

MARGIN REQUIREMENT						
Effective from 28 August 2023 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
SET50 Futures	7,000.00	4,920.00	2,120.00	1,750.00	1,230.00	530.00
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	41,125.00	28,905.00	12,455.00	10,281.25	7,226.25	3,113.75
10 Baht Gold Futures	8,225.00	5,781.00	2,491.00	2,056.25	1,445.25	622.75
Gold Online Futures	23,625.00	16,605.00	7,155.00	5,906.25	4,151.25	1,788.75
Silver Online Futures	6,195.00	4,354.20	1,876.20	1,548.75	1,088.55	469.05
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	25,550.00	17,958.00	7,738.00	25,550.00	17,958.00	7,738.00
Spot Month Margin (LTD-10)	80,850.00	56,826.00	24,486.00	-	-	-
Japanese Rubber	3,080.00	2,164.80	932.80	3,080.00	2,164.80	932.80
SECTOR FUTURES						
BANK Index Futures	15,715.00	11,045.40	4,759.40	3,928.75	2,761.35	1,189.85
COMM Index Futures	16,555.00	11,635.80	5,013.80	4,138.75	2,908.95	1,253.45
ENERG Index Futures	9,380.00	6,592.80	2,840.80	2,345.00	1,648.20	710.20
FOOD Index Futures	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
ICT Index Futures	6,860.00	4,821.60	2,077.60	1,715.00	1,205.40	519.40
INTEREST RATE FUTURES						
5Y Government Bond	6,055.00	4,255.80	1,833.80	1,513.75	1,063.95	458.45
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	9,415.00	6,617.40	2,851.40	2,353.75	1,654.35	712.85
AEONTS	13,160.00	9,249.60	3,985.60	3,290.00	2,312.40	996.40
AMATA	1,540.00	1,082.40	466.40	385.00	270.60	116.60
AOT	2,555.00	1,795.80	773.80	638.75	448.95	193.45
AP	945.00	664.20	286.20	236.25	166.05	71.55
AWC	420.00	295.20	127.20	105.00	73.80	31.80
BA	1,540.00	1,082.40	466.40	385.00	270.60	116.60
BAM	945.00	664.20	286.20	236.25	166.05	71.55
BANPU	630.00	442.80	190.80	157.50	110.70	47.70
BAY	1,890.00	1,328.40	572.40	472.50	332.10	143.10
BBL	7,350.00	5,166.00	2,226.00	1,837.50	1,291.50	556.50
BCH	1,225.00	861.00	371.00	306.25	215.25	92.75
BCP	3,255.00	2,287.80	985.80	813.75	571.95	246.45
BCPG	700.00	492.00	212.00	175.00	123.00	53.00
BDMS	1,820.00	1,279.20	551.20	455.00	319.80	137.80
BEAUTY	140.00	98.40	42.40	35.00	24.60	10.60
BEC	910.00	639.60	275.60	227.50	159.90	68.90
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	2,345.00	1,648.20	710.20	586.25	412.05	177.55
BLA	2,030.00	1,426.80	614.80	507.50	356.70	153.70
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
BPP	840.00	590.40	254.40	210.00	147.60	63.60
BTS	595.00	418.20	180.20	148.75	104.55	45.05
CBG	6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10
CENTEL	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
CHG	210.00	147.60	63.60	52.50	36.90	15.90
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	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
CPF	1,190.00	836.40	360.40	297.50	209.10	90.10

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CPN	5,110.00	3,591.60	1,547.60	1,277.50	897.90	386.90
