.50	36.90	15.90
↓ SPALI	1,645.00	1,156.20	498.20	411.25	289.05	124.55
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	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↓ STGT	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ STPI	420.00	295.20	127.20	105.00	73.80	31.80
SUPER	105.00	73.80	31.80	26.25	18.45	7.95
↑ TASCO	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↑ TCAP	3,045.00	2,140.20	922.20	761.25	535.05	230.55
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ THANI	280.00	196.80	84.80	70.00	49.20	21.20
↑ THCOM	2,275.00	1,599.00	689.00	568.75	399.75	172.25
↓ THG	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
↓ TISCO	11,620.00	8,167.20	3,519.20	2,905.00	2,041.80	879.80
↑ TKN	1,155.00	811.80	349.80	288.75	202.95	87.45
TOA	2,765.00	1,943.40	837.40	691.25	485.85	209.35
↓ TOP	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
TPIPL	140.00	98.40	42.40	35.00	24.60	10.60
↓ TPIPP	210.00	147.60	63.60	52.50	36.90	15.90
TQM	4,165.00	2,927.40	1,261.40	1,041.25	731.85	315.35
↓ TRUE	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ TRUEE M23X U23X Z23X	609.00	428.04	184.44	152.25	107.01	46.11
↓ TTA	630.00	442.80	190.80	157.50	110.70	47.70
↓ TTB	105.00	73.80	31.80	26.25	18.45	7.95
↓ TTCL	420.00	295.20	127.20	105.00	73.80	31.80
TTW	560.00	393.60	169.60	140.00	98.40	42.40
↑ TU	1,260.00	885.60	381.60	315.00	221.40	95.40
↓ TVO M23X	1,463.00	1,028.28	443.08	365.75	257.07	110.77
↓ TVO (U23 onwards)**	1,330.00	934.80	402.80	332.50	233.70	100.70
↑ UNIQ	350.00	246.00	106.00	87.50	61.50	26.50
↓ VGI	490.00	344.40	148.40	122.50	86.10	37.10
↓ VNG	315.00	221.40	95.40	78.75	55.35	23.85
↑ WHA	350.00	246.00	106.00	87.50	61.50	26.50
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
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	EUR/USD	1	A	40	
I01	INDEX	ENERG	1	A	SET50	1	B	70	
I01	INDEX	COMM	1	A	ENERG	2	B	60	
I01	INDEX	ENERG	1	A	ICT	1	B	60	
I01	INDEX	ENERG	1	A	FOOD	2	B	60	
I01	INDEX	SET50	1	A	ICT	1	B	60	
I01	INDEX	COMM	1	A	SET50	2	B	50	
I01	INDEX	COMM	1	A	ICT	2	B	50	
I01	INDEX	SET50	1	A	FOOD	2	B	50	
MT1	METAL	GOLD	1	A	GO	3	B	80	
MT1	METAL	GOLD	1	A	GOLD-D	7	B	70	
MT1	METAL	GO	1	A	SVF	8	B	70	
MT1	METAL	GOLD	1	A	SVF	22	B	60	
MT1	METAL	GO	1	A	GOLD-D	3	B	50	
S01	ICT	DTAC	1	A	TRUEE	1	B	90	
S01	ICT	ADVANC	1	A	INTUCH	3	B	70	
S01	ICT	ADVANC	1	A	THCOM	18	B	70	
S01	ICT	ADVANC	1	A	DTAC	30	B	60	
S01	ICT	ADVANC	1	A	TRUEE	30	B	60	
S01	ICT	INTUCH	1	A	THCOM	6	B	60	
S01	ICT	INTUCH	1	A	TRUEE	10	B	60	
S01	ICT	THCOM	1	A	DTAC	2	B	60	
S01	ICT	THCOM	1	A	TRUEE	2	B	60	
S01	ICT	INTUCH	1	A	DTAC	10	B	50	
S02	PROP	AMATA	1	A	WHA	5	B	60	
S02	PROP	MBK	1	A	S	10	B	50	
S02	PROP	AWC	1	A	S	3	B	50	
S02	PROP	CPN	1	A	ORI	6	B	40	
S02	PROP	MBK	1	A	AWC	3	B	40	
S02	PROP	MBK	1	A	PSH	1	B	30	
S06	ENERG	GPSC	1	A	GULF	1	B	80	
S06	ENERG	GPSC	1	A	BGRIM	2	B	80	
S06	ENERG	GULF	1	A	BGRIM	1	B	80	
S06	ENERG	PTTEP	1	A	TOP	3	B	60	
S06	ENERG	EGCO	1	A	GULF	3	B	60	
S06	ENERG	EA	1	A	BGRIM	2	B	60	
S06	ENERG	GULF	1	A	GUNKUL	14	B	60	
S06	ENERG	TOP	1	A	SPRC	5	B	60	
S06	ENERG	TOP	1	A	IRPC	20	B	60	
S06	ENERG	PTTEP	1	A	PTT	5	B	50	
S06	ENERG	PTTEP	1	A	IRPC	63	B	50	
S06	ENERG	EGCO	1	A	EA	2	B	50	
S06	ENERG	EGCO	1	A	GPSC	2	B	50	
S06	ENERG	EGCO	1	A	BGRIM	4	B	50	
S06	ENERG	EGCO	1	A	RATCH	4	B	50	
S06	ENERG	EA	1	A	GPSC	1	B	50	
S06	ENERG	EA	1	A	GULF	1	B	50	
S06	ENERG	GPSC	1	A	GUNKUL	17	B	50	
S06	ENERG	GULF	1	A	WHAUP	13	B	50	
S06	ENERG	BCP	1	A	ESSO	4	B	50	
S06	ENERG	BCPG	1	A	GUNKUL	3	B	50	
S06	ENERG	BCPG	1	A	IRPC	4	B	50	
S06	ENERG	EGCO	1	A	TPIPP	44	B	40	
S06	ENERG	BGRIM	1	A	GUNKUL	11	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	RATCH	1	A	PTG	3	B	40
S06	ENERG	PTG	1	A	GUNKUL	4	B	40
S06	ENERG	SGP	1	A	IRPC	4	B	30
S13	BANK	KBANK	1	A	SCB	1	B	60
S13	BANK	BBL	1	A	KBANK	1	B	50
S13	BANK	BBL	1	A	SCB	2	B	50
S13	BANK	BBL	1	A	KTB	9	B	50
S13	BANK	KBANK	1	A	KKP	2	B	50
S13	BANK	KTB	1	A	TTB	12	B	50
S13	BANK	KKP	1	A	BAY	2	B	40
S18	PETRO	PTTGC	1	A	IVL	1	B	60
S23	ETRON	HANA	1	A	KCE	1	B	60
S24	FIN	MTC	1	A	THANI	11	B	60
S30	TRANS	BA	1	A	AAV	5	B	50
S33	HEALTH	BCH	1	A	CHG	6	B	60
S36	COMM	CPALL	1	A	BJC	2	B	50
S46	CONS	CK	1	A	STEC	2	B	50

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