

MARGIN REQUIREMENT						
Effective from 16 June 2022 onwards			Unit : Baht / Contract			
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
<b>INDEX FUTURES</b>						
↓ SET50 Futures	7,105.00	4,993.80	2,151.80	1,776.25	1,248.45	537.95
<b>PRECIOUS METAL FUTURES</b>						
↓ 50 Baht Gold Futures	57,050.00	40,098.00	17,278.00	14,262.50	10,024.50	4,319.50
↓ 10 Baht Gold Futures	11,410.00	8,019.60	3,455.60	2,852.50	2,004.90	863.90
↓ Gold Online Futures	23,625.00	16,605.00	7,155.00	5,906.25	4,151.25	1,788.75
↓ Silver Online Futures	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
<b>CURRENCY FUTURES</b>						
↑ USD Futures	665.00	467.40	201.40	166.25	116.85	50.35
<b>AGRICULTURE FUTURES</b>						
↓ RSS3 Futures	36,225.00	25,461.00	10,971.00	36,225.00	25,461.00	10,971.00
Spot Month Margin (LTD-10)	114,625.00	80,565.00	34,715.00	-	-	-
↓ Japanese Rubber	5,740.00	4,034.40	1,738.40	5,740.00	4,034.40	1,738.40
<b>SECTOR FUTURES</b>						
↓ BANK Index Futures	22,575.00	15,867.00	6,837.00	5,643.75	3,966.75	1,709.25
↑ COMM Index Futures	17,185.00	12,078.60	5,204.60	4,296.25	3,019.65	1,301.15
↑ ENERG Index Futures	9,800.00	6,888.00	2,968.00	2,450.00	1,722.00	742.00
FOOD Index Futures	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
↓ ICT Index Futures	11,340.00	7,970.40	3,434.40	2,835.00	1,992.60	858.60
<b>INTEREST RATE FUTURES</b>						
↑ 5Y Government Bond	12,845.00	9,028.20	3,890.20	3,211.25	2,257.05	972.55
↑ 3M BIBOR	595.00	418.20	180.20	148.75	104.55	45.05
<b>SINGLE STOCK FUTURES</b>						
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	13,300.00	9,348.00	4,028.00	3,325.00	2,337.00	1,007.00
↓ AEONTS	14,105.00	9,913.80	4,271.80	3,526.25	2,478.45	1,067.95
↑ AMATA	2,730.00	1,918.80	826.80	682.50	479.70	206.70
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	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↓ BAM	1,295.00	910.20	392.20	323.75	227.55	98.05
↑ 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	3,080.00	2,164.80	932.80	770.00	541.20	233.20
↓ BBL	7,490.00	5,264.40	2,268.40	1,872.50	1,316.10	567.10
↑ BCH	1,750.00	1,230.00	530.00	437.50	307.50	132.50
↑ BCP	3,080.00	2,164.80	932.80	770.00	541.20	233.20
↓ BCPG	910.00	639.60	275.60	227.50	159.90	68.90
↑ BDMS	1,750.00	1,230.00	530.00	437.50	307.50	132.50
↓ BEAUTY	140.00	98.40	42.40	35.00	24.60	10.60
↓ BEC	1,820.00	1,279.20	551.20	455.00	319.80	137.80
BEM	525.00	369.00	159.00	131.25	92.25	39.75
↓ BGRIM	2,590.00	1,820.40	784.40	647.50	455.10	196.10
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	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
BLAND	105.00	73.80	31.80	26.25	18.45	7.95
↓ BPP	910.00	639.60	275.60	227.50	159.90	68.90
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	4,585.00	3,222.60	1,388.60	1,146.25	805.65	347.15
CHG	315.00	221.40	95.40	78.75	55.35	23.85
↓ CK	1,575.00	1,107.00	477.00	393.75	276.75	119.25
CKP	420.00	295.20	127.20	105.00	73.80	31.80
↓ COM7 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	1,785.00	1,254.60	540.60	446.25	313.65	135.15

