

MARGIN REQUIREMENT						
Effective from 12 October 2023 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↑ 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	39,025.00	27,429.00	11,819.00	9,756.25	6,857.25	2,954.75
↑ 10 Baht Gold Futures	7,805.00	5,485.80	2,363.80	1,951.25	1,371.45	590.95
↓ Gold Online Futures	22,225.00	15,621.00	6,731.00	5,556.25	3,905.25	1,682.75
↑ Silver Online Futures	5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
CURRENCY FUTURES						
↑ USD Futures	980.00	688.80	296.80	245.00	172.20	74.20
↓ EUR/USD Futures	770.00	541.20	233.20	1,540.00	1,082.40	466.40
↓ USD/JPY Futures	1,435.00	1,008.60	434.60	2,870.00	2,017.20	869.20
AGRICULTURE FUTURES						
RSS3 Futures	23,975.00	16,851.00	7,261.00	23,975.00	16,851.00	7,261.00
Spot Month Margin (LTD-10)	75,775.00	53,259.00	22,949.00	-	-	-
↓ Japanese Rubber	4,480.00	3,148.80	1,356.80	4,480.00	3,148.80	1,356.80
SECTOR FUTURES						
↓ BANK Index Futures	14,175.00	9,963.00	4,293.00	3,543.75	2,490.75	1,073.25
↓ COMM Index Futures	14,805.00	10,405.80	4,483.80	3,701.25	2,601.45	1,120.95
↑ ENERG Index Futures	9,625.00	6,765.00	2,915.00	2,406.25	1,691.25	728.75
↑ FOOD Index Futures	4,585.00	3,222.60	1,388.60	1,146.25	805.65	347.15
↑ ICT Index Futures	6,440.00	4,526.40	1,950.40	1,610.00	1,131.60	487.60
INTEREST RATE FUTURES						
↓ 5Y Government Bond	5,460.00	3,837.60	1,653.60	1,365.00	959.40	413.40
↑ 3M BIBOR	1,785.00	1,254.60	540.60	446.25	313.65	135.15
SINGLE STOCK FUTURES						
↓ AAV	210.00	147.60	63.60	52.50	36.90	15.90
↑ ADVANC	9,275.00	6,519.00	2,809.00	2,318.75	1,629.75	702.25
↓ AEONTS	12,880.00	9,052.80	3,900.80	3,220.00	2,263.20	975.20
↑ AMATA	1,750.00	1,230.00	530.00	437.50	307.50	132.50
↓ AOT	2,380.00	1,672.80	720.80	595.00	418.20	180.20
AP	945.00	664.20	286.20	236.25	166.05	71.55
↓ AWC	385.00	270.60	116.60	96.25	67.65	29.15
BA	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ BAM	910.00	639.60	275.60	227.50	159.90	68.90
↓ BANPU	595.00	418.20	180.20	148.75	104.55	45.05
↓ BAY	2,100.00	1,476.00	636.00	525.00	369.00	159.00
↓ BBL	7,420.00	5,215.20	2,247.20	1,855.00	1,303.80	561.80
↑ BCH	1,295.00	910.20	392.20	323.75	227.55	98.05
↑ BCP	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
BCPG	770.00	541.20	233.20	192.50	135.30	58.30
↓ BDMS	1,750.00	1,230.00	530.00	437.50	307.50	132.50
BEAUTY	105.00	73.80	31.80	26.25	18.45	7.95
↑ BEC	945.00	664.20	286.20	236.25	166.05	71.55
↑ BEM	560.00	393.60	169.60	140.00	98.40	42.40
BGRIM	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
↓ BH	18,900.00	13,284.00	5,724.00	4,725.00	3,321.00	1,431.00
↓ BJC	2,310.00	1,623.60	699.60	577.50	405.90	174.90
↑ 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	875.00	615.00	265.00	218.75	153.75	66.25
↓ BTS	455.00	319.80	137.80	113.75	79.95	34.45
↑ CBG	7,805.00	5,485.80	2,363.80	1,951.25	1,371.45	590.95
↓ CENTEL	4,725.00	3,321.00	1,431.00	1,181.25	830.25	357.75
↑ 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	280.00	196.80	84.80	70.00	49.20	21.20
↑ COM7	2,800.00	1,968.00	848.00	700.00	492.00	212.00
↓ CPALL	3,220.00	2,263.20	975.20	805.00	565.80	243.80
↑ CPF	1,365.00	959.40	413.40	341.25	239.85	103.35

