

MARGIN REQUIREMENT						
Effective from 12 July 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	42,700.00	30,012.00	12,932.00	10,675.00	7,503.00	3,233.00
10 Baht Gold Futures	8,540.00	6,002.40	2,586.40	2,135.00	1,500.60	646.60
Gold Online Futures	23,450.00	16,482.00	7,102.00	5,862.50	4,120.50	1,775.50
Silver Online Futures	5,950.00	4,182.00	1,802.00	1,487.50	1,045.50	450.50
CURRENCY FUTURES						
USD Futures	945.00	664.20	286.20	236.25	166.05	71.55
EUR/USD Futures	875.00	615.00	265.00	1,750.00	1,230.00	530.00
USD/JPY Futures	1,540.00	1,082.40	466.40	3,080.00	2,164.80	932.80
AGRICULTURE FUTURES						
RSS3 Futures	21,350.00	15,006.00	6,466.00	21,350.00	15,006.00	6,466.00
Spot Month Margin (LTD-10)	67,550.00	47,478.00	20,458.00	-	-	-
Japanese Rubber	3,290.00	2,312.40	996.40	3,290.00	2,312.40	996.40
SECTOR FUTURES						
BANK Index Futures	16,520.00	11,611.20	5,003.20	4,130.00	2,902.80	1,250.80
COMM Index Futures	16,905.00	11,881.80	5,119.80	4,226.25	2,970.45	1,279.95
ENERG Index Futures	11,900.00	8,364.00	3,604.00	2,975.00	2,091.00	901.00
FOOD Index Futures	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
ICT Index Futures	8,645.00	6,076.20	2,618.20	2,161.25	1,519.05	654.55
INTEREST RATE FUTURES						
5Y Government Bond	8,575.00	6,027.00	2,597.00	2,143.75	1,506.75	649.25
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	9,625.00	6,765.00	2,915.00	2,406.25	1,691.25	728.75
AEONTS	12,320.00	8,659.20	3,731.20	3,080.00	2,164.80	932.80
AMATA	1,610.00	1,131.60	487.60	402.50	282.90	121.90
AOT	2,555.00	1,795.80	773.80	638.75	448.95	193.45
AP	1,260.00	885.60	381.60	315.00	221.40	95.40
AWC	490.00	344.40	148.40	122.50	86.10	37.10
BA	1,540.00	1,082.40	466.40	385.00	270.60	116.60
BAM	1,120.00	787.20	339.20	280.00	196.80	84.80
BANPU	665.00	467.40	201.40	166.25	116.85	50.35
BAY	2,030.00	1,426.80	614.80	507.50	356.70	153.70
BBL	7,945.00	5,584.20	2,406.20	1,986.25	1,396.05	601.55
BCH	1,610.00	1,131.60	487.60	402.50	282.90	121.90
BCP	3,255.00	2,287.80	985.80	813.75	571.95	246.45
BCPG	735.00	516.60	222.60	183.75	129.15	55.65
BDMS	1,750.00	1,230.00	530.00	437.50	307.50	132.50
BEAUTY	210.00	147.60	63.60	52.50	36.90	15.90
BEC	980.00	688.80	296.80	245.00	172.20	74.20
BEM	490.00	344.40	148.40	122.50	86.10	37.10
BGRIM	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
BH	14,735.00	10,356.60	4,462.60	3,683.75	2,589.15	1,115.65
BJC	2,450.00	1,722.00	742.00	612.50	430.50	185.50
BLA	2,310.00	1,623.60	699.60	577.50	405.90	174.90
BLAND	105.00	73.80	31.80	26.25	18.45	7.95
BPP	875.00	615.00	265.00	218.75	153.75	66.25
BTS	490.00	344.40	148.40	122.50	86.10	37.10
CBG	7,315.00	5,141.40	2,215.40	1,828.75	1,285.35	553.85
CENDEL	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
CHG	245.00	172.20	74.20	61.25	43.05	18.55
CK	1,680.00	1,180.80	508.80	420.00	295.20	127.20
CKP	315.00	221.40	95.40	78.75	55.35	23.85
COM7	2,485.00	1,746.60	752.60	621.25	436.65	188.15
CPALL	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
CPF	1,435.00	1,008.60	434.60	358.75	252.15	108.65

