

MARGIN REQUIREMENT						
Effective from 13 December 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	5,600.00	3,936.00	1,696.00	1,400.00	984.00	424.00
CURRENCY FUTURES						
↑ USD Futures	980.00	688.80	296.80	245.00	172.20	74.20
EUR/USD Futures	700.00	492.00	212.00	1,400.00	984.00	424.00
↓ USD/JPY Futures	1,260.00	885.60	381.60	2,520.00	1,771.20	763.20
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	13,370.00	9,397.20	4,049.20	3,342.50	2,349.30	1,012.30
↑ COMM Index Futures	16,870.00	11,857.20	5,109.20	4,217.50	2,964.30	1,277.30
↓ ENERG Index Futures	8,680.00	6,100.80	2,628.80	2,170.00	1,525.20	657.20
↓ FOOD Index Futures	4,655.00	3,271.80	1,409.80	1,163.75	817.95	352.45
↓ ICT Index Futures	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
INTEREST RATE FUTURES						
↑ 5Y Government Bond	6,195.00	4,354.20	1,876.20	1,548.75	1,088.55	469.05
↓ 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	8,855.00	6,223.80	2,681.80	2,213.75	1,555.95	670.45
AEONTS	11,375.00	7,995.00	3,445.00	2,843.75	1,998.75	861.25
↑ AMATA	1,925.00	1,353.00	583.00	481.25	338.25	145.75
↑ AOT	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
↑ AP	1,050.00	738.00	318.00	262.50	184.50	79.50
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	700.00	492.00	212.00	175.00	123.00	53.00
↓ BANPU	665.00	467.40	201.40	166.25	116.85	50.35
↓ BAY	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↓ BBL	6,930.00	4,870.80	2,098.80	1,732.50	1,217.70	524.70
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	665.00	467.40	201.40	166.25	116.85	50.35
↓ BDMS	1,680.00	1,180.80	508.80	420.00	295.20	127.20
BEAUTY	70.00	49.20	21.20	17.50	12.30	5.30
↓ BEC	875.00	615.00	265.00	218.75	153.75	66.25
↓ BEM	455.00	319.80	137.80	113.75	79.95	34.45
↑ BGRIM	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
↑ BH	16,905.00	11,881.80	5,119.80	4,226.25	2,970.45	1,279.95
↑ BJC	3,255.00	2,287.80	985.80	813.75	571.95	246.45
↓ BLA	2,520.00	1,771.20	763.20	630.00	442.80	190.80
↑ BLAND	105.00	73.80	31.80	26.25	18.45	7.95
↓ BPP	910.00	639.60	275.60	227.50	159.90	68.90
↓ BSRC	840.00	590.40	254.40	210.00	147.60	63.60
BTS	490.00	344.40	148.40	122.50	86.10	37.10
↑ CBG	8,680.00	6,100.80	2,628.80	2,170.00	1,525.20	657.20
↓ CENTEL	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
CHG	385.00	270.60	116.60	96.25	67.65	29.15
↓ CK	1,750.00	1,230.00	530.00	437.50	307.50	132.50
CKP	280.00	196.80	84.80	70.00	49.20	21.20
↑ COM7	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
↑ CPALL	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
↓ CPF	1,295.00	910.20	392.20	323.75	227.55	98.05

