

MARGIN REQUIREMENT						
Effective from 27 November 2023 onwards				Unit : Baht / Contract		
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50 Futures	8,260.00	5,805.60	2,501.60	2,065.00	1,451.40	625.40
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	59,500.00	41,820.00	18,020.00	14,875.00	10,455.00	4,505.00
10 Baht Gold Futures	11,900.00	8,364.00	3,604.00	2,975.00	2,091.00	901.00
Gold Online Futures	21,700.00	15,252.00	6,572.00	5,425.00	3,813.00	1,643.00
Silver Online Futures	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
CURRENCY FUTURES						
USD Futures	945.00	664.20	286.20	236.25	166.05	71.55
EUR/USD Futures	700.00	492.00	212.00	1,400.00	984.00	424.00
USD/JPY Futures	1,365.00	959.40	413.40	2,730.00	1,918.80	826.80
AGRICULTURE FUTURES						
RSS3 Futures	35,525.00	24,969.00	10,759.00	35,525.00	24,969.00	10,759.00
Spot Month Margin (LTD-10)	112,350.00	78,966.00	34,026.00	-	-	-
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	15,610.00	10,971.60	4,727.60	3,902.50	2,742.90	1,181.90
COMM Index Futures	15,890.00	11,168.40	4,812.40	3,972.50	2,792.10	1,203.10
ENERG Index Futures	9,625.00	6,765.00	2,915.00	2,406.25	1,691.25	728.75
FOOD Index Futures	5,355.00	3,763.80	1,621.80	1,338.75	940.95	405.45
ICT Index Futures	7,420.00	5,215.20	2,247.20	1,855.00	1,303.80	561.80
INTEREST RATE FUTURES						
5Y Government Bond	5,460.00	3,837.60	1,653.60	1,365.00	959.40	413.40
3M BIBOR	1,295.00	910.20	392.20	323.75	227.55	98.05
SINGLE STOCK FUTURES						
AAV	280.00	196.80	84.80	70.00	49.20	21.20
ADVANC	10,430.00	7,330.80	3,158.80	2,607.50	1,832.70	789.70
AEONTS	11,375.00	7,995.00	3,445.00	2,843.75	1,998.75	861.25
AMATA	1,855.00	1,303.80	561.80	463.75	325.95	140.45
AOT	3,045.00	2,140.20	922.20	761.25	535.05	230.55
AP	945.00	664.20	286.20	236.25	166.05	71.55
AWC	350.00	246.00	106.00	87.50	61.50	26.50
BA	1,435.00	1,008.60	434.60	358.75	252.15	108.65
BAM	770.00	541.20	233.20	192.50	135.30	58.30
BANPU	700.00	492.00	212.00	175.00	123.00	53.00
BAY	2,170.00	1,525.20	657.20	542.50	381.30	164.30
BBL	8,785.00	6,174.60	2,660.60	2,196.25	1,543.65	665.15
BCH	1,295.00	910.20	392.20	323.75	227.55	98.05
BCP	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
BCPG	665.00	467.40	201.40	166.25	116.85	50.35
BDMS	1,715.00	1,205.40	519.40	428.75	301.35	129.85
BEAUTY	70.00	49.20	21.20	17.50	12.30	5.30
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	3,080.00	2,164.80	932.80	770.00	541.20	233.20
BH	16,520.00	11,611.20	5,003.20	4,130.00	2,902.80	1,250.80
BJC	2,625.00	1,845.00	795.00	656.25	461.25	198.75
BLA	3,255.00	2,287.80	985.80	813.75	571.95	246.45
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
BPP	1,015.00	713.40	307.40	253.75	178.35	76.85
BSRC	1,085.00	762.60	328.60	271.25	190.65	82.15
BTS	490.00	344.40	148.40	122.50	86.10	37.10