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

MARGIN REQUIREMENT						
Effective from 12 July 2023 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ CPN	5,950.00	4,182.00	1,802.00	1,487.50	1,045.50	450.50
↑ CRC	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
↓ DELTA U23X Z23X H24X	234,500.00	164,820.00	71,020.00	58,625.00	41,205.00	17,755.00
↓ DELTA (M24 onwards)**	23,450.00	16,482.00	7,102.00	5,862.50	4,120.50	1,775.50
DTAC U23X	6,011.25	4,225.05	1,820.55	1,502.83	1,056.27	455.14
↑ EA	8,855.00	6,223.80	2,681.80	2,213.75	1,555.95	670.45
↑ EASTW	455.00	319.80	137.80	113.75	79.95	34.45
↓ EGCO	8,540.00	6,002.40	2,586.40	2,135.00	1,500.60	646.60
EPG	770.00	541.20	233.20	192.50	135.30	58.30
↑ ERW	595.00	418.20	180.20	148.75	104.55	45.05
↓ ESSO	980.00	688.80	296.80	245.00	172.20	74.20
GFPT	1,225.00	861.00	371.00	306.25	215.25	92.75
↑ GLOBAL U23X Z23X	1,786.75	1,255.83	541.13	446.76	314.01	135.30
↑ GLOBAL (H24 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	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
↓ GUNKUL	315.00	221.40	95.40	78.75	55.35	23.85
↑ HANA	5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
↑ HMPRO	980.00	688.80	296.80	245.00	172.20	74.20
↑ ICHI	1,995.00	1,402.20	604.20	498.75	350.55	151.05
↓ INTUCH U23X Z23X	4,312.00	3,030.72	1,305.92	1,077.81	757.54	326.42
↓ INTUCH (H24 onwards)**	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
↓ IRPC	175.00	123.00	53.00	43.75	30.75	13.25
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	385.00	270.60	116.60	96.25	67.65	29.15
↑ JMT	6,265.00	4,403.40	1,897.40	1,566.25	1,100.85	474.35
↓ KBANK	6,685.00	4,698.60	2,024.60	1,671.25	1,174.65	506.15
↑ KCE	4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
↓ KEX	1,680.00	1,180.80	508.80	420.00	295.20	127.20
↓ KKP	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
↓ KTB	945.00	664.20	286.20	236.25	166.05	71.55
↓ KTC	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
↓ LH	525.00	369.00	159.00	131.25	92.25	39.75
↑ LPN	315.00	221.40	95.40	78.75	55.35	23.85
↓ M	3,185.00	2,238.60	964.60	796.25	559.65	241.15
↓ MAJOR	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↓ MBK	1,645.00	1,156.20	498.20	411.25	289.05	124.55
↑ MEGA	3,535.00	2,484.60	1,070.60	883.75	621.15	267.65
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	1,400.00	984.00	424.00	350.00	246.00	106.00
↓ ORI	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ OSP U23X Z23X H24X M24X	2,159.50	1,517.82	654.02	539.70	379.33	163.45
↓ OSP (U24 onwards)**	2,100.00	1,476.00	636.00	525.00	369.00	159.00
↑ PLANB	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ PRM	700.00	492.00	212.00	175.00	123.00	53.00
↓ PSH	840.00	590.40	254.40	210.00	147.60	63.60
↑ PSL	1,750.00	1,230.00	530.00	437.50	307.50	132.50
↓ PTG	1,085.00	762.60	328.60	271.25	190.65	82.15
↑ PTT	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↓ PTTEP	11,375.00	7,995.00	3,445.00	2,843.75	1,998.75	861.25
↓ PTTGC	3,290.00	2,312.40	996.40	822.50	578.10	249.10
QH	175.00	123.00	53.00	43.75	30.75	13.25
↓ RATCH	2,100.00	1,476.00	636.00	525.00	369.00	159.00
↑ RS U23X Z23X H24X	1,424.50	1,001.22	431.42	356.13	250.31	107.86
↑ RS (M24 onwards)**	1,295.00	910.20	392.20	323.75	227.55	98.05
↑ S	280.00	196.80	84.80	70.00	49.20	21.20
↑ SAMART	1,120.00	787.20	339.20	280.00	196.80	84.80
↓ SAWAD	5,460.00	3,837.60	1,653.60	1,365.00	959.40	413.40
↑ SCB	5,950.00	4,182.00	1,802.00	1,487.50	1,045.50	450.50