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	3,220.00	2,263.20	975.20	805.00	565.80	243.80
↓ DELTA Z23X H24X	136,500.00	95,940.00	41,340.00	34,125.00	23,985.00	10,335.00
↓ DELTA (M24 onwards)**	13,650.00	9,594.00	4,134.00	3,412.50	2,398.50	1,033.50
↑ EA	5,880.00	4,132.80	1,780.80	1,470.00	1,033.20	445.20
EASTW	245.00	172.20	74.20	61.25	43.05	18.55
↑ EGCO	9,695.00	6,814.20	2,936.20	2,423.75	1,703.55	734.05
↑ 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
GFPT	875.00	615.00	265.00	218.75	153.75	66.25
↑ GLOBAL Z23X	1,823.50	1,281.66	552.26	455.88	320.42	138.07
↑ GLOBAL (H24 onwards)**	1,750.00	1,230.00	530.00	437.50	307.50	132.50
↑ GPSC	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
↓ GULF	3,045.00	2,140.20	922.20	761.25	535.05	230.55
↓ GUNKUL	280.00	196.80	84.80	70.00	49.20	21.20
HANA	8,295.00	5,830.20	2,512.20	2,073.75	1,457.55	628.05
↑ HMPRO	770.00	541.20	233.20	192.50	135.30	58.30
↓ ICHI	1,610.00	1,131.60	487.60	402.50	282.90	121.90
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	140.00	98.40	42.40	35.00	24.60	10.60
↓ IVL	2,730.00	1,918.80	826.80	682.50	479.70	206.70
↑ JAS	385.00	270.60	116.60	96.25	67.65	29.15
JMT	6,300.00	4,428.00	1,908.00	1,575.00	1,107.00	477.00
↓ KBANK	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
↓ KCE	6,055.00	4,255.80	1,833.80	1,513.75	1,063.95	458.45
KEX	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ KKP	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
↓ KTB	805.00	565.80	243.80	201.25	141.45	60.95
↓ KTC	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
↑ LH	525.00	369.00	159.00	131.25	92.25	39.75
LPN	245.00	172.20	74.20	61.25	43.05	18.55
↓ M	3,150.00	2,214.00	954.00	787.50	553.50	238.50
↓ MAJOR	1,365.00	959.40	413.40	341.25	239.85	103.35
↓ MBK	1,330.00	934.80	402.80	332.50	233.70	100.70
↓ MEGA	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
↓ MINT	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↑ MTC	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
↑ OR	1,365.00	959.40	413.40	341.25	239.85	103.35
↓ ORI	875.00	615.00	265.00	218.75	153.75	66.25
↓ OSP Z23X H24X M24X	1,762.25	1,238.61	533.71	440.76	309.79	133.49
↓ OSP (U24 onwards)**	1,715.00	1,205.40	519.40	428.75	301.35	129.85
PLANB	770.00	541.20	233.20	192.50	135.30	58.30
↓ PRM	595.00	418.20	180.20	148.75	104.55	45.05
↓ PSH	840.00	590.40	254.40	210.00	147.60	63.60
↓ PSL	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ PTG	980.00	688.80	296.80	245.00	172.20	74.20
↓ PTT	1,680.00	1,180.80	508.80	420.00	295.20	127.20
↓ PTTEP	10,290.00	7,232.40	3,116.40	2,572.50	1,808.10	779.10
↓ PTTGC	2,905.00	2,041.80	879.80	726.25	510.45	219.95
QH	175.00	123.00	53.00	43.75	30.75	13.25
↑ RATCH	3,045.00	2,140.20	922.20	761.25	535.05	230.55
↓ RS Z23X H24X	1,193.50	838.86	361.46	298.38	209.72	90.37
↓ RS (M24 onwards)**	1,085.00	762.60	328.60	271.25	190.65	82.15
S	105.00	73.80	31.80	26.25	18.45	7.95
↓ SAMART	595.00	418.20	180.20	148.75	104.55	45.05
↓ SAWAD	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
SCB	7,035.00	4,944.60	2,130.60	1,758.75	1,236.15	532.65

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Effective from 13 December 2023 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SCC	12,600.00	8,856.00	3,816.00	3,150.00	2,214.00	954.00
↓ SCGP	3,115.00	2,189.40	943.40	778.75	547.35	235.85
↓ SGP	560.00	393.60	169.60	140.00	98.40	42.40
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
↓ SPALI	1,260.00	885.60	381.60	315.00	221.40	95.40
↓ SPCG	630.00	442.80	190.80	157.50	110.70	47.70
↓ SPRC	840.00	590.40	254.40	210.00	147.60	63.60
↑ STA	1,925.00	1,353.00	583.00	481.25	338.25	145.75
STEC	1,015.00	713.40	307.40	253.75	178.35	76.85
↑ STGT	805.00	565.80	243.80	201.25	141.45	60.95
↓ 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	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ TCAP	2,835.00	1,992.60	858.60	708.75	498.15	214.65
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	1,820.00	1,279.20	551.20	455.00	319.80	137.80
↓ THG	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
↓ TISCO	4,165.00	2,927.40	1,261.40	1,041.25	731.85	315.35
↓ TKN	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↓ TOA	1,995.00	1,402.20	604.20	498.75	350.55	151.05
↓ TOP	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
↓ TPIPL	105.00	73.80	31.80	26.25	18.45	7.95
TPIPP	210.00	147.60	63.60	52.50	36.90	15.90
↓ TQM	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
↓ TRUE	665.00	467.40	201.40	166.25	116.85	50.35
↓ TRUEE Z23X	378.00	265.68	114.48	94.50	66.42	28.62
TTA	595.00	418.20	180.20	148.75	104.55	45.05
↓ TTB	105.00	73.80	31.80	26.25	18.45	7.95
TTCL	280.00	196.80	84.80	70.00	49.20	21.20
↓ TTW	560.00	393.60	169.60	140.00	98.40	42.40
TU	945.00	664.20	286.20	236.25	166.05	71.55
↓ TVO	1,225.00	861.00	371.00	306.25	215.25	92.75
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	210.00	147.60	63.60	52.50	36.90	15.90
↑ WHA	420.00	295.20	127.20	105.00	73.80	31.80
↑ WHAUP	280.00	196.80	84.80	70.00	49.20	21.20

