

MARGIN REQUIREMENT						
Effective from 28 January 2022 onwards						
Unit : Baht / Contract						
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50 Futures	7,700.00	5,412.00	2,332.00	1,925.00	1,353.00	583.00
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	47,950.00	33,702.00	14,522.00	11,987.50	8,425.50	3,630.50
10 Baht Gold Futures	9,590.00	6,740.40	2,904.40	2,397.50	1,685.10	726.10
Gold Online Futures	20,300.00	14,268.00	6,148.00	5,075.00	3,567.00	1,537.00
Silver Online Futures	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
CURRENCY FUTURES						
USD Futures	630.00	442.80	190.80	157.50	110.70	47.70
AGRICULTURE FUTURES						
RSS3 Futures	27,825.00	19,557.00	8,427.00	27,825.00	19,557.00	8,427.00
Spot Month Margin (LTD-10)	88,025.00	61,869.00	26,659.00	-	-	-
Japanese Rubber	6,090.00	4,280.40	1,844.40	6,090.00	4,280.40	1,844.40
SECTOR FUTURES						
BANK Index Futures	26,075.00	18,327.00	7,897.00	6,518.75	4,581.75	1,974.25
COMM Index Futures	16,310.00	11,463.60	4,939.60	4,077.50	2,865.90	1,234.90
ENERG Index Futures	9,835.00	6,912.60	2,978.60	2,458.75	1,728.15	744.65
FOOD Index Futures	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
ICT Index Futures	9,835.00	6,912.60	2,978.60	2,458.75	1,728.15	744.65
INTEREST RATE FUTURES						
5Y Government Bond	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
3M BIBOR	525.00	369.00	159.00	131.25	92.25	39.75
SINGLE STOCK FUTURES						
AAV H22X M22X U22X	330.75	232.47	100.17	82.85	58.23	25.09
AAV (Z22 onwards)**	315.00	221.40	95.40	78.75	55.35	23.85
ADVANC	15,330.00	10,774.80	4,642.80	3,832.50	2,693.70	1,160.70
AEONTS	18,900.00	13,284.00	5,724.00	4,725.00	3,321.00	1,431.00
AMATA	1,715.00	1,205.40	519.40	428.75	301.35	129.85
AOT	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
AP H22X	810.25	569.49	245.39	202.46	142.30	61.32
AP (M22 onwards)**	805.00	565.80	243.80	201.25	141.45	60.95
AWC	385.00	270.60	116.60	96.25	67.65	29.15
BA	1,540.00	1,082.40	466.40	385.00	270.60	116.60
BAM	1,505.00	1,057.80	455.80	376.25	264.45	113.95
BANPU H22X M22X	1,702.75	1,196.79	515.69	425.84	299.30	128.97
BANPU (U22 onwards)**	1,435.00	1,008.60	434.60	358.75	252.15	108.65
BAY	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
BBL	7,350.00	5,166.00	2,226.00	1,837.50	1,291.50	556.50
BCH	1,715.00	1,205.40	519.40	428.75	301.35	129.85
BCP	2,485.00	1,746.60	752.60	621.25	436.65	188.15
BCPG	980.00	688.80	296.80	245.00	172.20	74.20
BDMS	1,190.00	836.40	360.40	297.50	209.10	90.10
BEAUTY	175.00	123.00	53.00	43.75	30.75	13.25
BEC	1,750.00	1,230.00	530.00	437.50	307.50	132.50
BEM	525.00	369.00	159.00	131.25	92.25	39.75
BGRIM	2,520.00	1,771.20	763.20	630.00	442.80	190.80
BH	10,920.00	7,675.20	3,307.20	2,730.00	1,918.80	826.80
BJC	2,625.00	1,845.00	795.00	656.25	461.25	198.75
BLA	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
BLAND	105.00	73.80	31.80	26.25	18.45	7.95
BPP	1,190.00	836.40	360.40	297.50	209.10	90.10
BTS	560.00	393.60	169.60	140.00	98.40	42.40
CBG	9,870.00	6,937.20	2,989.20	2,467.50	1,734.30	747.30
CENDEL	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
CHG	315.00	221.40	95.40	78.75	55.35	23.85
CK	1,785.00	1,254.60	540.60	446.25	313.65	135.15
CKP	525.00	369.00	159.00	131.25	92.25	39.75
COM7	8,050.00	5,658.00	2,438.00	2,012.50	1,414.50	609.50
CPALL	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
CPF	2,100.00	1,476.00	636.00	525.00	369.00	159.00
CPN	4,725.00	3,321.00	1,431.00	1,181.25	830.25	357.75

