

MARGIN REQUIREMENT						
Effective from 14 February 2024 onwards						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↓ SET50 Futures	6,790.00	4,772.40	2,056.40	1,697.50	1,193.10	514.10
PRECIOUS METAL FUTURES						
↓ 50 Baht Gold Futures	53,200.00	37,392.00	16,112.00	13,300.00	9,348.00	4,028.00
↓ 10 Baht Gold Futures	10,640.00	7,478.40	3,222.40	2,660.00	1,869.60	805.60
↓ Gold Online Futures	23,975.00	16,851.00	7,261.00	5,993.75	4,212.75	1,815.25
↓ Silver Online Futures	5,950.00	4,182.00	1,802.00	1,487.50	1,045.50	450.50
CURRENCY FUTURES						
↓ USD Futures	980.00	688.80	296.80	245.00	172.20	74.20
↑ EUR/USD Futures	735.00	516.60	222.60	1,470.00	1,033.20	445.20
↓ USD/JPY Futures	1,295.00	910.20	392.20	2,590.00	1,820.40	784.40
AGRICULTURE FUTURES						
↑ RSS3 Futures	33,775.00	23,739.00	10,229.00	33,775.00	23,739.00	10,229.00
Spot Month Margin (LTD-10)	106,750.00	75,030.00	32,330.00	-	-	-
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	14,980.00	10,528.80	4,536.80	3,745.00	2,632.20	1,134.20
↑ COMM Index Futures	19,775.00	13,899.00	5,989.00	4,943.75	3,474.75	1,497.25
↑ ENERG Index Futures	9,695.00	6,814.20	2,936.20	2,423.75	1,703.55	734.05
↑ FOOD Index Futures	4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
↑ ICT Index Futures	6,825.00	4,797.00	2,067.00	1,706.25	1,199.25	516.75
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	1,260.00	885.60	381.60	315.00	221.40	95.40
SINGLE STOCK FUTURES						
↑ AAV	245.00	172.20	74.20	61.25	43.05	18.55
↑ ADVANC	9,870.00	6,937.20	2,989.20	2,467.50	1,734.30	747.30
↑ AEONTS	12,425.00	8,733.00	3,763.00	3,106.25	2,183.25	940.75
↑ AMATA	2,660.00	1,869.60	805.60	665.00	467.40	201.40
↑ AOT	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
↑ AP	1,015.00	713.40	307.40	253.75	178.35	76.85
↑ AWC	490.00	344.40	148.40	122.50	86.10	37.10
↑ BA	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↑ BAM	770.00	541.20	233.20	192.50	135.30	58.30
↓ BANPU	630.00	442.80	190.80	157.50	110.70	47.70
↑ BAY	1,890.00	1,328.40	572.40	472.50	332.10	143.10
↑ BBL	7,700.00	5,412.00	2,332.00	1,925.00	1,353.00	583.00
↑ BCH	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↑ BCP	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
↑ BCPG	700.00	492.00	212.00	175.00	123.00	53.00
↑ BDMS	1,925.00	1,353.00	583.00	481.25	338.25	145.75
↑ BEAUTY	105.00	73.80	31.80	26.25	18.45	7.95
↑ BEC	630.00	442.80	190.80	157.50	110.70	47.70
↑ BEM	490.00	344.40	148.40	122.50	86.10	37.10
↑ BGRIM	3,220.00	2,263.20	975.20	805.00	565.80	243.80
↑ BH	16,835.00	11,832.60	5,098.60	4,208.75	2,958.15	1,274.65
↑ BJC	2,975.00	2,091.00	901.00	743.75	522.75	225.25
↓ BLA	1,890.00	1,328.40	572.40	472.50	332.10	143.10
↑ BLAND	105.00	73.80	31.80	26.25	18.45	7.95
↑ BPP	1,015.00	713.40	307.40	253.75	178.35	76.85
↑ BSRC	980.00	688.80	296.80	245.00	172.20	74.20
↑ BTS	700.00	492.00	212.00	175.00	123.00	53.00
↑ CBG	8,470.00	5,953.20	2,565.20	2,117.50	1,488.30	641.30
↑ CENTEL	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
↑ CHG	350.00	246.00	106.00	87.50	61.50	26.50
↑ CK	2,240.00	1,574.40	678.40	560.00	393.60	169.60
↑ CKP	385.00	270.60	116.60	96.25	67.65	29.15
↑ COM7	2,975.00	2,091.00	901.00	743.75	522.75	225.25
↑ CPALL	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
↑ CPF	1,470.00	1,033.20	445.20	367.50	258.30	111.30

