

MARGIN REQUIREMENT						
Effective from 17 May 2022 onwards			Unit : Baht / Contract			
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SET50 Futures	7,350.00	5,166.00	2,226.00	1,837.50	1,291.50	556.50
PRECIOUS METAL FUTURES						
↓ 50 Baht Gold Futures	64,225.00	45,141.00	19,451.00	16,056.25	11,285.25	4,862.75
↓ 10 Baht Gold Futures	12,845.00	9,028.20	3,890.20	3,211.25	2,257.05	972.55
↓ Gold Online Futures	24,150.00	16,974.00	7,314.00	6,037.50	4,243.50	1,828.50
↓ Silver Online Futures	5,530.00	3,886.80	1,674.80	1,382.50	971.70	418.70
CURRENCY FUTURES						
↓ USD Futures	630.00	442.80	190.80	157.50	110.70	47.70
AGRICULTURE FUTURES						
↓ RSS3 Futures	40,425.00	28,413.00	12,243.00	40,425.00	28,413.00	12,243.00
Spot Month Margin (LTD-10)	127,750.00	89,790.00	38,690.00	-	-	-
↑ 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	16,695.00	11,734.20	5,056.20	4,173.75	2,933.55	1,264.05
↓ ENERG Index Futures	9,555.00	6,715.80	2,893.80	2,388.75	1,678.95	723.45
FOOD Index Futures	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
↓ ICT Index Futures	10,010.00	7,035.60	3,031.60	2,502.50	1,758.90	757.90
INTEREST RATE FUTURES						
↑ 5Y Government Bond	10,605.00	7,453.80	3,211.80	2,651.25	1,863.45	802.95
3M BIBOR	560.00	393.60	169.60	140.00	98.40	42.40
SINGLE STOCK FUTURES						
↑ AAV 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	13,685.00	9,618.60	4,144.60	3,421.25	2,404.65	1,036.15
↓ AEONTS	15,050.00	10,578.00	4,558.00	3,762.50	2,644.50	1,139.50
↓ AMATA	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↑ AOT	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
↑ AP	1,085.00	762.60	328.60	271.25	190.65	82.15
AWC	420.00	295.20	127.20	105.00	73.80	31.80
↑ BA	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↓ BAM	1,365.00	959.40	413.40	341.25	239.85	103.35
↓ BANPU M22X	1,620.50	1,138.98	490.78	405.06	284.70	122.68
↓ BANPU (U22 onwards)**	1,365.00	959.40	413.40	341.25	239.85	103.35
↓ BAY	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
↓ BBL	7,945.00	5,584.20	2,406.20	1,986.25	1,396.05	601.55
BCH	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↑ BCP	2,870.00	2,017.20	869.20	717.50	504.30	217.30
↓ BCPG	945.00	664.20	286.20	236.25	166.05	71.55
↓ BDMS	1,365.00	959.40	413.40	341.25	239.85	103.35
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	525.00	369.00	159.00	131.25	92.25	39.75
↓ BGRIM	2,660.00	1,869.60	805.60	665.00	467.40	201.40
↓ BH	12,250.00	8,610.00	3,710.00	3,062.50	2,152.50	927.50
↓ BJC	2,625.00	1,845.00	795.00	656.25	461.25	198.75
↓ BLA	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
↑ 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
BTS	630.00	442.80	190.80	157.50	110.70	47.70
↓ CBG	7,630.00	5,362.80	2,310.80	1,907.50	1,340.70	577.70
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	1,610.00	1,131.60	487.60	402.50	282.90	121.90
CKP	420.00	295.20	127.20	105.00	73.80	31.80
↓ COM7 M22X U22X Z22X	7,420.00	5,215.20	2,247.20	1,855.00	1,303.80	561.80
↓ COM7 (H23 onwards)**	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
↓ CPALL	3,255.00	2,287.80	985.80	813.75	571.95	246.45
↓ CPF	1,295.00	910.20	392.20	323.75	227.55	98.05

