

MARGIN REQUIREMENT						
Effective from 26 August 2022 onwards			Unit : Baht / Contract			
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50 Futures	6,755.00	4,747.80	2,045.80	1,688.75	1,186.95	511.45
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	52,675.00	37,023.00	15,953.00	13,168.75	9,255.75	3,988.25
10 Baht Gold Futures	10,535.00	7,404.60	3,190.60	2,633.75	1,851.15	797.65
Gold Online Futures	21,175.00	14,883.00	6,413.00	5,293.75	3,720.75	1,603.25
Silver Online Futures	4,655.00	3,271.80	1,409.80	1,163.75	817.95	352.45
CURRENCY FUTURES						
USD Futures	700.00	492.00	212.00	175.00	123.00	53.00
AGRICULTURE FUTURES						
RSS3 Futures	27,300.00	19,188.00	8,268.00	27,300.00	19,188.00	8,268.00
Spot Month Margin (LTD-10)	86,275.00	60,639.00	26,129.00	-	-	-
Japanese Rubber	5,600.00	3,936.00	1,696.00	5,600.00	3,936.00	1,696.00
SECTOR FUTURES						
BANK Index Futures	21,700.00	15,252.00	6,572.00	5,425.00	3,813.00	1,643.00
COMM Index Futures	16,520.00	11,611.20	5,003.20	4,130.00	2,902.80	1,250.80
ENERG Index Futures	10,220.00	7,183.20	3,095.20	2,555.00	1,795.80	773.80
FOOD Index Futures	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
ICT Index Futures	9,275.00	6,519.00	2,809.00	2,318.75	1,629.75	702.25
INTEREST RATE FUTURES						
5Y Government Bond	11,410.00	8,019.60	3,455.60	2,852.50	2,004.90	863.90
3M BIBOR	1,120.00	787.20	339.20	280.00	196.80	84.80
SINGLE STOCK FUTURES						
AAV 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	12,005.00	8,437.80	3,635.80	3,001.25	2,109.45	908.95
AEONTS	11,130.00	7,822.80	3,370.80	2,782.50	1,955.70	842.70
AMATA	1,645.00	1,156.20	498.20	411.25	289.05	124.55
AOT	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
AP	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	1,330.00	934.80	402.80	332.50	233.70	100.70
BAM	1,260.00	885.60	381.60	315.00	221.40	95.40
BANPU	1,225.00	861.00	371.00	306.25	215.25	92.75
BAY	2,800.00	1,968.00	848.00	700.00	492.00	212.00
BBL	7,665.00	5,387.40	2,321.40	1,916.25	1,346.85	580.35
BCH	1,645.00	1,156.20	498.20	411.25	289.05	124.55
BCP	2,870.00	2,017.20	869.20	717.50	504.30	217.30
BCPG	805.00	565.80	243.80	201.25	141.45	60.95
BDMS	1,610.00	1,131.60	487.60	402.50	282.90	121.90
BEAUTY	140.00	98.40	42.40	35.00	24.60	10.60
BEC	1,400.00	984.00	424.00	350.00	246.00	106.00
BEM	525.00	369.00	159.00	131.25	92.25	39.75
BGRIM	2,940.00	2,066.40	890.40	735.00	516.60	222.60
BH	12,320.00	8,659.20	3,731.20	3,080.00	2,164.80	932.80
BJC	2,240.00	1,574.40	678.40	560.00	393.60	169.60
BLA	4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
BPP	805.00	565.80	243.80	201.25	141.45	60.95
BTS	525.00	369.00	159.00	131.25	92.25	39.75
CBG	7,700.00	5,412.00	2,332.00	1,925.00	1,353.00	583.00
CENTEL	4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
CHG	315.00	221.40	95.40	78.75	55.35	23.85
CK	1,470.00	1,033.20	445.20	367.50	258.30	111.30
CKP	420.00	295.20	127.20	105.00	73.80	31.80
COM7 U22X Z22X	5,600.00	3,936.00	1,696.00	1,400.00	984.00	424.00
COM7 (H23 onwards)**	2,800.00	1,968.00	848.00	700.00	492.00	212.00
CPALL	3,290.00	2,312.40	996.40	822.50	578.10	249.10
CPF	1,400.00	984.00	424.00	350.00	246.00	106.00