CBG	7,805.00	5,485.80	2,363.80	1,951.25	1,371.45	590.95
CENTEL	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
↑ CHG	385.00	270.60	116.60	96.25	67.65	29.15
CK	2,065.00	1,451.40	625.40	516.25	362.85	156.35
CKP	280.00	196.80	84.80	70.00	49.20	21.20
COM7	2,520.00	1,771.20	763.20	630.00	442.80	190.80
CPALL	3,535.00	2,484.60	1,070.60	883.75	621.15	267.65
CPF	1,330.00	934.80	402.80	332.50	233.70	100.70

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

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Effective from 27 November 2023 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CPN	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
CRC	3,220.00	2,263.20	975.20	805.00	565.80	243.80
DELTA Z23X H24X	161,700.00	113,652.00	48,972.00	40,425.00	28,413.00	12,243.00
DELTA	16,170.00	11,365.20	4,897.20	4,042.50	2,841.30	1,224.30
EA	5,530.00	3,886.80	1,674.80	1,382.50	971.70	418.70
EASTW	245.00	172.20	74.20	61.25	43.05	18.55
EGCO	9,170.00	6,445.20	2,777.20	2,292.50	1,611.30	694.30
EPG	665.00	467.40	201.40	166.25	116.85	50.35
ERW	525.00	369.00	159.00	131.25	92.25	39.75
GFPT	875.00	615.00	265.00	218.75	153.75	66.25
GLOBAL 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	4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
GULF	3,220.00	2,263.20	975.20	805.00	565.80	243.80
GUNKUL	350.00	246.00	106.00	87.50	61.50	26.50
HANA	8,295.00	5,830.20	2,512.20	2,073.75	1,457.55	628.05
HMPRO	735.00	516.60	222.60	183.75	129.15	55.65
ICHI	1,785.00	1,254.60	540.60	446.25	313.65	135.15
INTUCH Z23X	3,704.75	2,603.91	1,122.01	926.38	651.11	280.56
INTUCH (H24 onwards)**	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
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	3,010.00	2,115.60	911.60	752.50	528.90	227.90
JAS	280.00	196.80	84.80	70.00	49.20	21.20
JMT	6,300.00	4,428.00	1,908.00	1,575.00	1,107.00	477.00
KBANK	6,195.00	4,354.20	1,876.20	1,548.75	1,088.55	469.05
KCE	6,510.00	4,575.60	1,971.60	1,627.50	1,143.90	492.90
KEX	1,085.00	762.60	328.60	271.25	190.65	82.15
KKP	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
KTB	840.00	590.40	254.40	210.00	147.60	63.60
KTC	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
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	3,220.00	2,263.20	975.20	805.00	565.80	243.80
MAJOR	1,400.00	984.00	424.00	350.00	246.00	106.00
MBK	1,470.00	1,033.20	445.20	367.50	258.30	111.30
MEGA	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
MINT	2,590.00	1,820.40	784.40	647.50	455.10	196.10
MTC	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
OR	1,225.00	861.00	371.00	306.25	215.25	92.75
ORI	1,155.00	811.80	349.80	288.75	202.95	87.45
OSP Z23X H24X M24X	1,942.50	1,365.30	588.30	485.73	341.40	147.11
OSP (U24 onwards)**	1,890.00	1,328.40	572.40	472.50	332.10	143.10
PLANB	770.00	541.20	233.20	192.50	135.30	58.30