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

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Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ CPN	5,565.00	3,911.40	1,685.40	1,391.25	977.85	421.35
↑ CRC	3,290.00	2,312.40	996.40	822.50	578.10	249.10
↑ DELTA H24X	150,500.00	105,780.00	45,580.00	37,625.00	26,445.00	11,395.00
↑ DELTA (M24 onwards)**	15,050.00	10,578.00	4,558.00	3,762.50	2,644.50	1,139.50
↑ EA	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
↑ EASTW	245.00	172.20	74.20	61.25	43.05	18.55
↑ EGCO	9,275.00	6,519.00	2,809.00	2,318.75	1,629.75	702.25
↑ EPG	910.00	639.60	275.60	227.50	159.90	68.90
↑ ERW	560.00	393.60	169.60	140.00	98.40	42.40
↑ GFPT	1,085.00	762.60	328.60	271.25	190.65	82.15
↑ GLOBAL	1,820.00	1,279.20	551.20	455.00	319.80	137.80
↑ GPSC	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
↑ GULF	3,220.00	2,263.20	975.20	805.00	565.80	243.80
↑ GUNKUL	315.00	221.40	95.40	78.75	55.35	23.85
↓ HANA	7,385.00	5,190.60	2,236.60	1,846.25	1,297.65	559.15
↑ HMPRO	1,225.00	861.00	371.00	306.25	215.25	92.75
↑ ICHI	1,960.00	1,377.60	593.60	490.00	344.40	148.40
↑ INTUCH	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
↑ 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	2,765.00	1,943.40	837.40	691.25	485.85	209.35
↓ JAS H24X M24X U24X	530.25	372.69	160.59	132.34	93.02	40.08
↓ JAS (Z24 onwards)**	385.00	270.60	116.60	96.25	67.65	29.15
↓ JMT	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
↑ KBANK	7,910.00	5,559.60	2,395.60	1,977.50	1,389.90	598.90
↓ KCE	6,055.00	4,255.80	1,833.80	1,513.75	1,063.95	458.45
↑ KEX	1,400.00	984.00	424.00	350.00	246.00	106.00
↑ KKP	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
↑ KTB	1,260.00	885.60	381.60	315.00	221.40	95.40
↑ KTC	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
↑ LH	595.00	418.20	180.20	148.75	104.55	45.05
↑ LPN	245.00	172.20	74.20	61.25	43.05	18.55
↑ M	3,290.00	2,312.40	996.40	822.50	578.10	249.10
↑ MAJOR	1,435.00	1,008.60	434.60	358.75	252.15	108.65
↑ MBK	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↑ MEGA	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
↑ MINT	2,730.00	1,918.80	826.80	682.50	479.70	206.70
↑ MTC	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
↑ OR	1,295.00	910.20	392.20	323.75	227.55	98.05
↑ ORI	1,085.00	762.60	328.60	271.25	190.65	82.15
↑ OSP H24X M24X	1,799.00	1,264.44	544.84	449.75	316.11	136.21
↑ OSP (U24 onwards)**	1,750.00	1,230.00	530.00	437.50	307.50	132.50
↑ PLANB	910.00	639.60	275.60	227.50	159.90	68.90
↑ PRM	735.00	516.60	222.60	183.75	129.15	55.65
↑ PSH	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ PSL	1,190.00	836.40	360.40	297.50	209.10	90.10
↑ PTG	945.00	664.20	286.20	236.25	166.05	71.55
↑ PTT	1,750.00	1,230.00	530.00	437.50	307.50	132.50
↑ PTTEP	10,045.00	7,060.20	3,042.20	2,511.25	1,765.05	760.55
↓ PTTGC	3,255.00	2,287.80	985.80	813.75	571.95	246.45
↑ QH	175.00	123.00	53.00	43.75	30.75	13.25
↑ RATCH	2,765.00	1,943.40	837.40	691.25	485.85	209.35
↑ RS H24X	1,347.50	947.10	408.10	336.88	236.78	102.03
↑ RS (M24 onwards)**	1,225.00	861.00	371.00	306.25	215.25	92.75
↑ S	140.00	98.40	42.40	35.00	24.60	10.60
↑ SAMART	735.00	516.60	222.60	183.75	129.15	55.65
↓ SAWAD	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
↑ SCB	5,565.00	3,911.40	1,685.40	1,391.25	977.85	421.35

