

MARGIN REQUIREMENT						
Effective from 13 March 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	58,100.00	40,836.00	17,596.00	14,525.00	10,209.00	4,399.00
10 Baht Gold Futures	11,620.00	8,167.20	3,519.20	2,905.00	2,041.80	879.80
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	1,015.00	713.40	307.40	253.75	178.35	76.85
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	37,100.00	26,076.00	11,236.00	37,100.00	26,076.00	11,236.00
Spot Month Margin (LTD-10)	117,250.00	82,410.00	35,510.00	-	-	-
Japanese Rubber	7,245.00	5,092.20	2,194.20	7,245.00	5,092.20	2,194.20
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	16,940.00	11,906.40	5,130.40	4,235.00	2,976.60	1,282.60
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	12,215.00	8,585.40	3,699.40	3,053.75	2,146.35	924.85
AEONTS	12,425.00	8,733.00	3,763.00	3,106.25	2,183.25	940.75
AMATA	2,205.00	1,549.80	667.80	551.25	387.45	166.95
AOT	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
AP	1,015.00	713.40	307.40	253.75	178.35	76.85
AWC	455.00	319.80	137.80	113.75	79.95	34.45
BA	1,715.00	1,205.40	519.40	428.75	301.35	129.85
BAM	805.00	565.80	243.80	201.25	141.45	60.95
BANPU	700.00	492.00	212.00	175.00	123.00	53.00
BAY	1,890.00	1,328.40	572.40	472.50	332.10	143.10
BBL	7,140.00	5,018.40	2,162.40	1,785.00	1,254.60	540.60
BCH	1,715.00	1,205.40	519.40	428.75	301.35	129.85
BCP	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
BCPG	665.00	467.40	201.40	166.25	116.85	50.35
BDMS	1,995.00	1,402.20	604.20	498.75	350.55	151.05
BEAUTY	140.00	98.40	42.40	35.00	24.60	10.60
BEC	595.00	418.20	180.20	148.75	104.55	45.05
BEM	560.00	393.60	169.60	140.00	98.40	42.40
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	910.00	639.60	275.60	227.50	159.90	68.90
BTS	665.00	467.40	201.40	166.25	116.85	50.35
CBG	7,980.00	5,608.80	2,416.80	1,995.00	1,402.20	604.20
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	420.00	295.20	127.20	105.00	73.80	31.80
COM7	2,975.00	2,091.00	901.00	743.75	522.75	225.25
CPALL	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
CPF	1,575.00	1,107.00	477.00	393.75	276.75	119.25

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ CPN	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
↓ CRC	3,185.00	2,238.60	964.60	796.25	559.65	241.15
↓ DELTA H24X	137,900.00	96,924.00	41,764.00	34,475.00	24,231.00	10,441.00
↓ DELTA (M24 onwards)**	13,790.00	9,692.40	4,176.40	3,447.50	2,423.10	1,044.10
↑ EA	5,495.00	3,862.20	1,664.20	1,373.75	965.55	416.05
↓ EASTW	210.00	147.60	63.60	52.50	36.90	15.90
↑ EGCO	12,775.00	8,979.00	3,869.00	3,193.75	2,244.75	967.25
↓ EPG	840.00	590.40	254.40	210.00	147.60	63.60
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	1,711.50	1,202.94	518.34	427.70	300.61	129.53
↓ GLOBAL (H25 onwards)**	1,645.00	1,156.20	498.20	411.25	289.05	124.55
↓ GPSC	5,355.00	3,763.80	1,621.80	1,338.75	940.95	405.45
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	8,400.00	5,904.00	2,544.00	2,100.00	1,476.00	636.00
↓ HMPRO	1,050.00	738.00	318.00	262.50	184.50	79.50
↑ ICHI	2,030.00	1,426.80	614.80	507.50	356.70	153.70
↑ INTUCH	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
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	3,045.00	2,140.20	922.20	761.25	535.05	230.55
↑ JAS H24X M24X U24X	626.50	440.34	189.74	156.41	109.93	47.37
↑ JAS (Z24 onwards)**	455.00	319.80	137.80	113.75	79.95	34.45
↓ JMT	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
↓ KBANK	6,545.00	4,600.20	1,982.20	1,636.25	1,150.05	495.55
↓ KCE	5,705.00	4,009.80	1,727.80	1,426.25	1,002.45	431.95
↓ KEX	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ KKP	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
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	560.00	393.60	169.60	140.00	98.40	42.40
↑ LPN	315.00	221.40	95.40	78.75	55.35	23.85
↓ M	3,150.00	2,214.00	954.00	787.50	553.50	238.50
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	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
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	1,365.00	959.40	413.40	341.25	239.85	103.35
↑ OSP H24X M24X	1,907.50	1,340.70	577.70	476.74	335.08	144.38
↑ OSP (U24 onwards)**	1,855.00	1,303.80	561.80	463.75	325.95	140.45
↑ PLANB	945.00	664.20	286.20	236.25	166.05	71.55
PRM	735.00	516.60	222.60	183.75	129.15	55.65
↑ PSH	1,120.00	787.20	339.20	280.00	196.80	84.80
PSL	1,190.00	836.40	360.40	297.50	209.10	90.10
↑ PTG	980.00	688.80	296.80	245.00	172.20	74.20
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	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
QH	175.00	123.00	53.00	43.75	30.75	13.25
↓ RATCH	2,345.00	1,648.20	710.20	586.25	412.05	177.55
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	105.00	73.80	31.80	26.25	18.45	7.95
↑ SAMART	910.00	639.60	275.60	227.50	159.90	68.90
SAWAD	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
↑ SCB	7,770.00	5,461.20	2,353.20	1,942.50	1,365.30	588.30

