

MARGIN REQUIREMENT						
Effective from 31 October 2023 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↑ SET50 Futures	6,930.00	4,870.80	2,098.80	1,732.50	1,217.70	524.70
PRECIOUS METAL FUTURES						
↑ 50 Baht Gold Futures	52,150.00	36,654.00	15,794.00	13,037.50	9,163.50	3,948.50
↑ 10 Baht Gold Futures	10,430.00	7,330.80	3,158.80	2,607.50	1,832.70	789.70
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	25,900.00	18,204.00	7,844.00	25,900.00	18,204.00	7,844.00
Spot Month Margin (LTD-10)	81,900.00	57,564.00	24,804.00	-	-	-
↑ Japanese Rubber	6,125.00	4,305.00	1,855.00	6,125.00	4,305.00	1,855.00
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 31 October 2023 onwards						
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

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Effective from 31 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	630.00	442.80	190.80	157.50	110.70	47.70
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 (%)	
C01	FX	USD	1	A	EUR/USD	1	A	50	
I01	INDEX	ENERG	1	A	FOOD	2	B	70	
I01	INDEX	ENERG	1	A	SET50	1	B	70	
I01	INDEX	COMM	1	A	FOOD	3	B	60	
I01	INDEX	ENERG	1	A	ICT	1	B	60	
I01	INDEX	SET50	1	A	FOOD	2	B	60	
I01	INDEX	COMM	1	A	ENERG	2	B	50	
I01	INDEX	COMM	1	A	ICT	2	B	50	
I01	INDEX	ICT	1	A	FOOD	1	B	50	
MT1	METAL	GOLD	1	A	GOLD-D	7	B	80	
MT1	METAL	GO	1	A	SVF	8	B	70	
MT1	METAL	GOLD	1	A	GO	3	B	50	
MT1	METAL	GO	1	A	GOLD-D	3	B	50	
S01	ICT	INTUCH	1	A	THCOM	5	B	50	
S01	ICT	INTUCH	1	A	SAMART	13	B	40	
S01	ICT	TRUEE	1	A	SAMART	1	B	40	
S02	PROP	AMATA	1	A	WHA	5	B	50	
S02	PROP	ORI	1	A	AWC	3	B	40	
S06	ENERG	PTTEP	1	A	PTT	5	B	70	
S06	ENERG	EA	1	A	GULF	1	B	70	
S06	ENERG	GPSC	1	A	GULF	1	B	70	
S06	ENERG	EA	1	A	GPSC	1	B	60	
S06	ENERG	EA	1	A	GUNKUL	16	B	60	
S06	ENERG	TOP	1	A	PTT	1	B	60	
S06	ENERG	TOP	1	A	SPRC	5	B	60	
S06	ENERG	GPSC	1	A	RATCH	1	B	60	
S06	ENERG	GPSC	1	A	BGRIM	2	B	60	
S06	ENERG	GPSC	1	A	GUNKUL	14	B	60	
S06	ENERG	PTTEP	1	A	SPRC	18	B	50	
S06	ENERG	EGCO	1	A	OR	7	B	50	
S06	ENERG	EA	1	A	RATCH	2	B	50	
S06	ENERG	EA	1	A	PTG	6	B	50	
S06	ENERG	TOP	1	A	BANPU	6	B	50	
S06	ENERG	TOP	1	A	IRPC	23	B	50	
S06	ENERG	GPSC	1	A	PTG	5	B	50	
S06	ENERG	GULF	1	A	RATCH	1	B	50	
S06	ENERG	PTT	1	A	SPRC	4	B	50	
S06	ENERG	BGRIM	1	A	SGP	4	B	50	
S06	ENERG	OR	1	A	PTG	2	B	50	
S06	ENERG	SPRC	1	A	IRPC	4	B	50	
S06	ENERG	CKP	1	A	GUNKUL	1	B	50	
S06	ENERG	PTTEP	1	A	RATCH	5	B	40	
S06	ENERG	EGCO	1	A	CKP	37	B	40	
S06	ENERG	GPSC	1	A	SGP	6	B	40	
S06	ENERG	GPSC	1	A	CKP	14	B	40	
S06	ENERG	GULF	1	A	PTG	5	B	40	
S06	ENERG	RATCH	1	A	PTG	3	B	40	
S06	ENERG	RATCH	1	A	SGP	4	B	40	
S06	ENERG	RATCH	1	A	EASTW	7	B	40	
S06	ENERG	BGRIM	1	A	BCPG	3	B	40	
S06	ENERG	BGRIM	1	A	PTG	3	B	40	
S06	ENERG	OR	1	A	CKP	6	B	40	
S06	ENERG	OR	1	A	SUPER	39	B	40	
S06	ENERG	BCPG	1	A	GUNKUL	3	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	PTG	1	A	SGP	1	B	40
S06	ENERG	PTG	1	A	EASTW	2	B	40
S06	ENERG	PTG	1	A	CKP	3	B	40
S06	ENERG	SPRC	1	A	BANPU	1	B	40
S06	ENERG	CKP	1	A	IRPC	2	B	40
S06	ENERG	SPCG	1	A	PTG	1	B	30
S06	ENERG	BCPG	1	A	PTG	1	B	30
S06	ENERG	GPSC	1	A	SPCG	4	B	20
S07	CONMAT	SCC	1	A	TOA	13	B	40
S07	CONMAT	TOA	1	A	TPIPL	16	B	30
S13	BANK	BBL	1	A	KBANK	1	B	40
S13	BANK	BBL	1	A	KTB	9	B	40
S13	BANK	KBANK	1	A	KTB	7	B	40
S13	BANK	SCB	1	A	KKP	2	B	40
S13	BANK	KKP	1	A	TTB	33	B	40
S16	FOOD	CBG	1	A	TU	6	B	50
S16	FOOD	ICHI	1	A	TKN	1	B	50
S16	FOOD	CBG	1	A	CPF	4	B	40
S18	PETRO	PTTGC	1	A	IVL	1	B	60
S23	ETRON	HANA	1	A	KCE	1	B	50
S24	FIN	SAWAD	1	A	MTC	1	B	60
S24	FIN	SAWAD	1	A	BAM	4	B	60
S24	FIN	AEONTS	1	A	SAWAD	4	B	50
S24	FIN	AEONTS	1	A	BAM	15	B	50
S24	FIN	KTC	1	A	MTC	1	B	50
S30	TRANS	PSL	1	A	TTA	2	B	60
S33	HEALTH	BH	1	A	BCH	13	B	40
S36	COMM	CPALL	1	A	HMPRO	5	B	40
S46	CONS	CK	1	A	STEC	2	B	60

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