

MARGIN REQUIREMENT						
Effective from 6 May 2022 onwards			Unit : Baht / Contract			
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50 Futures	7,490.00	5,264.40	2,268.40	1,872.50	1,316.10	567.10
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	72,625.00	51,045.00	21,995.00	18,156.25	12,761.25	5,498.75
10 Baht Gold Futures	14,525.00	10,209.00	4,399.00	3,631.25	2,552.25	1,099.75
Gold Online Futures	24,675.00	17,343.00	7,473.00	6,168.75	4,335.75	1,868.25
Silver Online Futures	5,600.00	3,936.00	1,696.00	1,400.00	984.00	424.00
CURRENCY FUTURES						
USD Futures	665.00	467.40	201.40	166.25	116.85	50.35
AGRICULTURE FUTURES						
RSS3 Futures	42,700.00	30,012.00	12,932.00	42,700.00	30,012.00	12,932.00
Spot Month Margin (LTD-10)	135,100.00	94,956.00	40,916.00	-	-	-
Japanese Rubber	5,985.00	4,206.60	1,812.60	5,985.00	4,206.60	1,812.60
SECTOR FUTURES						
BANK Index Futures	25,200.00	17,712.00	7,632.00	6,300.00	4,428.00	1,908.00
COMM Index Futures	18,025.00	12,669.00	5,459.00	4,506.25	3,167.25	1,364.75
ENERG Index Futures	9,765.00	6,863.40	2,957.40	2,441.25	1,715.85	739.35
FOOD Index Futures	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
ICT Index Futures	10,815.00	7,601.40	3,275.40	2,703.75	1,900.35	818.85
INTEREST RATE FUTURES						
5Y Government Bond	7,840.00	5,510.40	2,374.40	1,960.00	1,377.60	593.60
3M BIBOR	560.00	393.60	169.60	140.00	98.40	42.40
SINGLE STOCK FUTURES						
AAV M22X U22X	294.00	206.64	89.04	73.64	51.76	22.30
AAV (Z22 onwards)**	280.00	196.80	84.80	70.00	49.20	21.20
ADVANC	14,805.00	10,405.80	4,483.80	3,701.25	2,601.45	1,120.95
AEONTS	16,730.00	11,758.80	5,066.80	4,182.50	2,939.70	1,266.70
AMATA	1,925.00	1,353.00	583.00	481.25	338.25	145.75
AOT	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
AP	980.00	688.80	296.80	245.00	172.20	74.20
AWC	420.00	295.20	127.20	105.00	73.80	31.80
BA	1,330.00	934.80	402.80	332.50	233.70	100.70
BAM	1,435.00	1,008.60	434.60	358.75	252.15	108.65
BANPU M22X	1,662.50	1,168.50	503.50	415.45	292.00	125.82
BANPU (U22 onwards)**	1,400.00	984.00	424.00	350.00	246.00	106.00
BAY	3,535.00	2,484.60	1,070.60	883.75	621.15	267.65
BBL	8,645.00	6,076.20	2,618.20	2,161.25	1,519.05	654.55
BCH	1,715.00	1,205.40	519.40	428.75	301.35	129.85
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	1,435.00	1,008.60	434.60	358.75	252.15	108.65
BEAUTY	175.00	123.00	53.00	43.75	30.75	13.25
BEC	2,100.00	1,476.00	636.00	525.00	369.00	159.00
BEM	560.00	393.60	169.60	140.00	98.40	42.40
BGRIM	3,115.00	2,189.40	943.40	778.75	547.35	235.85
BH	12,915.00	9,077.40	3,911.40	3,228.75	2,269.35	977.85
BJC	2,695.00	1,894.20	816.20	673.75	473.55	204.05
BLA	5,285.00	3,714.60	1,600.60	1,321.25	928.65	400.15
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
BPP	1,050.00	738.00	318.00	262.50	184.50	79.50
BTS	630.00	442.80	190.80	157.50	110.70	47.70
CBG	7,910.00	5,559.60	2,395.60	1,977.50	1,389.90	598.90
CENTEL	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
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	420.00	295.20	127.20	105.00	73.80	31.80
COM7 M22X U22X Z22X	8,050.00	5,658.00	2,438.00	2,012.50	1,414.50	609.50
COM7 (H23 onwards)**	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
CPALL	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
CPF	1,365.00	959.40	413.40	341.25	239.85	103.35