PRM	630.00	442.80	190.80	157.50	110.70	47.70
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	1,890.00	1,328.40	572.40	472.50	332.10	143.10
PTTEP	10,920.00	7,675.20	3,307.20	2,730.00	1,918.80	826.80
PTTGC	3,220.00	2,263.20	975.20	805.00	565.80	243.80
QH	175.00	123.00	53.00	43.75	30.75	13.25
RATCH	2,205.00	1,549.80	667.80	551.25	387.45	166.95
RS Z23X H24X	1,309.00	920.04	396.44	327.25	230.01	99.11
RS (M24 onwards)**	1,190.00	836.40	360.40	297.50	209.10	90.10
S	105.00	73.80	31.80	26.25	18.45	7.95
SAMART	630.00	442.80	190.80	157.50	110.70	47.70
SAWAD	5,565.00	3,911.40	1,685.40	1,391.25	977.85	421.35
SCB	7,035.00	4,944.60	2,130.60	1,758.75	1,236.15	532.65

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MARGIN REQUIREMENT						
Effective from 27 November 2023 onwards						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SCC	12,915.00	9,077.40	3,911.40	3,228.75	2,269.35	977.85
SCGP	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
SGP	595.00	418.20	180.20	148.75	104.55	45.05
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	665.00	467.40	201.40	166.25	116.85	50.35
SPRC	910.00	639.60	275.60	227.50	159.90	68.90
STA	1,715.00	1,205.40	519.40	428.75	301.35	129.85
STEC	1,015.00	713.40	307.40	253.75	178.35	76.85
STGT	770.00	541.20	233.20	192.50	135.30	58.30
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	1,295.00	910.20	392.20	323.75	227.55	98.05
TCAP	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	315.00	221.40	95.40	78.75	55.35	23.85
THCOM	1,960.00	1,377.60	593.60	490.00	344.40	148.40
THG	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
TISCO	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
TKN	1,750.00	1,230.00	530.00	437.50	307.50	132.50
TOA	2,170.00	1,525.20	657.20	542.50	381.30	164.30
TOP	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
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	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
TRUE	770.00	541.20	233.20	192.50	135.30	58.30
TRUEE Z23X	441.00	309.96	133.56	110.25	77.49	33.39
TTA	595.00	418.20	180.20	148.75	104.55	45.05
TTB	140.00	98.40	42.40	35.00	24.60	10.60
TTCL	280.00	196.80	84.80	70.00	49.20	21.20
TTW	595.00	418.20	180.20	148.75	104.55	45.05
TU	945.00	664.20	286.20	236.25	166.05	71.55
TVO	1,680.00	1,180.80	508.80	420.00	295.20	127.20
UNIQ	280.00	196.80	84.80	70.00	49.20	21.20
VGI	280.00	196.80	84.80	70.00	49.20	21.20
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	
C01	FX	USD/JPY	1	A	USD	1	B	40	
I01	INDEX	COMM	1	A	FOOD	3	B	70	
I01	INDEX	ENERG	1	A	SET50	1	B	70	
I01	INDEX	SET50	1	A	FOOD	2	B	70	
I01	INDEX	SET50	1	A	ICT	1	B	70	
I01	INDEX	COMM	1	A	SET50	2	B	60	
I01	INDEX	COMM	1	A	ICT	2	B	60	
I01	INDEX	ENERG	1	A	ICT	1	B	60	
I01	INDEX	BANK	1	A	ICT	3	B	60	
I01	INDEX	ICT	1	A	FOOD	1	B	60	
I01	INDEX	BANK	1	A	ENERG	2	B	50	
