

MARGIN REQUIREMENT						
Effective from 28 March 2022 onwards						
Unit : Baht / Contract						
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50 Futures	7,560.00	5,313.60	2,289.60	1,890.00	1,328.40	572.40
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	59,850.00	42,066.00	18,126.00	14,962.50	10,516.50	4,531.50
10 Baht Gold Futures	11,970.00	8,413.20	3,625.20	2,992.50	2,103.30	906.30
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	630.00	442.80	190.80	157.50	110.70	47.70
AGRICULTURE FUTURES						
RSS3 Futures	27,475.00	19,311.00	8,321.00	27,475.00	19,311.00	8,321.00
Spot Month Margin (LTD-10)	86,800.00	61,008.00	26,288.00	-	-	-
Japanese Rubber	6,230.00	4,378.80	1,886.80	6,230.00	4,378.80	1,886.80
SECTOR FUTURES						
BANK Index Futures	26,600.00	18,696.00	8,056.00	6,650.00	4,674.00	2,014.00
COMM Index Futures	18,200.00	12,792.00	5,512.00	4,550.00	3,198.00	1,378.00
ENERG Index Futures	9,975.00	7,011.00	3,021.00	2,493.75	1,752.75	755.25
FOOD Index Futures	5,145.00	3,616.20	1,558.20	1,286.25	904.05	389.55
ICT Index Futures	11,690.00	8,216.40	3,540.40	2,922.50	2,054.10	885.10
INTEREST RATE FUTURES						
5Y Government Bond	5,460.00	3,837.60	1,653.60	1,365.00	959.40	413.40
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	15,750.00	11,070.00	4,770.00	3,937.50	2,767.50	1,192.50
AEONTS	17,465.00	12,275.40	5,289.40	4,366.25	3,068.85	1,322.35
AMATA	1,890.00	1,328.40	572.40	472.50	332.10	143.10
AOT	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
AP H22X	1,162.00	816.72	351.92	290.48	204.17	87.97
AP (M22 onwards)**	1,155.00	811.80	349.80	288.75	202.95	87.45
AWC	455.00	319.80	137.80	113.75	79.95	34.45
BA	1,435.00	1,008.60	434.60	358.75	252.15	108.65
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	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
BBL	8,995.00	6,322.20	2,724.20	2,248.75	1,580.55	681.05
BCH	1,575.00	1,107.00	477.00	393.75	276.75	119.25
BCP	2,800.00	1,968.00	848.00	700.00	492.00	212.00
BCPG	980.00	688.80	296.80	245.00	172.20	74.20
BDMS	1,295.00	910.20	392.20	323.75	227.55	98.05
BEAUTY	175.00	123.00	53.00	43.75	30.75	13.25
BEC	1,925.00	1,353.00	583.00	481.25	338.25	145.75
BEM	560.00	393.60	169.60	140.00	98.40	42.40
BGRIM	2,240.00	1,574.40	678.40	560.00	393.60	169.60
BH	12,915.00	9,077.40	3,911.40	3,228.75	2,269.35	977.85
BJC	2,625.00	1,845.00	795.00	656.25	461.25	198.75
BLA	5,355.00	3,763.80	1,621.80	1,338.75	940.95	405.45
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
BPP	1,085.00	762.60	328.60	271.25	190.65	82.15
BTS	735.00	516.60	222.60	183.75	129.15	55.65
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	280.00	196.80	84.80	70.00	49.20	21.20
CK	1,610.00	1,131.60	487.60	402.50	282.90	121.90
CKP	525.00	369.00	159.00	131.25	92.25	39.75
COM7 H22X M22X U22X Z22X	7,140.00	5,018.40	2,162.40	1,785.00	1,254.60	540.60
COM7 (H23 onwards)**	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
CPALL	3,535.00	2,484.60	1,070.60	883.75	621.15	267.65
CPF	1,995.00	1,402.20	604.20	498.75	350.55	151.05