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Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ SCC	16,240.00	11,414.40	4,918.40	4,060.00	2,853.60	1,229.60
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	210.00	147.60	63.60	52.50	36.90	15.90
↑ SPALI	1,680.00	1,180.80	508.80	420.00	295.20	127.20
↑ SPCG	630.00	442.80	190.80	157.50	110.70	47.70
↑ SPRC	980.00	688.80	296.80	245.00	172.20	74.20
↑ STA	2,520.00	1,771.20	763.20	630.00	442.80	190.80
↑ STEC	1,015.00	713.40	307.40	253.75	178.35	76.85
↑ STGT	945.00	664.20	286.20	236.25	166.05	71.55
↑ 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	1,260.00	885.60	381.60	315.00	221.40	95.40
↑ TCAP	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
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	1,960.00	1,377.60	593.60	490.00	344.40	148.40
↑ THG	7,105.00	4,993.80	2,151.80	1,776.25	1,248.45	537.95
↑ TISCO	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
↑ TKN	1,400.00	984.00	424.00	350.00	246.00	106.00
↑ TOA	2,275.00	1,599.00	689.00	568.75	399.75	172.25
↑ TOP	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
↑ 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	3,220.00	2,263.20	975.20	805.00	565.80	243.80
↑ TRUE	700.00	492.00	212.00	175.00	123.00	53.00
↑ TTA	980.00	688.80	296.80	245.00	172.20	74.20
↑ TTB	140.00	98.40	42.40	35.00	24.60	10.60
TTCL	350.00	246.00	106.00	87.50	61.50	26.50
↑ TTW	560.00	393.60	169.60	140.00	98.40	42.40
↑ TU	1,120.00	787.20	339.20	280.00	196.80	84.80
↑ TVO	1,680.00	1,180.80	508.80	420.00	295.20	127.20
↑ UNIQ	315.00	221.40	95.40	78.75	55.35	23.85
↑ 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	350.00	246.00	106.00	87.50	61.50	26.50

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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 (%)
I01	INDEX	ENERG	1	A	SET50	1	B	80
I01	INDEX	COMM	1	A	SET50	2	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	ENERG	1	B	60
I01	INDEX	COMM	1	A	FOOD	3	B	60
I01	INDEX	ENERG	1	A	FOOD	2	B	60
I01	INDEX	ENERG	1	A	ICT	1	B	60
I01	INDEX	COMM	1	A	ICT	2	B	50
I01	INDEX	BANK	1	A	COMM	1	B	50
I01	INDEX	BANK	1	A	SET50	2	B	50
I01	INDEX	ICT	1	A	FOOD	1	B	50
I01	INDEX	BANK	1	A	ICT	2	B	40
MT1	METAL	GOLD	1	A	GOLD-D	7	B	60
S02	PROP	AMATA	1	A	WHA	5	B	60
S02	PROP	AMATA	1	A	LH	3	B	50
S02	PROP	SPALI	1	A	AP	2	B	40
S02	PROP	AP	1	A	LH	1	B	40
S02	PROP	LH	1	A	WHA	2	B	40
S06	ENERG	GPSC	1	A	BGRIM	2	B	80
S06	ENERG	EGCO	1	A	BGRIM	5	B	60
S06	ENERG	GPSC	1	A	EA	1	B	60
S06	ENERG	GULF	1	A	EA	1	B	60
S06	ENERG	EA	1	A	BGRIM	2	B	60
S06	ENERG	EA	1	A	BPP	3	B	60
S06	ENERG	EA	1	A	IRPC	21	B	60
S06	ENERG	EGCO	1	A	GPSC	3	B	50
S06	ENERG	EGCO	1	A	EA	3	B	50
S06	ENERG	EGCO	1	A	RATCH	4	B	50
S06	ENERG	GPSC	1	A	PTG	6	B	50
S06	ENERG	GPSC	1	A	BANPU	7	B	50
S06	ENERG	GULF	1	A	WHAUP	11	B	50
S06	ENERG	GULF	1	A	GUNKUL	15	B	50
S06	ENERG	EA	1	A	PTG	5	B	50
S06	ENERG	EA	1	A	BANPU	6	B	50
S06	ENERG	BGRIM	1	A	BCPG	3	B	50
S06	ENERG	BPP	1	A	IRPC	7	B	50
S06	ENERG	WHAUP	1	A	CKP	1	B	50
S06	ENERG	EGCO	1	A	OR	7	B	40
S06	ENERG	EGCO	1	A	BPP	9	B	40
S06	ENERG	EA	1	A	OR	2	B	40
S06	ENERG	BGRIM	1	A	BPP	2	B	40
S06	ENERG	OR	1	A	PTG	2	B	40
S06	ENERG	OR	1	A	WHAUP	5	B	40
S06	ENERG	BPP	1	A	BCPG	2	B	40
S06	ENERG	BCPG	1	A	IRPC	4	B	40
S06	ENERG	PTT	1	A	OR	2	B	30
S06	ENERG	OR	1	A	BANPU	3	B	30
S07	CONMAT	SCC	1	A	TPIPL	200	B	40
S13	BANK	KBANK	1	A	KTB	7	B	60
S13	BANK	KBANK	1	A	KKP	3	B	50
S13	BANK	KKP	1	A	KTB	3	B	50
S13	BANK	BAY	1	A	KTB	2	B	50
S16	FOOD	M	1	A	OSP	2	B	40

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

(RPF)