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Effective from 12 July 2023 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SCC	14,910.00	10,479.60	4,515.60	3,727.50	2,619.90	1,128.90
↑ SCGP	3,290.00	2,312.40	996.40	822.50	578.10	249.10
↓ SGP	525.00	369.00	159.00	131.25	92.25	39.75
↓ SIRI	175.00	123.00	53.00	43.75	30.75	13.25
↓ SPALI	1,400.00	984.00	424.00	350.00	246.00	106.00
↓ SPCG	770.00	541.20	233.20	192.50	135.30	58.30
↓ SPRC	910.00	639.60	275.60	227.50	159.90	68.90
↓ STA	1,680.00	1,180.80	508.80	420.00	295.20	127.20
↓ STEC	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ STGT	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ STPI	385.00	270.60	116.60	96.25	67.65	29.15
↓ SUPER	70.00	49.20	21.20	17.50	12.30	5.30
↓ TASCO	1,295.00	910.20	392.20	323.75	227.55	98.05
↑ TCAP	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
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	2,100.00	1,476.00	636.00	525.00	369.00	159.00
↓ THG	5,670.00	3,985.20	1,717.20	1,417.50	996.30	429.30
TISCO	11,620.00	8,167.20	3,519.20	2,905.00	2,041.80	879.80
↑ TKN	1,295.00	910.20	392.20	323.75	227.55	98.05
↑ TOA	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
↓ TOP	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
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	3,185.00	2,238.60	964.60	796.25	559.65	241.15
↑ TRUE	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ TRUEE U23X Z23X	588.00	413.28	178.08	147.00	103.32	44.52
↓ TTA	560.00	393.60	169.60	140.00	98.40	42.40
↑ TTB	140.00	98.40	42.40	35.00	24.60	10.60
↓ TTCL	385.00	270.60	116.60	96.25	67.65	29.15
↓ TTW	490.00	344.40	148.40	122.50	86.10	37.10
↓ TU	1,015.00	713.40	307.40	253.75	178.35	76.85
↑ TVO	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↑ UNIQ	560.00	393.60	169.60	140.00	98.40	42.40
↓ VGI	455.00	319.80	137.80	113.75	79.95	34.45
↓ VNG	280.00	196.80	84.80	70.00	49.20	21.20
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

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

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		
DELTA	U23X Z23X H24X	10,000
DTAC	U23X	6,134
GLOBAL	U23X Z23X	1,042
INTUCH	U23X Z23X	1,018
OSP	U23X Z23X H24X M24X	1,028
RS	U23X Z23X H24X	1,100
TRUEE	U23X Z23X	600

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
C01	FX	USD/JPY	1	A	USD	1	B	70
I01	INDEX	ENERG	1	A	SET50	1	B	70
I01	INDEX	COMM	1	A	SET50	2	B	70
I01	INDEX	BANK	1	A	COMM	1	B	60
I01	INDEX	ENERG	1	A	ICT	1	B	60
I01	INDEX	COMM	1	A	ENERG	2	B	60
I01	INDEX	ENERG	1	A	FOOD	2	B	60
I01	INDEX	SET50	1	A	FOOD	2	B	60
I01	INDEX	BANK	1	A	ENERG	2	B	50
I01	INDEX	BANK	1	A	SET50	2	B	50
I01	INDEX	COMM	1	A	ICT	2	B	50
I01	INDEX	COMM	1	A	FOOD	3	B	50
MT1	METAL	GOLD	1	A	GOLD-D	7	B	80
MT1	METAL	GOLD	1	A	GO	3	B	70
MT1	METAL	GO	1	A	SVF	8	B	70
MT1	METAL	GO	1	A	GOLD-D	3	B	60
MT1	METAL	GOLD	1	A	SVF	23	B	60
MT1	METAL	GOLD-D	1	A	SVF	3	B	50
S01	ICT	INTUCH	1	A	DTAC	11	B	60
S01	ICT	INTUCH	1	A	TRUEE	11	B	60
S01	ICT	ADVANC	1	A	DTAC	33	B	50
S01	ICT	ADVANC	1	A	TRUEE	33	B	50
S01	ICT	THCOM	1	A	SAMART	2	B	40
S01	ICT	DTAC	1	A	JAS	5	B	30
S01	ICT	TRUEE	1	A	JAS	5	B	30
S02	PROP	S	1	A	BLAND	2	B	50
S02	PROP	LH	1	A	SIRI	5	B	50
S02	PROP	CPN	1	A	WHA	15	B	50
S02	PROP	SPALI	1	A	ORI	2	B	40
S02	PROP	CPN	1	A	AP	6	B	40
S02	PROP	SPALI	1	A	AWC	4	B	30
S06	ENERG	PTTEP	1	A	TOP	3	B	70
S06	ENERG	TOP	1	A	IRPC	19	B	70
S06	ENERG	EGCO	1	A	GPSC	2	B	60
S06	ENERG	GPSC	1	A	BGRIM	2	B	60
S06	ENERG	PTT	1	A	OR	2	B	60
S06	ENERG	EGCO	1	A	GULF	3	B	60
S06	ENERG	PTT	1	A	PTG	3	B	60
S06	ENERG	PTTEP	1	A	PTT	5	B	60
S06	ENERG	PTTEP	1	A	BANPU	17	B	60
S06	ENERG	PTTEP	1	A	IRPC	64	B	60
S06	ENERG	BCP	1	A	PTT	1	B	50
S06	ENERG	EA	1	A	GULF	1	B	50
S06	ENERG	EA	1	A	TOP	1	B	50
S06	ENERG	GPSC	1	A	GULF	1	B	50
S06	ENERG	TOP	1	A	PTT	1	B	50
S06	ENERG	EA	1	A	PTT	2	B	50
S06	ENERG	EGCO	1	A	EA	2	B	50
S06	ENERG	OR	1	A	PTG	2	B	50
S06	ENERG	OR	1	A	SGP	2	B	50
S06	ENERG	PTTEP	1	A	EA	2	B	50
S06	ENERG	TOP	1	A	OR	2	B	50
S06	ENERG	EGCO	1	A	BGRIM	4	B	50
S06	ENERG	PTT	1	A	BANPU	4	B	50