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

MARGIN REQUIREMENT						
Effective from 6 May 2022 onwards						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CPN	4,585.00	3,222.60	1,388.60	1,146.25	805.65	347.15
CRC	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
DELTA	64,400.00	45,264.00	19,504.00	16,100.00	11,316.00	4,876.00
DTAC	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
EA	8,610.00	6,051.60	2,607.60	2,152.50	1,512.90	651.90
EASTW	630.00	442.80	190.80	157.50	110.70	47.70
EGCO	10,080.00	7,084.80	3,052.80	2,520.00	1,771.20	763.20
EPG	1,155.00	811.80	349.80	288.75	202.95	87.45
ERW	350.00	246.00	106.00	87.50	61.50	26.50
ESSO	840.00	590.40	254.40	210.00	147.60	63.60
GFPT	1,050.00	738.00	318.00	262.50	184.50	79.50
GLOBAL M22X U22X Z22X	1,898.75	1,334.55	575.05	474.57	333.55	143.73
GLOBAL (H23 onwards)**	1,820.00	1,279.20	551.20	455.00	319.80	137.80
GPSC	5,075.00	3,567.00	1,537.00	1,268.75	891.75	384.25
GULF	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
GUNKUL	665.00	467.40	201.40	166.25	116.85	50.35
HANA	8,190.00	5,756.40	2,480.40	2,047.50	1,439.10	620.10
HMPRO	1,260.00	885.60	381.60	315.00	221.40	95.40
ICHI	875.00	615.00	265.00	218.75	153.75	66.25
INTUCH	5,635.00	3,960.60	1,706.60	1,408.75	990.15	426.65
IRPC	280.00	196.80	84.80	70.00	49.20	21.20
ITD	280.00	196.80	84.80	70.00	49.20	21.20
IVL	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
JAS	455.00	319.80	137.80	113.75	79.95	34.45
JMT M22X U22X	7,490.00	5,264.40	2,268.40	1,872.64	1,316.20	567.14
JMT (Z22 onwards)**	7,315.00	5,141.40	2,215.40	1,828.75	1,285.35	553.85
KBANK	12,880.00	9,052.80	3,900.80	3,220.00	2,263.20	975.20
KCE	7,875.00	5,535.00	2,385.00	1,968.75	1,383.75	596.25
KEX	2,345.00	1,648.20	710.20	586.25	412.05	177.55
KKP	4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
KTB	840.00	590.40	254.40	210.00	147.60	63.60
KTC	5,880.00	4,132.80	1,780.80	1,470.00	1,033.20	445.20
LH	665.00	467.40	201.40	166.25	116.85	50.35
LPN	245.00	172.20	74.20	61.25	43.05	18.55
M	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
MAJOR	2,030.00	1,426.80	614.80	507.50	356.70	153.70
MBK	1,155.00	811.80	349.80	288.75	202.95	87.45
MEGA	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
MINT	2,765.00	1,943.40	837.40	691.25	485.85	209.35
MTC	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
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	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
PLANB 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	1,365.00	959.40	413.40	341.25	239.85	103.35
PSL	3,010.00	2,115.60	911.60	752.50	528.90	227.90
PTG	1,015.00	713.40	307.40	253.75	178.35	76.85
PTT	2,135.00	1,500.60	646.60	533.75	375.15	161.65
PTTEP	12,565.00	8,831.40	3,805.40	3,141.25	2,207.85	951.35
PTTGC	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
QH	175.00	123.00	53.00	43.75	30.75	13.25
↓ RATCH M22X U22X Z22X H23X	3,430.00	2,410.80	1,038.80	857.69	602.84	259.76
↓ RATCH (M23 onwards)**	3,255.00	2,287.80	985.80	813.75	571.95	246.45
RS	1,855.00	1,303.80	561.80	463.75	325.95	140.45
S	175.00	123.00	53.00	43.75	30.75	13.25
SAMART	805.00	565.80	243.80	201.25	141.45	60.95
SAWAD	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
SCB	9,170.00	6,445.20	2,777.20	2,292.50	1,611.30	694.30
SCBB	9,170.00	6,445.20	2,777.20	2,292.50	1,611.30	694.30