CRC	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
DELTA U23X Z23X H24X	189,000.00	132,840.00	57,240.00	47,250.00	33,210.00	14,310.00
DELTA (M24 onwards)**	18,900.00	13,284.00	5,724.00	4,725.00	3,321.00	1,431.00
DTAC U23X	6,011.25	4,225.05	1,820.55	1,502.83	1,056.27	455.14
EA	7,315.00	5,141.40	2,215.40	1,828.75	1,285.35	553.85
EASTW	315.00	221.40	95.40	78.75	55.35	23.85
EGCO	10,535.00	7,404.60	3,190.60	2,633.75	1,851.15	797.65
EPG	700.00	492.00	212.00	175.00	123.00	53.00
ERW	525.00	369.00	159.00	131.25	92.25	39.75
ESSO	945.00	664.20	286.20	236.25	166.05	71.55
GFPT	1,120.00	787.20	339.20	280.00	196.80	84.80
GLOBAL 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	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
GULF	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
GUNKUL	315.00	221.40	95.40	78.75	55.35	23.85
HANA	6,055.00	4,255.80	1,833.80	1,513.75	1,063.95	458.45
HMPRO	875.00	615.00	265.00	218.75	153.75	66.25
ICHI	1,785.00	1,254.60	540.60	446.25	313.65	135.15
INTUCH U23X Z23X	4,418.75	3,105.75	1,338.25	1,104.53	776.33	334.51
INTUCH (H24 onwards)**	4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
IRPC	175.00	123.00	53.00	43.75	30.75	13.25
ITD	140.00	98.40	42.40	35.00	24.60	10.60
IVL	2,625.00	1,845.00	795.00	656.25	461.25	198.75
JAS	385.00	270.60	116.60	96.25	67.65	29.15
JMT	5,145.00	3,616.20	1,558.20	1,286.25	904.05	389.55
KBANK	7,700.00	5,412.00	2,332.00	1,925.00	1,353.00	583.00
KCE	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
KEX	1,085.00	762.60	328.60	271.25	190.65	82.15
KKP	5,145.00	3,616.20	1,558.20	1,286.25	904.05	389.55
KTB	910.00	639.60	275.60	227.50	159.90	68.90
KTC	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
LH	490.00	344.40	148.40	122.50	86.10	37.10
LPN	245.00	172.20	74.20	61.25	43.05	18.55
M	2,695.00	1,894.20	816.20	673.75	473.55	204.05
MAJOR	1,400.00	984.00	424.00	350.00	246.00	106.00
MBK	1,400.00	984.00	424.00	350.00	246.00	106.00
MEGA	3,010.00	2,115.60	911.60	752.50	528.90	227.90
MINT	2,450.00	1,722.00	742.00	612.50	430.50	185.50
MTC	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
OR	1,225.00	861.00	371.00	306.25	215.25	92.75
ORI	910.00	639.60	275.60	227.50	159.90	68.90
OSP U23X Z23X H24X M24X	2,014.25	1,415.73	610.03	503.72	354.04	152.56
OSP (U24 onwards)**	1,960.00	1,377.60	593.60	490.00	344.40	148.40
PLANB	840.00	590.40	254.40	210.00	147.60	63.60
PRM	700.00	492.00	212.00	175.00	123.00	53.00
PSH	1,155.00	811.80	349.80	288.75	202.95	87.45
PSL	1,190.00	836.40	360.40	297.50	209.10	90.10
PTG	1,295.00	910.20	392.20	323.75	227.55	98.05
PTT	1,435.00	1,008.60	434.60	358.75	252.15	108.65
PTTEP	10,850.00	7,626.00	3,286.00	2,712.50	1,906.50	821.50
PTTGC	3,150.00	2,214.00	954.00	787.50	553.50	238.50
QH	175.00	123.00	53.00	43.75	30.75	13.25
RATCH	2,765.00	1,943.40	837.40	691.25	485.85	209.35
RS U23X Z23X H24X	1,232.00	865.92	373.12	308.00	216.48	93.28