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

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Effective from 16 June 2022 onwards						
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	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
↓ DELTA	53,900.00	37,884.00	16,324.00	13,475.00	9,471.00	4,081.00
↓ DTAC	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
↓ EA	8,505.00	5,977.80	2,575.80	2,126.25	1,494.45	643.95
↓ EASTW	770.00	541.20	233.20	192.50	135.30	58.30
↑ EGCO	10,745.00	7,552.20	3,254.20	2,686.25	1,888.05	813.55
EPG	1,085.00	762.60	328.60	271.25	190.65	82.15
↑ ERW	420.00	295.20	127.20	105.00	73.80	31.80
↑ ESSO	1,120.00	787.20	339.20	280.00	196.80	84.80
↑ GFPT	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↓ GLOBAL 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	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
↓ GULF	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
↓ GUNKUL	595.00	418.20	180.20	148.75	104.55	45.05
↓ HANA	6,335.00	4,452.60	1,918.60	1,583.75	1,113.15	479.65
↓ HMPRO	1,155.00	811.80	349.80	288.75	202.95	87.45
↑ ICHI	1,295.00	910.20	392.20	323.75	227.55	98.05
↓ INTUCH	4,865.00	3,419.40	1,473.40	1,216.25	854.85	368.35
↑ IRPC	315.00	221.40	95.40	78.75	55.35	23.85
↓ ITD	245.00	172.20	74.20	61.25	43.05	18.55
IVL	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
↓ JAS	420.00	295.20	127.20	105.00	73.80	31.80
↑ JMT M22X U22X	9,175.25	6,448.89	2,778.79	2,293.76	1,612.19	694.68
↑ JMT (Z22 onwards)**	8,960.00	6,297.60	2,713.60	2,240.00	1,574.40	678.40
↓ KBANK	11,270.00	7,921.20	3,413.20	2,817.50	1,980.30	853.30
↓ KCE	6,405.00	4,501.80	1,939.80	1,601.25	1,125.45	484.95
↑ KEX	2,730.00	1,918.80	826.80	682.50	479.70	206.70
↓ KKP	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
↓ KTB	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ KTC	4,865.00	3,419.40	1,473.40	1,216.25	854.85	368.35
↓ 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	3,220.00	2,263.20	975.20	805.00	565.80	243.80
↑ MAJOR	2,030.00	1,426.80	614.80	507.50	356.70	153.70
↓ MBK	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↑ MEGA	5,110.00	3,591.60	1,547.60	1,277.50	897.90	386.90
↓ MINT	2,905.00	2,041.80	879.80	726.25	510.45	219.95
↑ 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	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ OSP	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
↓ PLANB M22X U22X	931.00	654.36	281.96	232.73	163.58	70.48
↓ PLANB (Z22 onwards)**	910.00	639.60	275.60	227.50	159.90	68.90
↓ PRM	665.00	467.40	201.40	166.25	116.85	50.35
PSH	1,050.00	738.00	318.00	262.50	184.50	79.50
↑ PSL	3,150.00	2,214.00	954.00	787.50	553.50	238.50
↓ PTG	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ PTT	1,925.00	1,353.00	583.00	481.25	338.25	145.75
↑ PTTEP	12,285.00	8,634.60	3,720.60	3,071.25	2,158.65	930.15
↑ PTTGC	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
QH	175.00	123.00	53.00	43.75	30.75	13.25
↓ RATCH M22X U22X Z22X H23X	2,877.00	2,022.12	871.32	719.36	505.60	217.86
↓ RATCH (M23 onwards)**	2,730.00	1,918.80	826.80	682.50	479.70	206.70
↓ RS	1,645.00	1,156.20	498.20	411.25	289.05	124.55
S	175.00	123.00	53.00	43.75	30.75	13.25
↑ SAMART	875.00	615.00	265.00	218.75	153.75	66.25
↑ SAWAD	4,655.00	3,271.80	1,409.80	1,163.75	817.95	352.45
↓ SCB	8,505.00	5,977.80	2,575.80	2,126.25	1,494.45	643.95
↓ SCBB	8,505.00	5,977.80	2,575.80	2,126.25	1,494.45	643.95