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ CPN	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
↑ CRC	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
↓ DELTA	62,825.00	44,157.00	19,027.00	15,706.25	11,039.25	4,756.75
↓ DTAC	4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
↑ EA	9,345.00	6,568.20	2,830.20	2,336.25	1,642.05	707.55
EASTW	630.00	442.80	190.80	157.50	110.70	47.70
↓ EGCO	9,345.00	6,568.20	2,830.20	2,336.25	1,642.05	707.55
↓ EPG	1,085.00	762.60	328.60	271.25	190.65	82.15
↑ ERW	385.00	270.60	116.60	96.25	67.65	29.15
↑ ESSO	875.00	615.00	265.00	218.75	153.75	66.25
↑ GFPT	1,120.00	787.20	339.20	280.00	196.80	84.80
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	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
↑ GULF	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
GUNKUL	665.00	467.40	201.40	166.25	116.85	50.35
↓ HANA	6,860.00	4,821.60	2,077.60	1,715.00	1,205.40	519.40
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	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
↓ IRPC	245.00	172.20	74.20	61.25	43.05	18.55
ITD	280.00	196.80	84.80	70.00	49.20	21.20
↑ IVL	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
↑ JAS	490.00	344.40	148.40	122.50	86.10	37.10
↑ JMT M22X U22X	8,601.25	6,045.45	2,604.95	2,150.40	1,511.42	651.26
↑ JMT (Z22 onwards)**	8,400.00	5,904.00	2,544.00	2,100.00	1,476.00	636.00
↓ KBANK	12,495.00	8,782.20	3,784.20	3,123.75	2,195.55	946.05
↓ KCE	7,000.00	4,920.00	2,120.00	1,750.00	1,230.00	530.00
KEX	2,345.00	1,648.20	710.20	586.25	412.05	177.55
↑ KKP	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
↑ KTB	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ KTC	5,495.00	3,862.20	1,664.20	1,373.75	965.55	416.05
↓ 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	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
↓ MAJOR	1,995.00	1,402.20	604.20	498.75	350.55	151.05
↑ 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	2,940.00	2,066.40	890.40	735.00	516.60	222.60
↓ MTC	4,060.00	2,853.60	1,229.60	1,015.00	713.40	307.40
↓ OR	1,680.00	1,180.80	508.80	420.00	295.20	127.20
↓ ORI	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ OSP	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
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	735.00	516.60	222.60	183.75	129.15	55.65
↓ PSH	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ PSL	2,835.00	1,992.60	858.60	708.75	498.15	214.65
↑ PTG	1,190.00	836.40	360.40	297.50	209.10	90.10
↓ PTT	2,030.00	1,426.80	614.80	507.50	356.70	153.70
PTTEP	11,515.00	8,093.40	3,487.40	2,878.75	2,023.35	871.85
↓ PTTGC	3,290.00	2,312.40	996.40	822.50	578.10	249.10
QH	175.00	123.00	53.00	43.75	30.75	13.25
↓ RATCH M22X U22X Z22X H23X	3,136.00	2,204.16	949.76	783.91	550.98	237.41
↓ RATCH (M23 onwards)**	2,975.00	2,091.00	901.00	743.75	522.75	225.25
↓ RS	1,750.00	1,230.00	530.00	437.50	307.50	132.50
S	175.00	123.00	53.00	43.75	30.75	13.25
↓ SAMART	735.00	516.60	222.60	183.75	129.15	55.65
↓ SAWAD	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
SCB	8,890.00	6,248.40	2,692.40	2,222.50	1,562.10	673.10
↓ SCBB	8,890.00	6,248.40	2,692.40	2,222.50	1,562.10	673.10

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Effective from 17 May 2022 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ SCC	17,745.00	12,472.20	5,374.20	4,436.25	3,118.05	1,343.55
↓ SCGP	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
↓ SGP	1,120.00	787.20	339.20	280.00	196.80	84.80
SIRI	140.00	98.40	42.40	35.00	24.60	10.60
↓ SPALI	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↓ SPCG	1,155.00	811.80	349.80	288.75	202.95	87.45
↑ SPRC	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ STA	2,415.00	1,697.40	731.40	603.75	424.35	182.85
↓ STEC	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ STGT	2,065.00	1,451.40	625.40	516.25	362.85	156.35
↓ STPI	805.00	565.80	243.80	201.25	141.45	60.95
↓ SUPER	70.00	49.20	21.20	17.50	12.30	5.30
↓ TASC0	1,260.00	885.60	381.60	315.00	221.40	95.40
↓ TCAP	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
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	1,225.00	861.00	371.00	306.25	215.25	92.75
↑ THG	19,775.00	13,899.00	5,989.00	4,943.75	3,474.75	1,497.25
↑ TISCO	10,255.00	7,207.80	3,105.80	2,563.75	1,801.95	776.45
↓ TKN	840.00	590.40	254.40	210.00	147.60	63.60
↑ TOA	2,240.00	1,574.40	678.40	560.00	393.60	169.60
↓ 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	140.00	98.40	42.40	35.00	24.60	10.60
↑ TQM M22X U22X Z22X	9,590.00	6,740.40	2,904.40	2,397.50	1,685.10	726.10
↑ TQM (H23 onwards)**	4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
↓ TRUE	455.00	319.80	137.80	113.75	79.95	34.45
↓ TTA	1,470.00	1,033.20	445.20	367.50	258.30	111.30
TTB	105.00	73.80	31.80	26.25	18.45	7.95
↓ TTCL	700.00	492.00	212.00	175.00	123.00	53.00
TTW	420.00	295.20	127.20	105.00	73.80	31.80
↓ TU	1,260.00	885.60	381.60	315.00	221.40	95.40
↓ TVO	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↓ UNIQ	560.00	393.60	169.60	140.00	98.40	42.40
↓ VGI M22X U22X Z22X	547.75	384.99	165.89	136.76	96.12	41.42
↓ VGI (H23 onwards)**	525.00	369.00	159.00	131.25	92.25	39.75
↓ VNG	980.00	688.80	296.80	245.00	172.20	74.20
↓ WHA	210.00	147.60	63.60	52.50	36.90	15.90
↑ WHAUP	280.00	196.80	84.80	70.00	49.20	21.20

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การปรับค่า MULTIPLIER ของสัญญา SINGLE STOCK FUTURES ที่มีการ CORPORATE ADJUST

โดยปกติแล้ว สัญญา Single Stock Futures จะมี Multiplier เป็น 1,000 ต่อสัญญา แต่ในกรณีที่สัญญาใช้อักษรลงท้ายเป็น 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