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MARGIN REQUIREMENT						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
	SCC	16,485.00	11,586.60	4,992.60	4,121.25	2,896.65
SCGP	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
SGP	1,190.00	836.40	360.40	297.50	209.10	90.10
SIRI	140.00	98.40	42.40	35.00	24.60	10.60
SPALI	1,540.00	1,082.40	466.40	385.00	270.60	116.60
SPCG	1,365.00	959.40	413.40	341.25	239.85	103.35
SPRC	1,050.00	738.00	318.00	262.50	184.50	79.50
STA	2,590.00	1,820.40	784.40	647.50	455.10	196.10
STEC	1,120.00	787.20	339.20	280.00	196.80	84.80
STGT	2,135.00	1,500.60	646.60	533.75	375.15	161.65
STPI	980.00	688.80	296.80	245.00	172.20	74.20
SUPER	105.00	73.80	31.80	26.25	18.45	7.95
TASCO	1,435.00	1,008.60	434.60	358.75	252.15	108.65
TCAP	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	385.00	270.60	116.60	96.25	67.65	29.15
THCOM	1,260.00	885.60	381.60	315.00	221.40	95.40
THG	12,530.00	8,806.80	3,794.80	3,132.50	2,201.70	948.70
TISCO	8,960.00	6,297.60	2,713.60	2,240.00	1,574.40	678.40
TKN	910.00	639.60	275.60	227.50	159.90	68.90
TOA	2,205.00	1,549.80	667.80	551.25	387.45	166.95
TOP	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
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 M22X U22X Z22X	7,280.00	5,116.80	2,204.80	1,820.00	1,279.20	551.20
TQM (H23 onwards)**	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
TRUE	490.00	344.40	148.40	122.50	86.10	37.10
TTA	1,610.00	1,131.60	487.60	402.50	282.90	121.90
TTB	105.00	73.80	31.80	26.25	18.45	7.95
TTCL	770.00	541.20	233.20	192.50	135.30	58.30
TTW	420.00	295.20	127.20	105.00	73.80	31.80
TU	1,365.00	959.40	413.40	341.25	239.85	103.35
TVO	2,205.00	1,549.80	667.80	551.25	387.45	166.95
UNIQ	595.00	418.20	180.20	148.75	104.55	45.05
VGI 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	1,015.00	713.40	307.40	253.75	178.35	76.85
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 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
BANPU	M22X	1,187
JMT	M22X U22X	1,024
PLANB	M22X U22X	1,023
AAV	M22X U22X	1,052
TQM	M22X U22X Z22X	2,000
VGI	M22X U22X Z22X	1,042
GLOBAL	M22X U22X Z22X	1,043
COM7	M22X U22X Z22X	2,000
RATCH	M22X U22X Z22X H23X	1,054