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

MARGIN REQUIREMENT						
Effective from 16 June 2022 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SCC	15,400.00	10,824.00	4,664.00	3,850.00	2,706.00	1,166.00
SCGP	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
↓ SGP	1,085.00	762.60	328.60	271.25	190.65	82.15
SIRI	140.00	98.40	42.40	35.00	24.60	10.60
↓ SPALI	1,400.00	984.00	424.00	350.00	246.00	106.00
↓ SPCG	1,120.00	787.20	339.20	280.00	196.80	84.80
↑ SPRC	1,225.00	861.00	371.00	306.25	215.25	92.75
↑ STA	2,660.00	1,869.60	805.60	665.00	467.40	201.40
↓ STEC	1,015.00	713.40	307.40	253.75	178.35	76.85
STGT	2,835.00	1,992.60	858.60	708.75	498.15	214.65
↓ STPI	665.00	467.40	201.40	166.25	116.85	50.35
↑ SUPER	105.00	73.80	31.80	26.25	18.45	7.95
↑ TASCO	1,995.00	1,402.20	604.20	498.75	350.55	151.05
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	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ THG	19,075.00	13,407.00	5,777.00	4,768.75	3,351.75	1,444.25
↓ TISCO	9,555.00	6,715.80	2,893.80	2,388.75	1,678.95	723.45
↓ TKN	805.00	565.80	243.80	201.25	141.45	60.95
↓ TOA	2,625.00	1,845.00	795.00	656.25	461.25	198.75
↑ TOP	4,655.00	3,271.80	1,409.80	1,163.75	817.95	352.45
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 M22X U22X Z22X	9,170.00	6,445.20	2,777.20	2,292.50	1,611.30	694.30
↓ TQM (H23 onwards)**	4,585.00	3,222.60	1,388.60	1,146.25	805.65	347.15
↓ TRUE	420.00	295.20	127.20	105.00	73.80	31.80
↑ TTA	2,345.00	1,648.20	710.20	586.25	412.05	177.55
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	875.00	615.00	265.00	218.75	153.75	66.25
↓ TU	1,190.00	836.40	360.40	297.50	209.10	90.10
↑ TVO	2,905.00	2,041.80	879.80	726.25	510.45	219.95
↓ UNIQ	525.00	369.00	159.00	131.25	92.25	39.75
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	1,015.00	713.40	307.40	253.75	178.35	76.85
WHA	210.00	147.60	63.60	52.50	36.90	15.90
↑ WHAUP	315.00	221.40	95.40	78.75	55.35	23.85

