

MARGIN REQUIREMENT						
Effective from 11 March 2022 onwards			Unit : Baht / Contract			
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50 Futures	7,525.00	5,289.00	2,279.00	1,881.25	1,322.25	569.75
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	23,275.00	16,359.00	7,049.00	5,818.75	4,089.75	1,762.25
Silver Online Futures	5,565.00	3,911.40	1,685.40	1,391.25	977.85	421.35
CURRENCY FUTURES						
USD Futures	665.00	467.40	201.40	166.25	116.85	50.35
AGRICULTURE FUTURES						
RSS3 Futures	26,950.00	18,942.00	8,162.00	26,950.00	18,942.00	8,162.00
Spot Month Margin (LTD-10)	85,225.00	59,901.00	25,811.00	-	-	-
Japanese Rubber	6,055.00	4,255.80	1,833.80	6,055.00	4,255.80	1,833.80
SECTOR FUTURES						
BANK Index Futures	26,250.00	18,450.00	7,950.00	6,562.50	4,612.50	1,987.50
COMM Index Futures	15,575.00	10,947.00	4,717.00	3,893.75	2,736.75	1,179.25
ENERG Index Futures	10,080.00	7,084.80	3,052.80	2,520.00	1,771.20	763.20
FOOD Index Futures	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
ICT Index Futures	8,435.00	5,928.60	2,554.60	2,108.75	1,482.15	638.65
INTEREST RATE FUTURES						
5Y Government Bond	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
3M BIBOR	560.00	393.60	169.60	140.00	98.40	42.40
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	12,985.00	9,126.60	3,932.60	3,246.25	2,281.65	983.15
AEONTS	17,220.00	12,103.20	5,215.20	4,305.00	3,025.80	1,303.80
AMATA	1,750.00	1,230.00	530.00	437.50	307.50	132.50
AOT	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
AP H22X	950.25	667.89	287.79	237.67	167.05	71.98
AP (M22 onwards)**	945.00	664.20	286.20	236.25	166.05	71.55
AWC	420.00	295.20	127.20	105.00	73.80	31.80
BA	1,400.00	984.00	424.00	350.00	246.00	106.00
BAM	1,470.00	1,033.20	445.20	367.50	258.30	111.30
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	7,980.00	5,608.80	2,416.80	1,995.00	1,402.20	604.20
BCH	1,610.00	1,131.60	487.60	402.50	282.90	121.90
BCP	2,625.00	1,845.00	795.00	656.25	461.25	198.75
BPCG	980.00	688.80	296.80	245.00	172.20	74.20
BDMS	1,085.00	762.60	328.60	271.25	190.65	82.15
BEAUTY	175.00	123.00	53.00	43.75	30.75	13.25
BEC	1,785.00	1,254.60	540.60	446.25	313.65	135.15
BEM	525.00	369.00	159.00	131.25	92.25	39.75
BGRIM	2,240.00	1,574.40	678.40	560.00	393.60	169.60
BH	9,730.00	6,838.80	2,946.80	2,432.50	1,709.70	736.70
BJC	2,625.00	1,845.00	795.00	656.25	461.25	198.75
BLA	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
BLAND	105.00	73.80	31.80	26.25	18.45	7.95
BPP	1,120.00	787.20	339.20	280.00	196.80	84.80
BTS	560.00	393.60	169.60	140.00	98.40	42.40
CBG	7,980.00	5,608.80	2,416.80	1,995.00	1,402.20	604.20
CENEL	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
CHG	315.00	221.40	95.40	78.75	55.35	23.85
CK	1,715.00	1,205.40	519.40	428.75	301.35	129.85
CKP	525.00	369.00	159.00	131.25	92.25	39.75
↓ COM7 H22X M22X U22X Z22X	7,350.00	5,166.00	2,226.00	1,837.50	1,291.50	556.50
↓ COM7 (H23 onwards)**	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
CPALL	3,185.00	2,238.60	964.60	796.25	559.65	241.15
CPF	1,995.00	1,402.20	604.20	498.75	350.55	151.05