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

MARGIN REQUIREMENT						
Effective from 12 October 2023 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ CPN	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
↓ CRC	3,220.00	2,263.20	975.20	805.00	565.80	243.80
↑ DELTA Z23X H24X	231,000.00	162,360.00	69,960.00	57,750.00	40,590.00	17,490.00
↑ DELTA (M24 onwards)**	23,100.00	16,236.00	6,996.00	5,775.00	4,059.00	1,749.00
EA	6,895.00	4,846.20	2,088.20	1,723.75	1,211.55	522.05
↓ EASTW	280.00	196.80	84.80	70.00	49.20	21.20
↓ EGCO	7,525.00	5,289.00	2,279.00	1,881.25	1,322.25	569.75
↓ EPG	595.00	418.20	180.20	148.75	104.55	45.05
↓ ERW	560.00	393.60	169.60	140.00	98.40	42.40
ESSO	945.00	664.20	286.20	236.25	166.05	71.55
↓ GFPT	910.00	639.60	275.60	227.50	159.90	68.90
↓ GLOBAL Z23X	1,531.25	1,076.25	463.75	382.94	269.15	115.97
↓ GLOBAL (H24 onwards)**	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↑ GPSC	4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
↑ GULF	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
GUNKUL	315.00	221.40	95.40	78.75	55.35	23.85
↑ HANA	7,770.00	5,461.20	2,353.20	1,942.50	1,365.30	588.30
↓ HMPRO	805.00	565.80	243.80	201.25	141.45	60.95
↓ ICHI	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↓ INTUCH Z23X	3,920.00	2,755.20	1,187.20	979.83	688.68	296.75
↓ INTUCH (H24 onwards)**	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
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	2,485.00	1,746.60	752.60	621.25	436.65	188.15
↓ JAS	280.00	196.80	84.80	70.00	49.20	21.20
↑ JMT	5,880.00	4,132.80	1,780.80	1,470.00	1,033.20	445.20
KBANK	6,475.00	4,551.00	1,961.00	1,618.75	1,137.75	490.25
↑ KCE	5,880.00	4,132.80	1,780.80	1,470.00	1,033.20	445.20
KEX	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ KKP	3,255.00	2,287.80	985.80	813.75	571.95	246.45
↓ KTB	840.00	590.40	254.40	210.00	147.60	63.60
↓ KTC	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
↑ LH	525.00	369.00	159.00	131.25	92.25	39.75
LPN	280.00	196.80	84.80	70.00	49.20	21.20
↓ M	2,800.00	1,968.00	848.00	700.00	492.00	212.00
↓ MAJOR	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ MBK	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↑ MEGA	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
↓ MINT	2,170.00	1,525.20	657.20	542.50	381.30	164.30
MTC	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
↑ OR	1,190.00	836.40	360.40	297.50	209.10	90.10
↓ ORI	840.00	590.40	254.40	210.00	147.60	63.60
↓ OSP Z23X H24X M24X	1,979.25	1,391.13	599.43	494.73	347.72	149.83
↓ OSP (U24 onwards)**	1,925.00	1,353.00	583.00	481.25	338.25	145.75
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	945.00	664.20	286.20	236.25	166.05	71.55
↑ PSL	1,225.00	861.00	371.00	306.25	215.25	92.75
↑ PTG	1,120.00	787.20	339.20	280.00	196.80	84.80
↑ PTT	1,680.00	1,180.80	508.80	420.00	295.20	127.20
↓ PTTEP	10,920.00	7,675.20	3,307.20	2,730.00	1,918.80	826.80
↑ PTTGC	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
QH	175.00	123.00	53.00	43.75	30.75	13.25
↓ RATCH	2,310.00	1,623.60	699.60	577.50	405.90	174.90
↑ RS 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	105.00	73.80	31.80	26.25	18.45	7.95
↑ SAMART	945.00	664.20	286.20	236.25	166.05	71.55
↓ SAWAD	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
↑ SCB	5,845.00	4,108.20	1,770.20	1,461.25	1,027.05	442.55