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
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	ENERG	1	A	SET50	1	B	80
I01	INDEX	SET50	1	A	FOOD	1	B	80
I01	INDEX	COMM	1	A	SET50	2	B	70
I01	INDEX	COMM	1	A	FOOD	3	B	60
I01	INDEX	BANK	1	A	SET50	2	B	60
I01	INDEX	ENERG	1	A	FOOD	2	B	60
I01	INDEX	COMM	1	A	BANK	1	B	50
I01	INDEX	COMM	1	A	ENERG	2	B	50
I01	INDEX	BANK	1	A	FOOD	3	B	50
I01	INDEX	BANK	1	A	ENERG	2	B	30
MT1	METAL	GOLD	1	A	GOLD-D	7	B	80
MT1	METAL	GOLD	1	A	GO	3	B	70
MT1	METAL	GO	1	A	GOLD-D	3	B	70
MT1	METAL	GO	1	A	SVF	8	B	70
S01	ICT	DTAC	1	A	TRUE	10	B	60
S01	ICT	DTAC	1	A	SAMART	7	B	30
S01	ICT	THCOM	1	A	JAS	3	B	30
S02	PROP	AMATA	1	A	WHA	6	B	60
S02	PROP	LH	1	A	SIRI	8	B	50
S02	PROP	WHA	1	A	SIRI	3	B	50
S02	PROP	AMATA	1	A	S	10	B	40
S02	PROP	AMATA	1	A	SIRI	18	B	40
S02	PROP	LH	1	A	WHA	3	B	40
S02	PROP	S	1	A	SIRI	2	B	40
S02	PROP	SPALI	1	A	AMATA	1	B	30
S02	PROP	SPALI	1	A	WHA	7	B	30
S02	PROP	AMATA	1	A	LH	2	B	30
S02	PROP	AMATA	1	A	AWC	4	B	30
S02	PROP	ORI	1	A	S	5	B	30
S06	ENERG	GPSC	1	A	BGRIM	2	B	70
S06	ENERG	TOP	1	A	ESSO	6	B	70
S06	ENERG	PTTEP	1	A	ESSO	16	B	60
S06	ENERG	GPSC	1	A	GULF	1	B	60
S06	ENERG	TOP	1	A	SPRC	5	B	60
S06	ENERG	SPRC	1	A	ESSO	1	B	60
S06	ENERG	EA	1	A	GPSC	1	B	50
S06	ENERG	EA	1	A	GULF	2	B	50
S06	ENERG	GPSC	1	A	GUNKUL	12	B	50
S06	ENERG	GPSC	1	A	TPIPP	18	B	50
S06	ENERG	TOP	1	A	BANPU	5	B	50
S06	ENERG	TOP	1	A	IRPC	17	B	50
S06	ENERG	ESSO	1	A	IRPC	3	B	50
S06	ENERG	GUNKUL	1	A	TPIPP	1	B	50
S06	ENERG	PTTEP	1	A	TOP	3	B	40
S06	ENERG	PTTEP	1	A	SPRC	14	B	40
S06	ENERG	EA	1	A	GUNKUL	16	B	40
S06	ENERG	EA	1	A	IRPC	26	B	40
S06	ENERG	GULF	1	A	TPIPP	13	B	40
S06	ENERG	GULF	1	A	IRPC	14	B	40
S06	ENERG	BANPU	1	A	SPRC	1	B	40
S06	ENERG	BANPU	1	A	SGP	1	B	40
S06	ENERG	BANPU	1	A	IRPC	4	B	40
S06	ENERG	TPIPP	1	A	IRPC	1	B	40
S06	ENERG	PTTEP	1	A	SGP	14	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	EA	1	A	ESSO	9	B	30
S06	ENERG	GPSC	1	A	BPP	4	B	30
S13	BANK	KBANK	1	A	BBL	1	B	70
S13	BANK	KBANK	1	A	SCB	1	B	60
S13	BANK	BBL	1	A	SCB	1	B	60
S13	BANK	SCB	1	A	TTB	88	B	50
S13	BANK	KBANK	1	A	KTB	10	B	40
S13	BANK	SCB	1	A	KTB	7	B	30
S16	FOOD	CPF	1	A	TKN	3	B	50
S16	FOOD	OSP	1	A	ICHI	4	B	40
S16	FOOD	M	1	A	ICHI	5	B	30
S16	FOOD	OSP	1	A	CPF	1	B	30
S16	FOOD	OSP	1	A	TKN	5	B	30
S16	FOOD	MINT	1	A	ICHI	3	B	30
S23	ETRON	KCE	1	A	HANA	1	B	70
S23	ETRON	DELTA	1	A	KCE	5	B	50
S23	ETRON	DELTA	1	A	HANA	7	B	40
S24	FIN	SAWAD	1	A	MTC	1	B	60
S24	FIN	JMT	1	A	MTC	2	B	50
S24	FIN	KTC	1	A	SAWAD	1	B	50
S24	FIN	KTC	1	A	MTC	1	B	40
S24	FIN	SAWAD	1	A	THANI	12	B	40
S24	FIN	MTC	1	A	THANI	11	B	40
S24	FIN	JMT	1	A	SAWAD	1	B	30
S30	TRANS	PSL	1	A	TTA	2	B	70
S30	TRANS	BA	1	A	AAV	4	B	50
S30	TRANS	AOT	1	A	TTA	7	B	40
S30	TRANS	AOT	1	A	PSL	3	B	30
S38	TOURISM	CENTEL	1	A	ERW	11	B	50
S46	CONS	STPI	1	A	ITD	2	B	40

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