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	IM	MM	FM	IM	MM	FM
CPN	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
CRC	2,905.00	2,041.80	879.80	726.25	510.45	219.95
DELTA	75,950.00	53,382.00	23,002.00	18,987.50	13,345.50	5,750.50
DTAC	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
EA	9,275.00	6,519.00	2,809.00	2,318.75	1,629.75	702.25
EASTW	665.00	467.40	201.40	166.25	116.85	50.35
EGCO	9,345.00	6,568.20	2,830.20	2,336.25	1,642.05	707.55
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	1,155.00	811.80	349.80	288.75	202.95	87.45
GLOBAL H22X M22X U22X Z22X	1,750.00	1,230.00	530.00	438.06	307.89	132.67
GLOBAL (H23 onwards)**	1,676.50	1,178.34	507.74	420.00	295.20	127.20
GPSC	5,880.00	4,132.80	1,780.80	1,470.00	1,033.20	445.20
GULF	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
GUNKUL	735.00	516.60	222.60	183.75	129.15	55.65
HANA	8,155.00	5,731.80	2,469.80	2,038.75	1,432.95	617.45
HMPRO	1,190.00	836.40	360.40	297.50	209.10	90.10
ICHI	1,050.00	738.00	318.00	262.50	184.50	79.50
INTUCH	5,530.00	3,886.80	1,674.80	1,382.50	971.70	418.70
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	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
JAS	595.00	418.20	180.20	148.75	104.55	45.05
JMT H22X M22X U22X	7,061.25	4,963.05	2,138.55	1,765.12	1,240.63	534.58
JMT (Z22 onwards)**	6,895.00	4,846.20	2,088.20	1,723.75	1,211.55	522.05
KBANK	12,355.00	8,683.80	3,741.80	3,088.75	2,170.95	935.45
KCE	7,385.00	5,190.60	2,236.60	1,846.25	1,297.65	559.15
KEX	3,290.00	2,312.40	996.40	822.50	578.10	249.10
KKP	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
KTB	875.00	615.00	265.00	218.75	153.75	66.25
KTC	6,335.00	4,452.60	1,918.60	1,583.75	1,113.15	479.65
LH	665.00	467.40	201.40	166.25	116.85	50.35
LPN	315.00	221.40	95.40	78.75	55.35	23.85
M	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
MAJOR	2,275.00	1,599.00	689.00	568.75	399.75	172.25
MBK	1,260.00	885.60	381.60	315.00	221.40	95.40
MEGA	4,585.00	3,222.60	1,388.60	1,146.25	805.65	347.15
MINT	2,765.00	1,943.40	837.40	691.25	485.85	209.35
MTC	5,110.00	3,591.60	1,547.60	1,277.50	897.90	386.90
OR	1,715.00	1,205.40	519.40	428.75	301.35	129.85
ORI	1,190.00	836.40	360.40	297.50	209.10	90.10
OSP	2,275.00	1,599.00	689.00	568.75	399.75	172.25
PLANB H22X M22X U22X	1,002.75	704.79	303.69	250.64	176.16	75.91
PLANB (Z22 onwards)**	980.00	688.80	296.80	245.00	172.20	74.20
PRM	665.00	467.40	201.40	166.25	116.85	50.35
PSH	1,435.00	1,008.60	434.60	358.75	252.15	108.65
PSL	2,695.00	1,894.20	816.20	673.75	473.55	204.05
PTG	1,225.00	861.00	371.00	306.25	215.25	92.75
PTT	2,240.00	1,574.40	678.40	560.00	393.60	169.60
PTTEP	8,085.00	5,682.60	2,448.60	2,021.25	1,420.65	612.15
PTTGC	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
QH	175.00	123.00	53.00	43.75	30.75	13.25
RATCH	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
RS	2,415.00	1,697.40	731.40	603.75	424.35	182.85
S	210.00	147.60	63.60	52.50	36.90	15.90
SAMART	840.00	590.40	254.40	210.00	147.60	63.60
SAWAD	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
SCB	9,590.00	6,740.40	2,904.40	2,397.50	1,685.10	726.10
SCC	19,075.00	13,407.00	5,777.00	4,768.75	3,351.75	1,444.25