RS (M24 onwards)**	1,120.00	787.20	339.20	280.00	196.80	84.80
S	140.00	98.40	42.40	35.00	24.60	10.60
SAMART	1,085.00	762.60	328.60	271.25	190.65	82.15
SAWAD	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
SCB	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10

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Effective from 28 August 2023 onwards						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SCC	14,490.00	10,184.40	4,388.40	3,622.50	2,546.10	1,097.10
SCGP	3,290.00	2,312.40	996.40	822.50	578.10	249.10
SGP	560.00	393.60	169.60	140.00	98.40	42.40
SIRI	245.00	172.20	74.20	61.25	43.05	18.55
SPALI	1,330.00	934.80	402.80	332.50	233.70	100.70
SPCG	700.00	492.00	212.00	175.00	123.00	53.00
SPRC	910.00	639.60	275.60	227.50	159.90	68.90
STA	1,505.00	1,057.80	455.80	376.25	264.45	113.95
STEC	1,050.00	738.00	318.00	262.50	184.50	79.50
STGT	840.00	590.40	254.40	210.00	147.60	63.60
STPI	385.00	270.60	116.60	96.25	67.65	29.15
SUPER	105.00	73.80	31.80	26.25	18.45	7.95
TASCO	1,155.00	811.80	349.80	288.75	202.95	87.45
TCAP	2,870.00	2,017.20	869.20	717.50	504.30	217.30
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	245.00	172.20	74.20	61.25	43.05	18.55
THCOM	2,030.00	1,426.80	614.80	507.50	356.70	153.70
THG	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
TISCO	4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50
TKN	1,190.00	836.40	360.40	297.50	209.10	90.10
TOA	3,010.00	2,115.60	911.60	752.50	528.90	227.90
TOP	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
TPIPL	105.00	73.80	31.80	26.25	18.45	7.95
TPIPP	245.00	172.20	74.20	61.25	43.05	18.55
TQM	2,450.00	1,722.00	742.00	612.50	430.50	185.50
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	490.00	344.40	148.40	122.50	86.10	37.10
TTB	105.00	73.80	31.80	26.25	18.45	7.95
TTCL	350.00	246.00	106.00	87.50	61.50	26.50
TTW	455.00	319.80	137.80	113.75	79.95	34.45
TU	875.00	615.00	265.00	218.75	153.75	66.25
TVO	2,030.00	1,426.80	614.80	507.50	356.70	153.70
UNIQ	420.00	295.20	127.20	105.00	73.80	31.80
VGI	385.00	270.60	116.60	96.25	67.65	29.15
VNG	280.00	196.80	84.80	70.00	49.20	21.20
WHA	315.00	221.40	95.40	78.75	55.35	23.85
WHAUP	210.00	147.60	63.60	52.50	36.90	15.90

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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		
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	EUR/USD	1	A	60	
C01	FX	USD/JPY	1	A	USD	1	B	50	
C01	FX	USD	1	A	EUR/USD	1	A	50	
I01	INDEX	ENERG	1	A	SET50	1	B	80	
I01	INDEX	ENERG	1	A	ICT	1	B	70	
I01	INDEX	SET50	1	A	ICT	1	B	70	
I01	INDEX	COMM	1	A	SET50	2	B	70	
I01	INDEX	SET50	1	A	FOOD	2	B	70	
I01	INDEX	ICT	1	A	FOOD	1	B	60	
I01	INDEX	BANK	1	A	SET50	2	B	60	
I01	INDEX	COMM	1	A	ENERG	2	B	60	
I01	INDEX	COMM	1	A	ICT	2	B	60	
I01	INDEX	ENERG	1	A	FOOD	2	B	60	
I01	INDEX	COMM	1	A	FOOD	3	B	60	
I01	INDEX	BANK	1	A	ICT	3	B	50	
I01	INDEX	BANK	1	A	FOOD	4	B	50	
MT1	METAL	GOLD	1	A	GOLD-D	7	B	80	
MT1	METAL	GO	1	A	SVF	8	B	70	