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

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Effective from 28 March 2022 onwards						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CPN	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
CRC	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
DELTA	74,900.00	52,644.00	22,684.00	18,725.00	13,161.00	5,671.00
DTAC	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
EA	9,135.00	6,420.60	2,766.60	2,283.75	1,605.15	691.65
EASTW	630.00	442.80	190.80	157.50	110.70	47.70
EGCO	11,060.00	7,773.60	3,349.60	2,765.00	1,943.40	837.40
EPG	1,610.00	1,131.60	487.60	402.50	282.90	121.90
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	1,120.00	787.20	339.20	280.00	196.80	84.80
GLOBAL H22X M22X U22X Z22X	1,751.75	1,231.23	530.53	438.06	307.89	132.67
GLOBAL (H23 onwards)**	1,680.00	1,180.80	508.80	420.00	295.20	127.20
GPSC	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
GULF	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
GUNKUL	770.00	541.20	233.20	192.50	135.30	58.30
HANA	12,355.00	8,683.80	3,741.80	3,088.75	2,170.95	935.45
HMPRO	1,225.00	861.00	371.00	306.25	215.25	92.75
ICHI	980.00	688.80	296.80	245.00	172.20	74.20
INTUCH	5,495.00	3,862.20	1,664.20	1,373.75	965.55	416.05
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	4,585.00	3,222.60	1,388.60	1,146.25	805.65	347.15
JAS	525.00	369.00	159.00	131.25	92.25	39.75
JMT H22X M22X U22X	6,989.50	4,912.62	2,116.82	1,747.20	1,228.03	529.15
JMT (Z22 onwards)**	6,825.00	4,797.00	2,067.00	1,706.25	1,199.25	516.75
KBANK	13,545.00	9,520.20	4,102.20	3,386.25	2,380.05	1,025.55
KCE	7,875.00	5,535.00	2,385.00	1,968.75	1,383.75	596.25
KEX	3,290.00	2,312.40	996.40	822.50	578.10	249.10
KKP	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
KTB	945.00	664.20	286.20	236.25	166.05	71.55
KTC	6,475.00	4,551.00	1,961.00	1,618.75	1,137.75	490.25
LH	665.00	467.40	201.40	166.25	116.85	50.35
LPN	280.00	196.80	84.80	70.00	49.20	21.20
M	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
MAJOR	2,275.00	1,599.00	689.00	568.75	399.75	172.25
MBK	1,225.00	861.00	371.00	306.25	215.25	92.75
MEGA	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
MINT	2,835.00	1,992.60	858.60	708.75	498.15	214.65
MTC	4,725.00	3,321.00	1,431.00	1,181.25	830.25	357.75
OR	1,750.00	1,230.00	530.00	437.50	307.50	132.50
ORI	1,225.00	861.00	371.00	306.25	215.25	92.75
OSP	3,080.00	2,164.80	932.80	770.00	541.20	233.20
PLANB H22X M22X U22X	966.00	678.96	292.56	241.68	169.87	73.20
PLANB (Z22 onwards)**	945.00	664.20	286.20	236.25	166.05	71.55
PRM	840.00	590.40	254.40	210.00	147.60	63.60
PSH	1,435.00	1,008.60	434.60	358.75	252.15	108.65
PSL	2,905.00	2,041.80	879.80	726.25	510.45	219.95
PTG	1,155.00	811.80	349.80	288.75	202.95	87.45
PTT	2,240.00	1,574.40	678.40	560.00	393.60	169.60
PTTEP	12,110.00	8,511.60	3,667.60	3,027.50	2,127.90	916.90
PTTGC	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
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	2,100.00	1,476.00	636.00	525.00	369.00	159.00
S	210.00	147.60	63.60	52.50	36.90	15.90
SAMART	805.00	565.80	243.80	201.25	141.45	60.95
SAWAD	5,495.00	3,862.20	1,664.20	1,373.75	965.55	416.05
SCB	9,485.00	6,666.60	2,872.60	2,371.25	1,666.65	718.15
SCC	17,850.00	12,546.00	5,406.00	4,462.50	3,136.50	1,351.50