I01	INDEX	BANK	1	A	FOOD	4	B	50	
I01	INDEX	BANK	1	A	SET50	2	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	9	B	70	
MT1	METAL	GO	1	A	GOLD-D	3	B	50	
MT1	METAL	GOLD	1	A	SVF	24	B	40	
S01	ICT	THCOM	1	A	TRUEE	2	B	50	
S02	PROP	AMATA	1	A	WHA	5	B	60	
S02	PROP	AP	1	A	LH	1	B	50	
S02	PROP	AWC	1	A	BLAND	5	B	50	
S02	PROP	CPN	1	A	WHA	12	B	40	
S02	PROP	CPN	1	A	S	66	B	40	
S02	PROP	SPALI	1	A	S	20	B	40	
S02	PROP	MBK	1	A	AP	2	B	40	
S02	PROP	MBK	1	A	AWC	5	B	40	
S02	PROP	MBK	1	A	S	18	B	40	
S02	PROP	MBK	1	A	BLAND	23	B	40	
S02	PROP	AP	1	A	SIRI	7	B	40	
S02	PROP	ORI	1	A	WHA	2	B	40	
S02	PROP	LH	1	A	BLAND	11	B	40	
S02	PROP	SIRI	1	A	S	2	B	40	
S02	PROP	SIRI	1	A	BLAND	2	B	30	
S06	ENERG	EA	1	A	GPSC	1	B	70	
S06	ENERG	GPSC	1	A	BGRIM	2	B	70	
S06	ENERG	EGCO	1	A	GPSC	3	B	60	
S06	ENERG	EGCO	1	A	OR	7	B	60	
S06	ENERG	EA	1	A	BGRIM	2	B	60	
S06	ENERG	EA	1	A	GUNKUL	17	B	60	
S06	ENERG	GPSC	1	A	OR	2	B	60	
S06	ENERG	GPSC	1	A	IRPC	20	B	60	
S06	ENERG	BGRIM	1	A	GUNKUL	9	B	60	
S06	ENERG	PTTEP	1	A	PTT	5	B	50	
S06	ENERG	EGCO	1	A	IRPC	61	B	50	
S06	ENERG	GULF	1	A	GUNKUL	16	B	50	
S06	ENERG	PTT	1	A	IRPC	17	B	50	
S06	ENERG	OR	1	A	IRPC	9	B	50	
S06	ENERG	EASTW	1	A	IRPC	2	B	50	
S06	ENERG	EGCO	1	A	PTG	14	B	40	
S06	ENERG	GPSC	1	A	WHAUP	11	B	40	
S06	ENERG	PTT	1	A	BSRC	3	B	40	
S06	ENERG	PTT	1	A	SUPER	72	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	OR	1	A	BSRC	2	B	40
S06	ENERG	BSRC	1	A	BANPU	1	B	40
S06	ENERG	IRPC	1	A	SUPER	4	B	30
S07	CONMAT	TOA	1	A	TPIPL	15	B	40
S13	BANK	BBL	1	A	KTB	9	B	60
S13	BANK	KTB	1	A	TTB	12	B	60
S13	BANK	BBL	1	A	SCB	2	B	50
S13	BANK	BBL	1	A	TTB	99	B	50
S13	BANK	SCB	1	A	KKP	2	B	50
S13	BANK	SCB	1	A	KTB	5	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	70
S23	ETRON	DELTA	1	A	HANA	1	B	50
S23	ETRON	DELTA	1	A	KCE	2	B	50
S24	FIN	KTC	1	A	SAWAD	1	B	70
S24	FIN	SAWAD	1	A	MTC	1	B	70
S24	FIN	AEONTS	1	A	SAWAD	3	B	60
S24	FIN	AEONTS	1	A	KTC	3	B	50
S24	FIN	AEONTS	1	A	MTC	4	B	50
S24	FIN	KTC	1	A	MTC	1	B	50
S24	FIN	KTC	1	A	JMT	1	B	50
S24	FIN	KTC	1	A	BAM	5	B	50
S24	FIN	SAWAD	1	A	JMT	1	B	50
S24	FIN	MTC	1	A	JMT	1	B	50
S24	FIN	JMT	1	A	BAM	4	B	50
S24	FIN	AEONTS	1	A	JMT	4	B	40
S24	FIN	AEONTS	1	A	THANI	52	B	40
S30	TRANS	AOT	1	A	BA	5	B	50
S30	TRANS	BA	1	A	AAV	7	B	50
S30	TRANS	KEX	1	A	AAV	3	B	50
S30	TRANS	BA	1	A	BTS	2	B	40
S30	TRANS	BA	1	A	KEX	3	B	40
S30	TRANS	PSL	1	A	BEM	1	B	30
S33	HELTH	BH	1	A	BCH	13	B	50
S36	COMM	CPALL	1	A	GLOBAL	4	B	50
S36	COMM	CPALL	1	A	MEGA	1	B	40
S36	COMM	BJC	1	A	GLOBAL	2	B	40
S38	TOURISM	CENTEL	1	A	ERW	9	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	UNIQ	3	B	60
S46	CONS	STEC	1	A	ITD	7	B	60
S46	CONS	CK	1	A	ITD	16	B	50
S46	CONS	STEC	1	A	TTCL	2	B	50
S46	CONS	STPI	1	A	UNIQ	1	B	50
S46	CONS	UNIQ	1	A	ITD	2	B	50
S46	CONS	STEC	1	A	STPI	3	B	40
S46	CONS	TTCL	1	A	STPI	1	B	40
S46	CONS	TTCL	1	A	UNIQ	1	B	40
S46	CONS	STPI	1	A	ITD	2	B	40

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