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SCC	14,805.00	10,405.80	4,483.80	3,701.25	2,601.45	1,120.95
SCGP	3,010.00	2,115.60	911.60	752.50	528.90	227.90
↑ 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	1,750.00	1,230.00	530.00	437.50	307.50	132.50
↑ SPCG	700.00	492.00	212.00	175.00	123.00	53.00
↑ SPRC	1,015.00	713.40	307.40	253.75	178.35	76.85
↑ STA	3,115.00	2,189.40	943.40	778.75	547.35	235.85
↑ STEC	1,085.00	762.60	328.60	271.25	190.65	82.15
↑ STGT	1,190.00	836.40	360.40	297.50	209.10	90.10
STPI	420.00	295.20	127.20	105.00	73.80	31.80
↑ SUPER	105.00	73.80	31.80	26.25	18.45	7.95
TASCO	1,260.00	885.60	381.60	315.00	221.40	95.40
↓ TCAP	3,150.00	2,214.00	954.00	787.50	553.50	238.50
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
↑ THANI H24X M24X U24X Z24X	269.50	189.42	81.62	67.38	47.36	20.41
↑ THANI (H25 onwards)**	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	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
TISCO	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
↑ TKN	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↓ TOA	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↑ TOP	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
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	3,045.00	2,140.20	922.20	761.25	535.05	230.55
↑ TRUE	805.00	565.80	243.80	201.25	141.45	60.95
↑ TTA	1,015.00	713.40	307.40	253.75	178.35	76.85
TTB	140.00	98.40	42.40	35.00	24.60	10.60
↓ TTCL	315.00	221.40	95.40	78.75	55.35	23.85
↑ TTW	595.00	418.20	180.20	148.75	104.55	45.05
TU	1,120.00	787.20	339.20	280.00	196.80	84.80
↓ TVO	1,470.00	1,033.20	445.20	367.50	258.30	111.30
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	210.00	147.60	63.60	52.50	36.90	15.90
WHA	385.00	270.60	116.60	96.25	67.65	29.15
↓ WHAUP	315.00	221.40	95.40	78.75	55.35	23.85

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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
THANI	H24X M24X U24X Z24X	1,100

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
C01	FX	USD/JPY	1	A	USD	1	B	60
C01	FX	USD/JPY	1	A	EUR/USD	1	A	50
C01	FX	USD	1	A	EUR/USD	1	A	50
I01	INDEX	ENERG	1	A	SET50	1	B	60
MT1	METAL	GOLD	1	A	GOLD-D	7	B	70
MT1	METAL	GO	1	A	SVF	9	B	70
S02	PROP	AMATA	1	A	WHA	5	B	60
S02	PROP	MBK	1	A	ORI	2	B	60
S02	PROP	LH	1	A	WHA	2	B	50
S02	PROP	MBK	1	A	PSH	1	B	40
S02	PROP	PSH	1	A	ORI	1	B	40
S02	PROP	AP	1	A	S	13	B	30
S06	ENERG	BCPG	1	A	GUNKUL	3	B	60
S06	ENERG	BANPU	1	A	IRPC	3	B	60
S06	ENERG	EGCO	1	A	SGP	16	A	50
S06	ENERG	EGCO	1	A	IRPC	65	B	50
S06	ENERG	GPSC	1	A	BGRIM	2	B	50
S06	ENERG	BPP	1	A	BANPU	2	B	50
S06	ENERG	SGP	1	A	SUPER	19	A	50
S06	ENERG	EGCO	1	A	BCP	3	B	40
S06	ENERG	GPSC	1	A	RATCH	2	B	40
S06	ENERG	BCP	1	A	SGP	5	A	40
S06	ENERG	TTW	1	A	BCPG	1	B	40
S06	ENERG	PTTEP	1	A	PTT	4	B	30
S06	ENERG	BCP	1	A	GUNKUL	14	B	30
S13	BANK	KBANK	1	A	KTB	8	B	60
S13	BANK	BBL	1	A	KBANK	1	B	50
S13	BANK	KBANK	1	A	KKP	2	B	50
S13	BANK	KBANK	1	A	SCB	1	B	40
S13	BANK	BBL	1	A	KTB	9	B	30
S23	ETRON	DELTA	1	A	HANA	2	B	60
S23	ETRON	DELTA	1	A	KCE	2	B	60
S23	ETRON	HANA	1	A	KCE	1	B	60
S24	FIN	AEONTS	1	A	KTC	3	B	30
S30	TRANS	BA	1	A	PSL	2	B	20
S45	MEDIA	BEC	1	A	VGI	3	B	50
S45	MEDIA	MAJOR	1	A	VGI	9	B	30
S46	CONS	CK	1	A	STEC	2	B	50
S46	CONS	CK	1	A	UNIQ	7	B	50
S46	CONS	STEC	1	A	STPI	3	B	50
S46	CONS	STEC	1	A	UNIQ	3	B	50
S46	CONS	STPI	1	A	UNIQ	1	B	50

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

(RPF)