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Effective from 28 March 2022 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SCGP	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
SGP	1,365.00	959.40	413.40	341.25	239.85	103.35
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
SPALI	1,715.00	1,205.40	519.40	428.75	301.35	129.85
SPCG	1,120.00	787.20	339.20	280.00	196.80	84.80
SPRC	1,050.00	738.00	318.00	262.50	184.50	79.50
STA	2,975.00	2,091.00	901.00	743.75	522.75	225.25
STEC	1,225.00	861.00	371.00	306.25	215.25	92.75
STGT	2,380.00	1,672.80	720.80	595.00	418.20	180.20
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	1,155.00	811.80	349.80	288.75	202.95	87.45
TCAP	3,185.00	2,238.60	964.60	796.25	559.65	241.15
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	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↑ THG	6,370.00	4,477.20	1,929.20	1,592.50	1,119.30	482.30
TISCO	5,740.00	4,034.40	1,738.40	1,435.00	1,008.60	434.60
TKN	945.00	664.20	286.20	236.25	166.05	71.55
TOA	2,415.00	1,697.40	731.40	603.75	424.35	182.85
TOP	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
TPIPL	140.00	98.40	42.40	35.00	24.60	10.60
TPIPP	140.00	98.40	42.40	35.00	24.60	10.60
TQM H22X M22X U22X Z22X	7,140.00	5,018.40	2,162.40	1,785.00	1,254.60	540.60
TQM (H23 onwards)**	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
TRUE	595.00	418.20	180.20	148.75	104.55	45.05
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	455.00	319.80	137.80	113.75	79.95	34.45
TU	1,470.00	1,033.20	445.20	367.50	258.30	111.30
TVO	2,345.00	1,648.20	710.20	586.25	412.05	177.55
UNIQ	665.00	467.40	201.40	166.25	116.85	50.35
VGI H22X M22X U22X Z22X	582.75	409.59	176.49	145.88	102.53	44.18
VGI (H23 onwards)**	560.00	393.60	169.60	140.00	98.40	42.40
VNG	1,155.00	811.80	349.80	288.75	202.95	87.45
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

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

การปรับค่า MULTIPLIER ของสัญญา SINGLE STOCK FUTURES ที่มีกร 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 ของสัญญาที่มีกร 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	BANK	1	A	SET50	2	B	70
I01	INDEX	COMM	1	A	FOOD	3	B	70
I01	INDEX	ENERG	1	A	SET50	1	B	70
I01	INDEX	SET50	1	A	FOOD	2	B	70
I01	INDEX	COMM	1	A	SET50	2	B	60
MT1	METAL	GO	1	A	SVF	8	B	80
MT1	METAL	GOLD	1	A	GO	3	B	70
MT1	METAL	GOLD	1	A	GOLD-D	7	B	60
MT1	METAL	GOLD	1	A	SVF	20	B	60
S01	ICT	DTAC	1	A	TRUE	9	B	80
S01	ICT	ADVANC	1	A	INTUCH	3	B	60
S01	ICT	ADVANC	1	A	DTAC	5	B	60
S01	ICT	ADVANC	1	A	TRUE	46	B	60
S01	ICT	THCOM	1	A	SAMART	2	B	30
S02	PROP	AMATA	1	A	WHA	6	B	60
S02	PROP	CPN	1	A	AMATA	3	B	50
S02	PROP	AMATA	1	A	SIRI	17	B	50
S02	PROP	AMATA	1	A	BLAND	20	B	50
S02	PROP	CPN	1	A	AP	5	B	40
S02	PROP	CPN	1	A	LH	6	B	40
S02	PROP	CPN	1	A	LPN	12	B	40
S02	PROP	AMATA	1	A	ORI	2	B	40
S02	PROP	AMATA	1	A	AWC	4	B	40
S02	PROP	AMATA	1	A	LPN	5	B	40
S02	PROP	AMATA	1	A	QH	9	B	40
S02	PROP	AMATA	1	A	S	11	B	40
S02	PROP	PSH	1	A	LPN	3	B	40
S02	PROP	AWC	1	A	QH	2	B	40
S02	PROP	AWC	1	A	BLAND	5	B	40
S02	PROP	LPN	1	A	SIRI	4	B	40
S02	PROP	LPN	1	A	BLAND	5	B	40
S02	PROP	WHA	1	A	S	2	B	40
S02	PROP	CPN	1	A	PSH	4	B	30
S02	PROP	ORI	1	A	SIRI	10	B	30
S02	PROP	AP	1	A	LPN	2	B	30
S02	PROP	AP	1	A	SIRI	9	B	30
S02	PROP	LPN	1	A	QH	2	B	30
S02	PROP	LPN	1	A	S	2	B	30
S02	PROP	QH	1	A	SIRI	2	B	30
S02	PROP	S	1	A	SIRI	2	B	30
S02	PROP	MBK	1	A	LH	1	B	20
S06	ENERG	EA	1	A	GPSC	1	B	60
S06	ENERG	GPSC	1	A	BGRIM	2	B	60
S06	ENERG	TOP	1	A	PTT	1	B	60
S06	ENERG	TOP	1	A	IRPC	14	B	60
S06	ENERG	PTT	1	A	BCP	1	B	60
S06	ENERG	PTTEP	1	A	TPIPP	33	A	50
S06	ENERG	GPSC	1	A	GULF	1	B	50
S06	ENERG	TOP	1	A	BANPU	5	B	50
S06	ENERG	TOP	1	A	ESSO	7	B	50
S06	ENERG	PTT	1	A	BANPU	3	B	50
S06	ENERG	BCPG	1	A	CKP	2	B	50
S06	ENERG	EGCO	1	A	BGRIM	5	B	40
S06	ENERG	EGCO	1	A	WHAUP	43	B	40