S01	ICT	DTAC	1	A	TRUEE	1	B	80	
S01	ICT	ADVANC	1	A	INTUCH	3	B	60	
S01	ICT	ADVANC	1	A	DTAC	32	B	60	
S01	ICT	THCOM	1	A	DTAC	2	B	50	
S01	ICT	INTUCH	1	A	THCOM	6	B	50	
S01	ICT	ADVANC	1	A	SAMART	37	B	40	
S02	PROP	ORI	1	A	AWC	2	B	50	
S02	PROP	CPN	1	A	MBK	4	B	50	
S02	PROP	MBK	1	A	AWC	4	B	50	
S02	PROP	CPN	1	A	ORI	6	B	50	
S02	PROP	AWC	1	A	S	4	B	40	
S02	PROP	PSH	1	A	AP	1	B	30	
S02	PROP	ORI	1	A	SIRI	5	B	30	
S02	PROP	ORI	1	A	S	8	B	30	
S06	ENERG	GPSC	1	A	BGRIM	2	B	80	
S06	ENERG	EGCO	1	A	RATCH	4	B	80	
S06	ENERG	EA	1	A	GPSC	1	B	70	
S06	ENERG	GPSC	1	A	GULF	1	B	70	
S06	ENERG	GULF	1	A	BGRIM	1	B	70	
S06	ENERG	EA	1	A	BGRIM	2	B	70	
S06	ENERG	PTTEP	1	A	TOP	3	B	60	
S06	ENERG	SPRC	1	A	IRPC	3	B	60	
S06	ENERG	RATCH	1	A	SGP	4	B	60	
S06	ENERG	EA	1	A	BANPU	6	B	60	
S06	ENERG	BGRIM	1	A	GUNKUL	11	B	60	
S06	ENERG	EGCO	1	A	SGP	16	B	60	
S06	ENERG	GPSC	1	A	GUNKUL	17	B	60	
S06	ENERG	EGCO	1	A	GUNKUL	40	B	60	
S06	ENERG	EA	1	A	GULF	1	B	50	
S06	ENERG	EASTW	1	A	GUNKUL	1	B	50	
S06	ENERG	OR	1	A	BCPG	2	B	50	
S06	ENERG	BANPU	1	A	GUNKUL	3	B	50	
S06	ENERG	BCP	1	A	SPRC	5	B	50	
S06	ENERG	SPCG	1	A	IRPC	5	B	50	
S06	ENERG	TOP	1	A	ESSO	5	B	50	
S06	ENERG	GPSC	1	A	BANPU	6	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	PTT	1	A	CKP	10	B	50
S06	ENERG	TOP	1	A	WHAUP	13	B	50
S06	ENERG	EA	1	A	CKP	16	B	50
S06	ENERG	EA	1	A	GUNKUL	17	B	50
S06	ENERG	PTTEP	1	A	ESSO	17	B	50
S06	ENERG	PTTEP	1	A	SPRC	19	B	50
S06	ENERG	BCPG	1	A	WHAUP	3	B	40
S06	ENERG	BGRIM	1	A	BANPU	4	B	40
S06	ENERG	PTTEP	1	A	BGRIM	4	B	40
S06	ENERG	RATCH	1	A	GUNKUL	11	B	40
S06	ENERG	GPSC	1	A	CKP	16	B	40
S06	ENERG	BCP	1	A	SUPER	72	A	40
S06	ENERG	OR	1	A	WHAUP	6	B	30
S13	BANK	BBL	1	A	KTB	8	B	60
S13	BANK	KTB	1	A	TTB	12	B	60
S13	BANK	BBL	1	A	TTB	101	B	60
S13	BANK	BAY	1	A	KTB	2	B	50
S13	BANK	KBANK	1	A	KKP	2	B	50
S13	BANK	SCB	1	A	KTB	5	B	50
S13	BANK	TISCO	1	A	KTB	5	B	50
S13	BANK	BAY	1	A	TTB	19	B	50
S13	BANK	BBL	1	A	TISCO	2	B	40
S13	BANK	TISCO	1	A	BAY	3	B	40
S13	BANK	TISCO	1	A	TTB	60	B	40
S16	FOOD	CPF	1	A	TU	2	B	40
S16	FOOD	CBG	1	A	TKN	6	B	40
S18	PETRO	PTTGC	1	A	IVL	1	B	50
S23	ETRON	HANA	1	A	KCE	1	B	60
S24	FIN	SAWAD	1	A	MTC	1	B	70
S24	FIN	JMT	1	A	MTC	1	B	60
S24	FIN	SAWAD	1	A	KTC	1	B	60
S24	FIN	MTC	1	A	BAM	3	B	60
S24	FIN	SAWAD	1	A	JMT	1	B	50
S24	FIN	BAM	1	A	THANI	3	B	50
S24	FIN	SAWAD	1	A	BAM	4	B	50
S24	FIN	MTC	1	A	THANI	11	B	50
S24	FIN	AEONTS	1	A	THANI	51	B	50
S24	FIN	AEONTS	1	A	KTC	3	B	40
S30	TRANS	BEM	1	A	BTS	1	B	50
S30	TRANS	KEX	1	A	PRM	2	B	50
S30	TRANS	BTS	1	A	AAV	3	B	50
S30	TRANS	AOT	1	A	PRM	11	B	50
S30	TRANS	KEX	1	A	AAV	4	B	30
S30	TRANS	AOT	1	A	KEX	7	B	30
S36	COMM	CPALL	1	A	BJC	2	B	50
S36	COMM	CPALL	1	A	MEGA	2	B	50
S36	COMM	CRC	1	A	HMPRO	3	B	50
S36	COMM	MEGA	1	A	BJC	1	B	40
S36	COMM	BJC	1	A	BEAUTY	64	B	30
S38	TOURISM	MINT	1	A	ERW	7	B	50
S38	TOURISM	CENDEL	1	A	ERW	10	B	50
S45	MEDIA	BEC	1	A	VGI	3	B	40
S46	CONS	CK	1	A	STEC	2	B	60
S46	CONS	STEC	1	A	STPI	3	B	60

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