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	SPRC	1	A	IRPC	4	B	50
S06	ENERG	TOP	1	A	BANPU	5	B	50
S06	ENERG	EA	1	A	BANPU	7	B	50
S06	ENERG	OR	1	A	IRPC	9	B	50
S06	ENERG	BGRIM	1	A	GUNKUL	11	B	50
S06	ENERG	GULF	1	A	GUNKUL	14	B	50
S06	ENERG	GULF	1	A	IRPC	20	B	50
S06	ENERG	GPSC	1	A	IRPC	25	B	50
S06	ENERG	EA	1	A	IRPC	26	B	50
S06	ENERG	EGCO	1	A	GUNKUL	42	B	50
S06	ENERG	EGCO	1	A	IRPC	60	B	50
S06	ENERG	BPP	1	A	SPCG	1	B	40
S06	ENERG	EASTW	1	A	GUNKUL	1	B	40
S06	ENERG	ESSO	1	A	BANPU	1	B	40
S06	ENERG	GUNKUL	1	A	IRPC	1	B	40
S06	ENERG	TOP	1	A	BCP	1	B	40
S06	ENERG	BPP	1	A	SPRC	2	B	40
S06	ENERG	OR	1	A	BANPU	2	B	40
S06	ENERG	BCP	1	A	PTG	3	B	40
S06	ENERG	BANPU	1	A	IRPC	4	B	40
S06	ENERG	BPP	1	A	GUNKUL	4	B	40
S06	ENERG	ESSO	1	A	IRPC	4	B	40
S06	ENERG	PTT	1	A	SGP	4	B	40
S06	ENERG	RATCH	1	A	BANPU	4	B	40
S06	ENERG	TOP	1	A	PTG	4	B	40
S06	ENERG	GULF	1	A	TTW	5	B	40
S06	ENERG	TOP	1	A	ESSO	5	B	40
S06	ENERG	BPP	1	A	IRPC	6	B	40
S06	ENERG	PTTEP	1	A	OR	7	B	40
S06	ENERG	GULF	1	A	TPIPP	14	B	40
S06	ENERG	EGCO	1	A	SPRC	16	B	40
S06	ENERG	PTTEP	1	A	ESSO	17	B	40
S06	ENERG	PTG	1	A	SUPER	22	B	40
S06	ENERG	EGCO	1	A	EASTW	30	B	40
S06	ENERG	SPRC	1	A	GUNKUL	3	B	30
S06	ENERG	EA	1	A	SPCG	5	B	30
S06	ENERG	PTTEP	1	A	PTG	12	B	30
S06	ENERG	SGP	1	A	SUPER	15	B	30
S13	BANK	SCB	1	A	KTB	6	B	70
S13	BANK	BBL	1	A	SCB	2	B	60
S13	BANK	BBL	1	A	KTB	8	B	60
S13	BANK	KTB	1	A	TTB	12	B	60
S13	BANK	SCB	1	A	TTB	67	B	60
S13	BANK	BBL	1	A	TTB	101	B	60
S13	BANK	BBL	1	A	KBANK	1	B	50
S13	BANK	BBL	1	A	KKP	3	B	50
S13	BANK	SCB	1	A	TISCO	1	B	40
S13	BANK	TCAP	1	A	BAY	2	B	40
S13	BANK	BAY	1	A	TTB	19	B	40
S13	BANK	TISCO	1	A	KTB	5	B	30
S13	BANK	KBANK	1	A	TTB	82	B	30
S18	PETRO	PTTGC	1	A	IVL	1	B	50
S23	ETRON	HANA	1	A	KCE	1	B	80
S24	FIN	SAWAD	1	A	MTC	1	B	70

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