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	EGCO	1	A	IRPC	46	B	40
S06	ENERG	RATCH	1	A	TPIPP	11	A	40
S06	ENERG	EGCO	1	A	BPCG	14	B	30
S06	ENERG	EGCO	1	A	CKP	34	B	30
S06	ENERG	GPSC	1	A	PTG	5	B	30
S06	ENERG	GULF	1	A	GUNKUL	8	B	30
S06	ENERG	GULF	1	A	CKP	10	B	30
S06	ENERG	BGRIM	1	A	BPCG	3	B	30
S06	ENERG	BGRIM	1	A	WHAUP	8	B	30
S06	ENERG	PTG	1	A	BPCG	1	B	30
S06	ENERG	SPCG	1	A	BPCG	1	B	20
S07	CONMAT	TASCO	1	A	EPG	2	B	30
S07	CONMAT	TASCO	1	A	TPIPL	10	B	30
S13	BANK	KBANK	1	A	SCB	1	B	80
S13	BANK	KBANK	1	A	BBL	1	B	70
S13	BANK	KBANK	1	A	KTB	12	B	70
S13	BANK	KBANK	1	A	TTB	117	B	60
S13	BANK	BBL	1	A	SCB	1	B	60
S13	BANK	BBL	1	A	KTB	10	B	60
S13	BANK	SCB	1	A	KTB	9	B	60
S13	BANK	SCB	1	A	TTB	92	B	60
S13	BANK	KTB	1	A	TTB	10	B	60
S13	BANK	KBANK	1	A	BAY	5	B	50
S13	BANK	BBL	1	A	BAY	4	B	50
S13	BANK	BBL	1	A	TTB	102	B	50
S13	BANK	KKP	1	A	KTB	5	B	50
S13	BANK	BAY	1	A	KTB	3	B	50
S13	BANK	KBANK	1	A	KKP	2	B	40
S13	BANK	SCB	1	A	BAY	4	B	40
S13	BANK	BAY	1	A	TTB	26	B	40
S13	BANK	SCB	1	A	KKP	2	B	30
S16	FOOD	CBG	1	A	OSP	3	B	40
S16	FOOD	CBG	1	A	M	2	B	30
S16	FOOD	CBG	1	A	CPF	4	B	30
S23	ETRON	KCE	1	A	HANA	1	B	60
S24	FIN	SAWAD	1	A	MTC	1	B	60
S24	FIN	KTC	1	A	SAWAD	1	B	50
S24	FIN	KTC	1	A	THANI	15	B	30
S30	TRANS	BA	1	A	AAV	4	B	60
S30	TRANS	PSL	1	A	TTA	2	B	50
S30	TRANS	BTS	1	A	BEM	1	B	50
S30	TRANS	BEM	1	A	AAV	3	B	50
S30	TRANS	BA	1	A	TTA	1	B	40
S33	HEALTH	BCH	1	A	CHG	6	B	60
S36	COMM	CPALL	1	A	HMPRO	4	B	60
S36	COMM	BIC	1	A	HMPRO	2	B	50
S36	COMM	COM7	1	A	MEGA	1	B	30
S36	COMM	MEGA	1	A	RS	2	B	30
S38	TOURISM	CENTEL	1	A	ERW	11	B	50
S46	CONS	CK	1	A	UNIQ	4	B	40

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