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

MARGIN REQUIREMENT						
Effective from 12 October 2023 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SCC	13,790.00	9,692.40	4,176.40	3,447.50	2,423.10	1,044.10
↑ SCGP	4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
↓ SGP	525.00	369.00	159.00	131.25	92.25	39.75
↓ SIRI	210.00	147.60	63.60	52.50	36.90	15.90
↓ SPALI	1,295.00	910.20	392.20	323.75	227.55	98.05
↓ SPCG	700.00	492.00	212.00	175.00	123.00	53.00
↓ SPRC	980.00	688.80	296.80	245.00	172.20	74.20
↑ STA	2,310.00	1,623.60	699.60	577.50	405.90	174.90
↑ STEC	1,120.00	787.20	339.20	280.00	196.80	84.80
↑ STGT	840.00	590.40	254.40	210.00	147.60	63.60
↓ STPI	420.00	295.20	127.20	105.00	73.80	31.80
↓ SUPER	70.00	49.20	21.20	17.50	12.30	5.30
↓ TASCO	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ TCAP	2,765.00	1,943.40	837.40	691.25	485.85	209.35
↓ 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	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↓ THG	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
↓ TISCO	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
↓ TKN	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↓ TOA	2,240.00	1,574.40	678.40	560.00	393.60	169.60
↑ TOP	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
↑ 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	3,010.00	2,115.60	911.60	752.50	528.90	227.90
TRUE	805.00	565.80	243.80	201.25	141.45	60.95
↑ TRUEE Z23X	378.00	265.68	114.48	94.50	66.42	28.62
↑ TTA	630.00	442.80	190.80	157.50	110.70	47.70
TTB	140.00	98.40	42.40	35.00	24.60	10.60
TTCL	315.00	221.40	95.40	78.75	55.35	23.85
TTW	490.00	344.40	148.40	122.50	86.10	37.10
↑ TU	945.00	664.20	286.20	236.25	166.05	71.55
↓ TVO	1,400.00	984.00	424.00	350.00	246.00	106.00
↓ UNIQ	350.00	246.00	106.00	87.50	61.50	26.50
↑ VGI	350.00	246.00	106.00	87.50	61.50	26.50
↓ VNG	245.00	172.20	74.20	61.25	43.05	18.55
↑ WHA	385.00	270.60	116.60	96.25	67.65	29.15
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	Z23X H24X	10,000
GLOBAL	Z23X	1,042
INTUCH	Z23X	1,018
OSP	Z23X H24X M24X	1,028
RS	Z23X H24X	1,100
TRUEE	Z23X	600

INTER-COMMODITY SPREAD CREDIT									
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)	
I01	INDEX	ENERG	1	A	SET50	1	B	70	
I01	INDEX	COMM	1	A	FOOD	3	B	60	
I01	INDEX	SET50	1	A	FOOD	2	B	60	
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	90	
S02	PROP	PSH	1	A	AWC	3	B	60	
S02	PROP	AP	1	A	SIRI	6	B	50	
S02	PROP	AWC	1	A	QH	2	B	50	
S02	PROP	AMATA	1	A	BLAND	29	B	40	
S02	PROP	PSH	1	A	QH	6	B	40	
S06	ENERG	PTTEP	1	A	TOP	3	B	80	
S06	ENERG	GPSC	1	A	BGRIM	1	B	80	
S06	ENERG	PTTEP	1	A	PTT	5	B	60	
S06	ENERG	GPSC	1	A	GULF	1	B	60	
S06	ENERG	TOP	1	A	PTT	1	B	60	
S06	ENERG	EA	1	A	GPSC	1	B	50	
S06	ENERG	EA	1	A	GUNKUL	17	B	50	
S06	ENERG	GPSC	1	A	OR	3	B	50	
S06	ENERG	TOP	1	A	SPRC	6	B	50	
S06	ENERG	GULF	1	A	BGRIM	1	B	50	
S06	ENERG	BCP	1	A	BPP	3	B	50	
S06	ENERG	BGRIM	1	A	OR	2	B	50	
S06	ENERG	BGRIM	1	A	IRPC	15	B	50	
S06	ENERG	PTG	1	A	BANPU	1	B	50	
S06	ENERG	SPRC	1	A	IRPC	4	B	50	
S06	ENERG	TTW	1	A	CKP	2	B	50	
S06	ENERG	EGCO	1	A	ESSO	14	B	40	
S06	ENERG	EA	1	A	EASTW	13	B	40	
S06	ENERG	BGRIM	1	A	RATCH	1	B	40	
S13	BANK	KBANK	1	A	SCB	1	B	60	
S13	BANK	KTB	1	A	TTB	11	B	60	
S13	BANK	KBANK	1	A	TTB	75	B	50	
S16	FOOD	CPF	1	A	TU	1	B	60	
S18	PETRO	PTTGC	1	A	IVL	1	B	60	
S24	FIN	SAWAD	1	A	MTC	1	B	60	
S24	FIN	KTC	1	A	THANI	15	B	60	
S24	FIN	BAM	1	A	THANI	3	B	60	
S24	FIN	AEONTS	1	A	SAWAD	3	B	50	
S24	FIN	AEONTS	1	A	JMT	4	B	50	
S24	FIN	AEONTS	1	A	BAM	15	B	50	
S30	TRANS	AOT	1	A	AAV	26	B	50	
S30	TRANS	PSL	1	A	TTA	1	B	50	
S33	HEALTH	BDMS	1	A	BCH	2	B	50	
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)