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
I01	INDEX	SET50	1	A	FOOD	2	B	80
I01	INDEX	BANK	1	A	SET50	2	B	70
I01	INDEX	COMM	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	BANK	1	A	FOOD	3	B	60
I01	INDEX	ENERG	1	A	FOOD	2	B	60
I01	INDEX	BANK	1	A	COMM	1	B	50
I01	INDEX	ICT	1	A	SET50	1	B	50
I01	INDEX	ICT	1	A	FOOD	2	B	50
I01	INDEX	BANK	1	A	ICT	2	B	40
I01	INDEX	COMM	1	A	ENERG	2	B	40
I01	INDEX	ENERG	1	A	ICT	1	B	40
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	70
MT1	METAL	GO	1	A	GOLD-D	3	B	50
S01	ICT	DTAC	1	A	TRUE	10	B	50
S02	PROP	CPN	1	A	LPN	12	B	50
S02	PROP	PSH	1	A	S	7	B	50
S02	PROP	CPN	1	A	WHA	17	B	40
S02	PROP	AP	1	A	LH	1	B	40
S02	PROP	LH	1	A	S	5	B	40
S02	PROP	AWC	1	A	SIRI	4	B	40
S02	PROP	PSH	1	A	AP	1	B	30
S02	PROP	AWC	1	A	WHA	1	B	30
S06	ENERG	GPSC	1	A	BGRIM	2	B	70
S06	ENERG	TOP	1	A	ESSO	7	B	70
S06	ENERG	GPSC	1	A	GULF	1	B	60
S06	ENERG	TOP	1	A	IRPC	14	B	60
S06	ENERG	GULF	1	A	BGRIM	1	B	60
S06	ENERG	PTTEP	1	A	BCP	5	B	50
S06	ENERG	SPRC	1	A	ESSO	1	B	50
S06	ENERG	EGCO	1	A	PTG	13	B	40
S06	ENERG	EGCO	1	A	CKP	34	B	40
S06	ENERG	TOP	1	A	SPRC	6	B	40
S06	ENERG	GULF	1	A	GUNKUL	8	B	40
S06	ENERG	BGRIM	1	A	PTG	3	B	40
S06	ENERG	PTG	1	A	CKP	3	B	40
S06	ENERG	EA	1	A	RATCH	2	B	30
S06	ENERG	EA	1	A	CKP	18	B	30
S06	ENERG	GPSC	1	A	OR	3	B	30
S06	ENERG	RATCH	1	A	PTG	3	B	30
S06	ENERG	BGRIM	1	A	OR	1	B	30
S06	ENERG	BGRIM	1	A	GUNKUL	6	B	30
S06	ENERG	SPCG	1	A	PTG	1	B	30
S06	ENERG	PTG	1	A	GUNKUL	2	B	30
S06	ENERG	BCPG	1	A	ESSO	2	B	30
S06	ENERG	TTW	1	A	SUPER	12	B	30
S13	BANK	KBANK	1	A	BBL	1	B	70
S13	BANK	KBANK	1	A	SCB	1	B	70
S13	BANK	KBANK	1	A	KTB	12	B	70
S13	BANK	KBANK	1	A	TTB	121	B	70
S13	BANK	KTB	1	A	TTB	10	B	70

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

(RPF)

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S13	BANK	BBL	1	A	KTB	10	B	60
S13	BANK	BBL	1	A	TTB	103	B	60
S13	BANK	SCB	1	A	KTB	9	B	60
S13	BANK	KBANK	1	A	KKP	2	B	50
S13	BANK	BBL	1	A	SCB	1	B	50
S13	BANK	SCB	1	A	KKP	2	B	50
S13	BANK	SCB	1	A	TTB	89	B	50
S13	BANK	KKP	1	A	KTB	5	B	50
S13	BANK	BBL	1	A	KKP	2	B	40
S13	BANK	TISCO	1	A	KKP	1	B	30
S13	BANK	KKP	1	A	TTB	51	B	30
S16	FOOD	CBG	1	A	MINT	3	B	40
S16	FOOD	CBG	1	A	TKN	13	B	40
S16	FOOD	M	1	A	MINT	2	B	40
S16	FOOD	CBG	1	A	ICHI	9	B	30
S16	FOOD	MINT	1	A	TKN	4	B	30
S23	ETRON	KCE	1	A	HANA	1	B	70
S23	ETRON	DELTA	1	A	KCE	6	B	50
S23	ETRON	DELTA	1	A	HANA	7	B	40
S24	FIN	KTC	1	A	SAWAD	1	B	50
S24	FIN	SAWAD	1	A	MTC	1	B	50
S24	FIN	AEONTS	1	A	SAWAD	4	B	40
S24	FIN	AEONTS	1	A	BAM	9	B	40
S24	FIN	KTC	1	A	BAM	3	B	40
S24	FIN	KTC	1	A	THANI	15	B	40
S24	FIN	SAWAD	1	A	BAM	3	B	30
S24	FIN	SAWAD	1	A	THANI	14	B	30
S24	FIN	MTC	1	A	BAM	2	B	30
S24	FIN	BAM	1	A	THANI	5	B	30
S30	TRANS	PSL	1	A	TTA	2	B	60
S30	TRANS	BTS	1	A	BEM	1	B	60
S30	TRANS	AOT	1	A	AAV	26	B	50
S30	TRANS	AOT	1	A	PSL	4	B	30
S36	COMM	CPALL	1	A	CRC	2	B	50
S36	COMM	COM7	1	A	GLOBAL	2	B	50
S36	COMM	MEGA	1	A	COM7	1	B	40
S36	COMM	MEGA	1	A	GLOBAL	2	B	30
S46	CONS	CK	1	A	STEC	2	B	60
S46	CONS	CK	1	A	ITD	10	B	50
S46	CONS	STEC	1	A	ITD	7	B	50

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