

MARGIN REQUIREMENT						
Effective from 5 February 2024 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	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	27,300.00	19,188.00	8,268.00	6,825.00	4,797.00	2,067.00
Silver Online Futures	6,195.00	4,354.20	1,876.20	1,548.75	1,088.55	469.05
CURRENCY FUTURES						
USD Futures	1,015.00	713.40	307.40	253.75	178.35	76.85
EUR/USD Futures	700.00	492.00	212.00	1,400.00	984.00	424.00
USD/JPY Futures	1,470.00	1,033.20	445.20	2,940.00	2,066.40	890.40
AGRICULTURE FUTURES						
RSS3 Futures	29,750.00	20,910.00	9,010.00	29,750.00	20,910.00	9,010.00
Spot Month Margin (LTD-10)	94,150.00	66,174.00	28,514.00	-	-	-
Japanese Rubber	5,775.00	4,059.00	1,749.00	5,775.00	4,059.00	1,749.00
SECTOR FUTURES						
BANK Index Futures	13,300.00	9,348.00	4,028.00	3,325.00	2,337.00	1,007.00
COMM Index Futures	15,015.00	10,553.40	4,547.40	3,753.75	2,638.35	1,136.85
ENERG Index Futures	8,680.00	6,100.80	2,628.80	2,170.00	1,525.20	657.20
FOOD Index Futures	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
ICT Index Futures	5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
INTEREST RATE FUTURES						
5Y Government Bond	5,775.00	4,059.00	1,749.00	1,443.75	1,014.75	437.25
3M BIBOR	1,120.00	787.20	339.20	280.00	196.80	84.80
SINGLE STOCK FUTURES						
AAV	210.00	147.60	63.60	52.50	36.90	15.90
ADVANC	8,750.00	6,150.00	2,650.00	2,187.50	1,537.50	662.50
AEONTS	11,760.00	8,265.60	3,561.60	2,940.00	2,066.40	890.40
AMATA	2,450.00	1,722.00	742.00	612.50	430.50	185.50
AOT	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
AP	910.00	639.60	275.60	227.50	159.90	68.90
AWC	350.00	246.00	106.00	87.50	61.50	26.50
BA	1,365.00	959.40	413.40	341.25	239.85	103.35
BAM	665.00	467.40	201.40	166.25	116.85	50.35
BANPU	665.00	467.40	201.40	166.25	116.85	50.35
BAY	1,750.00	1,230.00	530.00	437.50	307.50	132.50
BBL	6,825.00	4,797.00	2,067.00	1,706.25	1,199.25	516.75
BCH	1,330.00	934.80	402.80	332.50	233.70	100.70
BCP	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
BCPG	630.00	442.80	190.80	157.50	110.70	47.70
BDMS	1,645.00	1,156.20	498.20	411.25	289.05	124.55
BEAUTY	70.00	49.20	21.20	17.50	12.30	5.30
BEC	595.00	418.20	180.20	148.75	104.55	45.05
BEM	455.00	319.80	137.80	113.75	79.95	34.45
BGRIM	3,220.00	2,263.20	975.20	805.00	565.80	243.80
BH	15,295.00	10,750.20	4,632.20	3,823.75	2,687.55	1,158.05
BJC	2,660.00	1,869.60	805.60	665.00	467.40	201.40
BLA	2,520.00	1,771.20	763.20	630.00	442.80	190.80
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
BPP	910.00	639.60	275.60	227.50	159.90	68.90
BSRC	770.00	541.20	233.20	192.50	135.30	58.30
BTS	490.00	344.40	148.40	122.50	86.10	37.10
CBG	8,015.00	5,633.40	2,427.40	2,003.75	1,408.35	606.85
CENTEL	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
CHG	315.00	221.40	95.40	78.75	55.35	23.85
CK	2,030.00	1,426.80	614.80	507.50	356.70	153.70
CKP	280.00	196.80	84.80	70.00	49.20	21.20
COM7	2,835.00	1,992.60	858.60	708.75	498.15	214.65
CPALL	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
CPF	1,190.00	836.40	360.40	297.50	209.10	90.10