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SCGP	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
SGP	1,190.00	836.40	360.40	297.50	209.10	90.10
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
SPALI	1,575.00	1,107.00	477.00	393.75	276.75	119.25
SPCG	1,155.00	811.80	349.80	288.75	202.95	87.45
SPRC	1,365.00	959.40	413.40	341.25	239.85	103.35
STA	3,115.00	2,189.40	943.40	778.75	547.35	235.85
STEC	1,260.00	885.60	381.60	315.00	221.40	95.40
STGT	2,555.00	1,795.80	773.80	638.75	448.95	193.45
STPI	1,155.00	811.80	349.80	288.75	202.95	87.45
SUPER	70.00	49.20	21.20	17.50	12.30	5.30
TASCO	1,225.00	861.00	371.00	306.25	215.25	92.75
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	455.00	319.80	137.80	113.75	79.95	34.45
THCOM	1,610.00	1,131.60	487.60	402.50	282.90	121.90
THG	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
TISCO	5,880.00	4,132.80	1,780.80	1,470.00	1,033.20	445.20
TKN	875.00	615.00	265.00	218.75	153.75	66.25
TOA	2,590.00	1,820.40	784.40	647.50	455.10	196.10
TOP	4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
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	8,050.00	5,658.00	2,438.00	2,012.50	1,414.50	609.50
TQM (H23 onwards)**	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
TRUE	455.00	319.80	137.80	113.75	79.95	34.45
TTA	1,645.00	1,156.20	498.20	411.25	289.05	124.55
TTB	140.00	98.40	42.40	35.00	24.60	10.60
TTCL	700.00	492.00	212.00	175.00	123.00	53.00
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	2,450.00	1,722.00	742.00	612.50	430.50	185.50
UNIQ	665.00	467.40	201.40	166.25	116.85	50.35
VGI H22X M22X U22X Z22X	656.25	461.25	198.75	164.12	115.35	49.70
VGI (H23 onwards)**	630.00	442.80	190.80	157.50	110.70	47.70
VNG	1,155.00	811.80	349.80	288.75	202.95	87.45
VNT	1,330.00	934.80	402.80	332.50	233.70	100.70
WHA	245.00	172.20	74.20	61.25	43.05	18.55
WHAUP	245.00	172.20	74.20	61.25	43.05	18.55

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การปรับค่า MULTIPLIER ของสัญญา SINGLE STOCK FUTURES ที่มีการ CORPORATE ADJUST

โดยปกติแล้ว สัญญา Single Stock Futures จะมี Multiplier เป็น 1,000 ต่อสัญญา แต่ในกรณีที่สัญญาที่มีอักษรลงท้ายเป็น 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
VGI	H22X M22X U22X Z22X	1,042
GLOBAL	H22X M22X U22X Z22X	1,043

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
I01	INDEX	ENERG	1	A	SET50	1	B	80
MT1	METAL	GO	1	A	SVF	8	B	70
MT1	METAL	GOLD	1	A	GO	3	B	50
S01	ICT	DTAC	1	A	TRUE	10	B	70
S01	ICT	ADVANC	1	A	DTAC	5	B	50
S02	PROP	AMATA	1	A	WHA	6	B	60
S02	PROP	MBK	1	A	QH	6	B	40
S06	ENERG	TOP	1	A	PTT	1	B	70
S06	ENERG	PTT	1	A	IRPC	10	B	70
S06	ENERG	ESSO	1	A	IRPC	2	B	70
S06	ENERG	PTTEP	1	A	BCP	5	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	ESSO	5	B	60
S06	ENERG	GPSC	1	A	BGRIM	2	B	50
S06	ENERG	TOP	1	A	SGP	4	B	50
S06	ENERG	BCP	1	A	SGP	2	B	50
S06	ENERG	EA	1	A	GPSC	1	B	40
S06	ENERG	GPSC	1	A	GULF	2	B	40
S06	ENERG	BCPG	1	A	CKP	2	B	40
S06	ENERG	ESSO	1	A	TPIPP	2	B	40
S06	ENERG	TPIPP	1	A	IRPC	1	B	40
S06	ENERG	RATCH	1	A	ESSO	6	A	30
S06	ENERG	BPP	1	A	TPIPP	4	B	20
S13	BANK	KBANK	1	A	BBL	1	B	70
S13	BANK	KBANK	1	A	KTB	11	B	60
S13	BANK	KBANK	1	A	SCB	1	B	50
S13	BANK	BAY	1	A	KTB	3	B	40
S16	FOOD	OSP	1	A	TU	2	B	20
S23	ETRON	KCE	1	A	HANA	1	B	80
S24	FIN	SAWAD	1	A	MTC	1	B	60
S30	TRANS	PSL	1	A	TTA	2	B	80
S30	TRANS	AOT	1	A	BEM	8	B	60
S30	TRANS	BA	1	A	AAV	4	B	40
S36	COMM	CPALL	1	A	HMPRO	4	B	50
S46	CONS	CK	1	A	STEC	2	B	50
S46	CONS	UNIQ	1	A	ITD	3	B	50
S46	CONS	STPI	1	A	TTCL	1	B	40

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