

MARGIN REQUIREMENT						
Effective from 23 February 2024 onwards				Unit : Baht / Contract		
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
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

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	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 H24X M24X U24X Z24X	1,820.00	1,279.20	551.20	455.00	319.80	137.80
GLOBAL (H25 onwards)**	1,750.00	1,230.00	530.00	437.50	307.50	132.50
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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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
GLOBAL	H24X M24X U24X Z24X	1,040
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)