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	70	
C01	FX	USD/JPY	1	A	USD	1	B	60	
C01	FX	USD/JPY	1	A	EUR/USD	1	A	60	
I01	INDEX	ENERG	1	A	SET50	1	B	60	
I01	INDEX	SET50	1	A	FOOD	2	B	60	
I01	INDEX	BANK	1	A	SET50	2	B	50	
MT1	METAL	GOLD	1	A	GOLD-D	7	B	70	
MT1	METAL	GO	1	A	SVF	8	B	70	
S02	PROP	AMATA	1	A	WHA	5	B	70	
S02	PROP	AMATA	1	A	LH	3	B	40	
S02	PROP	MBK	1	A	QH	7	B	30	
S02	PROP	PSH	1	A	AP	1	B	30	
S06	ENERG	GPSC	1	A	BGRIM	2	B	80	
S06	ENERG	EA	1	A	GPSC	1	B	70	
S06	ENERG	TOP	1	A	PTT	1	B	60	
S06	ENERG	EA	1	A	GULF	1	B	60	
S06	ENERG	EA	1	A	BGRIM	2	B	60	
S06	ENERG	EA	1	A	GUNKUL	18	B	60	
S06	ENERG	GULF	1	A	GPSC	1	B	60	
S06	ENERG	GPSC	1	A	GUNKUL	17	B	60	
S06	ENERG	EGCO	1	A	RATCH	4	B	50	
S06	ENERG	EA	1	A	PTG	5	B	50	
S06	ENERG	EA	1	A	CKP	14	B	50	
S06	ENERG	EA	1	A	IRPC	23	B	50	
S06	ENERG	GULF	1	A	BGRIM	2	B	50	
S06	ENERG	GULF	1	A	WHAUP	12	B	50	
S06	ENERG	GPSC	1	A	PTG	5	B	50	
S06	ENERG	GPSC	1	A	IRPC	22	B	50	
S06	ENERG	BPC	1	A	SPRC	5	B	50	
S06	ENERG	PTT	1	A	BSRC	4	B	50	
S06	ENERG	RATCH	1	A	BGRIM	1	B	50	
S06	ENERG	BGRIM	1	A	CKP	8	B	50	
S06	ENERG	BGRIM	1	A	GUNKUL	10	B	50	
S06	ENERG	PTG	1	A	IRPC	4	B	50	
S06	ENERG	EASTW	1	A	IRPC	2	B	50	
S06	ENERG	EGCO	1	A	BGRIM	5	B	40	
S06	ENERG	GULF	1	A	RATCH	1	B	40	
S06	ENERG	GULF	1	A	PTG	5	B	40	
S06	ENERG	GULF	1	A	IRPC	22	B	40	
S06	ENERG	GPSC	1	A	BPP	3	B	40	
S06	ENERG	GPSC	1	A	TTW	5	B	40	
S06	ENERG	RATCH	1	A	WHAUP	8	B	40	
S06	ENERG	BPP	1	A	PTG	2	B	40	
S06	ENERG	BPP	1	A	GUNKUL	6	B	40	
S06	ENERG	PTG	1	A	CKP	3	B	40	
S06	ENERG	GUNKUL	1	A	IRPC	1	B	40	
S06	ENERG	PTT	1	A	PTG	4	B	30	
S06	ENERG	BGRIM	1	A	BPP	2	B	30	
S06	ENERG	BPP	1	A	EASTW	3	B	30	
S06	ENERG	BPP	1	A	IRPC	7	B	30	
S13	BANK	BBL	1	A	KTB	8	B	50	
S13	BANK	KBANK	1	A	KTB	7	B	50	
S13	BANK	BAY	1	A	KTB	2	B	50	
S13	BANK	KBANK	1	A	SCB	1	B	30	

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

(RPF)

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S23	ETRON	KCE	1	A	HANA	1	B	70
S23	ETRON	DELTA	1	A	KCE	2	B	50
S24	FIN	KTC	1	A	SAWAD	1	B	60
S24	FIN	AEONTS	1	A	BAM	19	B	50
S24	FIN	SAWAD	1	A	MTC	1	B	50
S30	TRANS	AOT	1	A	TTA	13	A	30
S33	HEALTH	BDMS	1	A	CHG	9	B	40
S36	COMM	CPALL	1	A	GLOBAL	3	B	50
S36	COMM	MEGA	1	A	GLOBAL	2	B	40
S46	CONS	CK	1	A	STEC	2	B	60
S46	CONS	CK	1	A	ITD	17	B	60
S46	CONS	STEC	1	A	UNIQ	3	B	60

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