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

MARGIN REQUIREMENT						
Effective from 28 January 2022 onwards						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CRC	3,185.00	2,238.60	964.60	796.25	559.65	241.15
DELTA	93,100.00	65,436.00	28,196.00	23,275.00	16,359.00	7,049.00
DTAC	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
EA	9,940.00	6,986.40	3,010.40	2,485.00	1,746.60	752.60
EASTW	420.00	295.20	127.20	105.00	73.80	31.80
EGCO	9,800.00	6,888.00	2,968.00	2,450.00	1,722.00	742.00
EPG	1,295.00	910.20	392.20	323.75	227.55	98.05
ERW H22X	600.25	421.89	181.79	149.96	105.40	45.42
ERW (M22 onwards)**	385.00	270.60	116.60	96.25	67.65	29.15
ESSO	770.00	541.20	233.20	192.50	135.30	58.30
GFPT	1,050.00	738.00	318.00	262.50	184.50	79.50
GLOBAL	1,855.00	1,303.80	561.80	463.75	325.95	140.45
GPSC	5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
GULF	3,150.00	2,214.00	954.00	787.50	553.50	238.50
GUNKUL	560.00	393.60	169.60	140.00	98.40	42.40
HANA	10,500.00	7,380.00	3,180.00	2,625.00	1,845.00	795.00
HMPRO	1,330.00	934.80	402.80	332.50	233.70	100.70
ICHI	1,085.00	762.60	328.60	271.25	190.65	82.15
INTUCH	6,370.00	4,477.20	1,929.20	1,592.50	1,119.30	482.30
IRPC	280.00	196.80	84.80	70.00	49.20	21.20
ITD	315.00	221.40	95.40	78.75	55.35	23.85
IVL	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
JAS	420.00	295.20	127.20	105.00	73.80	31.80
JMT H22X M22X U22X	7,096.25	4,987.65	2,149.15	1,774.08	1,246.92	537.29
JMT (Z22 onwards)**	6,930.00	4,870.80	2,098.80	1,732.50	1,217.70	524.70
KBANK	12,005.00	8,437.80	3,635.80	3,001.25	2,109.45	908.95
KCE	9,520.00	6,691.20	2,883.20	2,380.00	1,672.80	720.80
↓ KEX	3,290.00	2,312.40	996.40	822.50	578.10	249.10
KKP	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
KTB	910.00	639.60	275.60	227.50	159.90	68.90
KTC	6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10
LH	525.00	369.00	159.00	131.25	92.25	39.75
LPN	315.00	221.40	95.40	78.75	55.35	23.85
M	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
MAJOR	2,380.00	1,672.80	720.80	595.00	418.20	180.20
MBK	1,365.00	959.40	413.40	341.25	239.85	103.35
MEGA	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
MINT	2,730.00	1,918.80	826.80	682.50	479.70	206.70
MTC	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
OR	1,785.00	1,254.60	540.60	446.25	313.65	135.15
ORI	1,365.00	959.40	413.40	341.25	239.85	103.35
OSP	2,310.00	1,623.60	699.60	577.50	405.90	174.90
PLANB H22X M22X U22X	859.25	603.93	260.23	214.83	150.99	65.06
PLANB (Z22 onwards)**	840.00	590.40	254.40	210.00	147.60	63.60
PRM	630.00	442.80	190.80	157.50	110.70	47.70
PSH	945.00	664.20	286.20	236.25	166.05	71.55
PSL	2,835.00	1,992.60	858.60	708.75	498.15	214.65
PTG	1,260.00	885.60	381.60	315.00	221.40	95.40
PTT	2,275.00	1,599.00	689.00	568.75	399.75	172.25
PTTEP	8,190.00	5,756.40	2,480.40	2,047.50	1,439.10	620.10
PTTGC	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
QH	140.00	98.40	42.40	35.00	24.60	10.60
RATCH	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
RS	2,730.00	1,918.80	826.80	682.50	479.70	206.70
S	210.00	147.60	63.60	52.50	36.90	15.90
SAMART	910.00	639.60	275.60	227.50	159.90	68.90
SAWAD	6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10
SCB	10,605.00	7,453.80	3,211.80	2,651.25	1,863.45	802.95
SCC	19,950.00	14,022.00	6,042.00	4,987.50	3,505.50	1,510.50
SCGP	4,935.00	3,468.60	1,494.60	1,233.75	867.15	373.65