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

MARGIN REQUIREMENT						
Effective from 5 February 2024 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CPN	4,585.00	3,222.60	1,388.60	1,146.25	805.65	347.15
CRC	3,080.00	2,164.80	932.80	770.00	541.20	233.20
DELTA H24X	142,800.00	100,368.00	43,248.00	35,700.00	25,092.00	10,812.00
DELTA (M24 onwards)**	14,280.00	10,036.80	4,324.80	3,570.00	2,509.20	1,081.20
EA	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
EASTW	210.00	147.60	63.60	52.50	36.90	15.90
EGCO	8,365.00	5,879.40	2,533.40	2,091.25	1,469.85	633.35
EPG	735.00	516.60	222.60	183.75	129.15	55.65
ERW	525.00	369.00	159.00	131.25	92.25	39.75
GFPT	910.00	639.60	275.60	227.50	159.90	68.90
GLOBAL	1,505.00	1,057.80	455.80	376.25	264.45	113.95
GPSC	5,565.00	3,911.40	1,685.40	1,391.25	977.85	421.35
GULF	2,905.00	2,041.80	879.80	726.25	510.45	219.95
GUNKUL	280.00	196.80	84.80	70.00	49.20	21.20
HANA	8,085.00	5,682.60	2,448.60	2,021.25	1,420.65	612.15
↑ HMPRO	1,015.00	713.40	307.40	253.75	178.35	76.85
ICHI	1,575.00	1,107.00	477.00	393.75	276.75	119.25
INTUCH	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	2,835.00	1,992.60	858.60	708.75	498.15	214.65
JAS H24X M24X U24X	577.50	405.90	174.90	144.38	101.48	43.73
JAS (Z24 onwards)**	420.00	295.20	127.20	105.00	73.80	31.80
JMT	6,300.00	4,428.00	1,908.00	1,575.00	1,107.00	477.00
KBANK	5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
KCE	6,230.00	4,378.80	1,886.80	1,557.50	1,094.70	471.70
KEX	1,400.00	984.00	424.00	350.00	246.00	106.00
KKP	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
KTB	805.00	565.80	243.80	201.25	141.45	60.95
KTC	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
LH	490.00	344.40	148.40	122.50	86.10	37.10
LPN	210.00	147.60	63.60	52.50	36.90	15.90
M	2,730.00	1,918.80	826.80	682.50	479.70	206.70
MAJOR	1,330.00	934.80	402.80	332.50	233.70	100.70
MBK	1,330.00	934.80	402.80	332.50	233.70	100.70
MEGA	3,185.00	2,238.60	964.60	796.25	559.65	241.15
MINT	2,730.00	1,918.80	826.80	682.50	479.70	206.70
MTC	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
OR	1,225.00	861.00	371.00	306.25	215.25	92.75
ORI	980.00	688.80	296.80	245.00	172.20	74.20
OSP H24X M24X	1,655.50	1,163.58	501.38	413.77	290.82	125.31
OSP (U24 onwards)**	1,610.00	1,131.60	487.60	402.50	282.90	121.90
PLANB	805.00	565.80	243.80	201.25	141.45	60.95
PRM	525.00	369.00	159.00	131.25	92.25	39.75
PSH	805.00	565.80	243.80	201.25	141.45	60.95
PSL	1,365.00	959.40	413.40	341.25	239.85	103.35
PTG	945.00	664.20	286.20	236.25	166.05	71.55
PTT	1,575.00	1,107.00	477.00	393.75	276.75	119.25
PTTEP	9,170.00	6,445.20	2,777.20	2,292.50	1,611.30	694.30
PTTGC	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
QH	175.00	123.00	53.00	43.75	30.75	13.25
RATCH	2,625.00	1,845.00	795.00	656.25	461.25	198.75
RS 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	560.00	393.60	169.60	140.00	98.40	42.40
SAWAD	4,935.00	3,468.60	1,494.60	1,233.75	867.15	373.65
SCB	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70

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

MARGIN REQUIREMENT						
Effective from 5 February 2024 onwards			Unit : Baht / Contract			
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SCC	13,300.00	9,348.00	4,028.00	3,325.00	2,337.00	1,007.00
SCGP	3,010.00	2,115.60	911.60	752.50	528.90	227.90
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	1,365.00	959.40	413.40	341.25	239.85	103.35
SPCG	595.00	418.20	180.20	148.75	104.55	45.05
SPRC	840.00	590.40	254.40	210.00	147.60	63.60
STA	2,030.00	1,426.80	614.80	507.50	356.70	153.70
STEC	875.00	615.00	265.00	218.75	153.75	66.25
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	70.00	49.20	21.20	17.50	12.30	5.30
TASCO	1,190.00	836.40	360.40	297.50	209.10	90.10
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	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
TISCO	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
TKN	1,225.00	861.00	371.00	306.25	215.25	92.75
TOA	1,995.00	1,402.20	604.20	498.75	350.55	151.05
TOP	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
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
TTA	910.00	639.60	275.60	227.50	159.90	68.90
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	525.00	369.00	159.00	131.25	92.25	39.75
TU	980.00	688.80	296.80	245.00	172.20	74.20
TVO	1,050.00	738.00	318.00	262.50	184.50	79.50
UNIQ	280.00	196.80	84.80	70.00	49.20	21.20
VGI	245.00	172.20	74.20	61.25	43.05	18.55
VNG	210.00	147.60	63.60	52.50	36.90	15.90
WHA	350.00	246.00	106.00	87.50	61.50	26.50
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	H24X	10,000
JAS	H24X M24X U24X	1,375
OSP	H24X M24X	1,028
RS	H24X	1,100

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	
I01	INDEX	ENERG	1	A	SET50	1	B	70	
I01	INDEX	COMM	1	A	SET50	2	B	60	
I01	INDEX	SET50	1	A	ICT	1	B	60	
I01	INDEX	ENERG	1	A	ICT	1	B	50	
I01	INDEX	BANK	1	A	SET50	2	B	50	
MT1	METAL	GO	1	A	SVF	8	B	70	
MT1	METAL	GOLD	1	A	GO	3	B	50	
RU1	RUBBER	RSS3	1	A	JRF	4	B	40	
S02	PROP	AMATA	1	A	WHA	5	B	60	
S02	PROP	AMATA	1	A	SPALI	1	B	40	
S02	PROP	PSH	1	A	LPN	3	B	40	
S02	PROP	CPN	1	A	LPN	17	B	30	
S02	PROP	ORI	1	A	AWC	2	B	30	
S06	ENERG	GPSC	1	A	BGRIM	2	B	80	
S06	ENERG	GPSC	1	A	GULF	1	B	60	
S06	ENERG	GPSC	1	A	EA	1	B	60	
S06	ENERG	GULF	1	A	EA	1	B	60	
S06	ENERG	GULF	1	A	BGRIM	2	B	60	
S06	ENERG	EA	1	A	BGRIM	2	B	60	
S06	ENERG	EA	1	A	IRPC	22	B	60	
S06	ENERG	CKP	1	A	IRPC	2	B	60	
S06	ENERG	EGCO	1	A	RATCH	4	B	50	
S06	ENERG	EGCO	1	A	BGRIM	5	B	50	
S06	ENERG	TOP	1	A	BCP	1	B	50	
S06	ENERG	GULF	1	A	IRPC	22	B	50	
S06	ENERG	EA	1	A	CKP	14	B	50	
S06	ENERG	EGCO	1	A	CKP	39	B	40	
S06	ENERG	GULF	1	A	BANPU	7	B	40	
S06	ENERG	GULF	1	A	CKP	14	B	40	
S06	ENERG	EA	1	A	BANPU	6	B	40	
S06	ENERG	BPP	1	A	BANPU	2	B	40	
S06	ENERG	BANPU	1	A	EASTW	2	B	40	
S06	ENERG	GULF	1	A	EASTW	11	B	30	
S06	ENERG	EA	1	A	EASTW	11	B	30	
S06	ENERG	EASTW	1	A	CKP	1	B	30	
S13	BANK	KBANK	1	A	SCB	1	B	50	
S13	BANK	BBL	1	A	KBANK	1	B	40	
S13	BANK	BBL	1	A	TTB	96	B	40	
S13	BANK	KKP	1	A	TCAP	1	B	40	
S13	BANK	KKP	1	A	KTB	3	B	40	
S13	BANK	TCAP	1	A	BAY	2	B	40	
S13	BANK	TCAP	1	A	KTB	3	B	40	
S13	BANK	BBL	1	A	TISCO	2	B	30	
S13	BANK	BBL	1	A	KKP	3	B	30	
S13	BANK	KBANK	1	A	KKP	3	B	30	
S16	FOOD	M	1	A	TKN	4	B	30	
S18	PETRO	PTTGC	1	A	IVL	1	B	50	
S23	ETRON	KCE	1	A	HANA	1	B	70	
S23	ETRON	DELTA	1	A	HANA	2	B	50	
S24	FIN	KTC	1	A	SAWAD	1	B	60	
S24	FIN	MTC	1	A	SAWAD	1	B	60	
S24	FIN	KTC	1	A	MTC	1	B	50	

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

(RPF)