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

MARGIN REQUIREMENT							
Effective from 28 January 2022 onwards			Unit : Baht / Contract				
UNDERLYING	OUTRIGHT			SPREAD			
	IM	MM	FM	IM	MM	FM	
SGP	1,155.00	811.80	349.80	288.75	202.95	87.45	
SIRI	175.00	123.00	53.00	43.75	30.75	13.25	
SPALI	1,610.00	1,131.60	487.60	402.50	282.90	121.90	
SPCG	1,540.00	1,082.40	466.40	385.00	270.60	116.60	
SPRC	1,050.00	738.00	318.00	262.50	184.50	79.50	
STA	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40	
STEC	1,260.00	885.60	381.60	315.00	221.40	95.40	
STGT	2,625.00	1,845.00	795.00	656.25	461.25	198.75	
STPI	1,190.00	836.40	360.40	297.50	209.10	90.10	
SUPER	70.00	49.20	21.20	17.50	12.30	5.30	
TASCO	1,330.00	934.80	402.80	332.50	233.70	100.70	
TCAP	2,695.00	1,894.20	816.20	673.75	473.55	204.05	
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45	
THANI	420.00	295.20	127.20	105.00	73.80	31.80	
THCOM	1,785.00	1,254.60	540.60	446.25	313.65	135.15	
THG	2,065.00	1,451.40	625.40	516.25	362.85	156.35	
TISCO	5,775.00	4,059.00	1,749.00	1,443.75	1,014.75	437.25	
TKN	910.00	639.60	275.60	227.50	159.90	68.90	
TOA	2,835.00	1,992.60	858.60	708.75	498.15	214.65	
TOP	4,165.00	2,927.40	1,261.40	1,041.25	731.85	315.35	
TPIPL	175.00	123.00	53.00	43.75	30.75	13.25	
TPIPP	175.00	123.00	53.00	43.75	30.75	13.25	
TQM	H22X M22X U22X Z22X	8,400.00	5,904.00	2,544.00	2,100.00	1,476.00	636.00
TQM	(H23 onwards)**	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
TRUE	595.00	418.20	180.20	148.75	104.55	45.05	
TTA	1,785.00	1,254.60	540.60	446.25	313.65	135.15	
TTB	140.00	98.40	42.40	35.00	24.60	10.60	
TTCL	665.00	467.40	201.40	166.25	116.85	50.35	
TTW	490.00	344.40	148.40	122.50	86.10	37.10	
TU	1,505.00	1,057.80	455.80	376.25	264.45	113.95	
TVO	2,555.00	1,795.80	773.80	638.75	448.95	193.45	
UNIQ	735.00	516.60	222.60	183.75	129.15	55.65	
VGI	665.00	467.40	201.40	166.25	116.85	50.35	
VNG	1,155.00	811.80	349.80	288.75	202.95	87.45	
VNT	1,785.00	1,254.60	540.60	446.25	313.65	135.15	
WHA	245.00	172.20	74.20	61.25	43.05	18.55	
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		
UNDERLYING	SERIES	CONTRACT SIZE
AP	H22X	1,006
ERW	H22X	1,558
BANPU	H22X M22X	1,187
JMT	H22X M22X U22X	1,024
PLANB	H22X M22X U22X	1,023
AAV	H22X M22X U22X	1,052
TQM	H22X M22X U22X Z22X	2,000

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
I01	INDEX	BANK	1	A	SET50	2	B	80
I01	INDEX	ENERG	1	A	SET50	1	B	80
I01	INDEX	COMM	1	A	FOOD	3	B	70
I01	INDEX	SET50	1	A	FOOD	1	B	70
I01	INDEX	BANK	1	A	ENERG	2	B	60
I01	INDEX	BANK	1	A	FOOD	3	B	60
I01	INDEX	COMM	1	A	SET50	2	B	60
I01	INDEX	ENERG	1	A	FOOD	2	B	60
I01	INDEX	BANK	1	A	COMM	1	B	50
I01	INDEX	SET50	1	A	ICT	1	B	50
I01	INDEX	ENERG	1	A	ICT	1	B	40
I01	INDEX	ICT	1	A	FOOD	1	B	40
MT1	METAL	GOLD	1	A	GOLD-D	7	B	70
MT1	METAL	GO	1	A	SVF	8	B	70
S01	ICT	DTAC	1	A	TRUE	10	B	70
S01	ICT	ADVANC	1	A	INTUCH	3	B	60
S01	ICT	ADVANC	1	A	TRUE	47	B	60
S01	ICT	ADVANC	1	A	DTAC	5	B	50
S01	ICT	INTUCH	1	A	DTAC	2	B	40
S01	ICT	INTUCH	1	A	TRUE	16	B	30
S02	PROP	CPN	1	A	AP	6	B	40
S02	PROP	CPN	1	A	BLAND	51	B	40
S02	PROP	SPALI	1	A	QH	10	B	40
S02	PROP	AMATA	1	A	BLAND	19	B	30
S02	PROP	LH	1	A	SIRI	7	B	30
S06	ENERG	TOP	1	A	SPRC	5	B	70
S06	ENERG	PTTEP	1	A	PTT	3	B	60
S06	ENERG	PTTEP	1	A	IRPC	31	B	60
S06	ENERG	TOP	1	A	PTT	1	B	60
S06	ENERG	TOP	1	A	BCP	2	B	60
S06	ENERG	TOP	1	A	IRPC	13	B	60
S06	ENERG	PTT	1	A	IRPC	10	B	60
S06	ENERG	BCP	1	A	IRPC	7	B	60
S06	ENERG	PTTEP	1	A	TOP	2	B	50
S06	ENERG	PTTEP	1	A	BCP	5	B	50
S06	ENERG	PTT	1	A	BCP	2	B	50
S06	ENERG	PTT	1	A	ESSO	5	B	50
S06	ENERG	BCP	1	A	SPRC	3	B	50
S06	ENERG	BCP	1	A	ESSO	3	B	50
S06	ENERG	BANPU	1	A	IRPC	3	B	50
S06	ENERG	SPRC	1	A	ESSO	1	B	50
S06	ENERG	SPRC	1	A	IRPC	2	B	50
S06	ENERG	ESSO	1	A	IRPC	2	B	50
S06	ENERG	EGCO	1	A	TOP	4	B	40
S06	ENERG	EGCO	1	A	IRPC	45	B	40
S06	ENERG	PTTEP	1	A	BANPU	11	B	40
S06	ENERG	TOP	1	A	SGP	4	B	40
S06	ENERG	PTT	1	A	SGP	3	B	40
S06	ENERG	SGP	1	A	SPRC	1	B	40
S06	ENERG	SGP	1	A	IRPC	3	B	40
S06	ENERG	EGCO	1	A	PTT	5	B	30
S06	ENERG	EGCO	1	A	BCP	7	B	30
S06	ENERG	EGCO	1	A	SPRC	18	B	30
S06	ENERG	EGCO	1	A	CKP	35	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 (%)
S06	ENERG	PTTEP	1	A	CKP	24	B	30
S06	ENERG	PTG	1	A	CKP	3	B	30
S06	ENERG	BANPU	1	A	CKP	2	B	30
S06	ENERG	CKP	1	A	IRPC	1	B	30
S06	ENERG	SGP	1	A	TPIP	3	B	20
S13	BANK	KBANK	1	A	BBL	1	B	80
S13	BANK	KBANK	1	A	SCB	1	B	70
S13	BANK	KBANK	1	A	KTB	11	B	70
S13	BANK	KTB	1	A	TTB	9	B	70
S13	BANK	KBANK	1	A	TTB	104	B	60
S13	BANK	SCB	1	A	BBL	1	B	60
S13	BANK	BBL	1	A	KKP	2	B	60
S13	BANK	BBL	1	A	KTB	9	B	60
S13	BANK	KBANK	1	A	KKP	2	B	50
S13	BANK	SCB	1	A	KTB	10	B	50
S13	BANK	SCB	1	A	TTB	94	B	50
S13	BANK	BBL	1	A	TTB	89	B	50
S13	BANK	KKP	1	A	KTB	5	B	50
S16	FOOD	CPF	1	A	TU	1	B	30
S23	ETRON	HANA	1	A	KCE	1	B	70
S24	FIN	SAWAD	1	A	KTC	1	B	60
S24	FIN	SAWAD	1	A	MTC	1	B	60
S24	FIN	AEONTS	1	A	KTC	3	B	50
S24	FIN	MTC	1	A	KTC	1	B	50
S24	FIN	SAWAD	1	A	BAM	3	B	30
S30	TRANS	PSL	1	A	TTA	2	B	70
S36	COMM	CPALL	1	A	CRC	2	B	60
S36	COMM	CPALL	1	A	HMPRO	4	B	50
S36	COMM	CRC	1	A	HMPRO	2	B	50
S36	COMM	CPALL	1	A	BJC	2	B	40
S45	MEDIA	PLANB	1	A	VGI	1	B	50
S46	CONS	CK	1	A	UNIQ	3	B	60
S46	CONS	UNIQ	1	A	ITD	3	B	50
S46	CONS	CK	1	A	ITD	10	B	40
S46	CONS	UNIQ	1	A	TTCL	1	B	40

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