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

MARGIN REQUIREMENT						
Effective from 26 August 2022 onwards						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CPN	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
CRC	2,940.00	2,066.40	890.40	735.00	516.60	222.60
DELTA	77,000.00	54,120.00	23,320.00	19,250.00	13,530.00	5,830.00
DTAC	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
EA	6,860.00	4,821.60	2,077.60	1,715.00	1,205.40	519.40
EASTW	630.00	442.80	190.80	157.50	110.70	47.70
EGCO	9,275.00	6,519.00	2,809.00	2,318.75	1,629.75	702.25
EPG	980.00	688.80	296.80	245.00	172.20	74.20
ERW	385.00	270.60	116.60	96.25	67.65	29.15
ESSO	1,400.00	984.00	424.00	350.00	246.00	106.00
GFPT	1,785.00	1,254.60	540.60	446.25	313.65	135.15
GLOBAL U22X Z22X	1,496.25	1,051.65	453.15	374.18	262.99	113.32
GLOBAL (H23 onwards)**	1,435.00	1,008.60	434.60	358.75	252.15	108.65
GPSC	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
GULF	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
GUNKUL	560.00	393.60	169.60	140.00	98.40	42.40
HANA	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
HMPRO	980.00	688.80	296.80	245.00	172.20	74.20
ICHI	875.00	615.00	265.00	218.75	153.75	66.25
INTUCH	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
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	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
JAS	665.00	467.40	201.40	166.25	116.85	50.35
JMT U22X	7,670.25	5,391.09	2,322.99	1,917.44	1,347.69	580.71
JMT (Z22 onwards)**	7,490.00	5,264.40	2,268.40	1,872.50	1,316.10	567.10
KBANK	10,605.00	7,453.80	3,211.80	2,651.25	1,863.45	802.95
KCE	6,265.00	4,403.40	1,897.40	1,566.25	1,100.85	474.35
KEX	2,905.00	2,041.80	879.80	726.25	510.45	219.95
KKP	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
KTB	1,050.00	738.00	318.00	262.50	184.50	79.50
KTC	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
LH	525.00	369.00	159.00	131.25	92.25	39.75
LPN	245.00	172.20	74.20	61.25	43.05	18.55
M	3,045.00	2,140.20	922.20	761.25	535.05	230.55
MAJOR	1,925.00	1,353.00	583.00	481.25	338.25	145.75
MBK	1,925.00	1,353.00	583.00	481.25	338.25	145.75
MEGA	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
MINT	2,800.00	1,968.00	848.00	700.00	492.00	212.00
MTC	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
OR	1,610.00	1,131.60	487.60	402.50	282.90	121.90
ORI	1,015.00	713.40	307.40	253.75	178.35	76.85
OSP	2,485.00	1,746.60	752.60	621.25	436.65	188.15
PLANB U22X	752.50	528.90	227.90	187.98	132.12	56.93
PLANB (Z22 onwards)**	735.00	516.60	222.60	183.75	129.15	55.65
PRM	560.00	393.60	169.60	140.00	98.40	42.40
PSH	945.00	664.20	286.20	236.25	166.05	71.55
PSL	2,730.00	1,918.80	826.80	682.50	479.70	206.70
PTG	1,155.00	811.80	349.80	288.75	202.95	87.45
PTT	1,715.00	1,205.40	519.40	428.75	301.35	129.85
PTTEP	11,095.00	7,798.20	3,360.20	2,773.75	1,949.55	840.05
PTTGC	2,870.00	2,017.20	869.20	717.50	504.30	217.30
QH	175.00	123.00	53.00	43.75	30.75	13.25
RATCH U22X Z22X H23X	2,840.25	1,996.29	860.19	710.13	499.12	215.07
RATCH (M23 onwards)**	2,695.00	1,894.20	816.20	673.75	473.55	204.05
RS	1,540.00	1,082.40	466.40	385.00	270.60	116.60
S	140.00	98.40	42.40	35.00	24.60	10.60
SAMART	735.00	516.60	222.60	183.75	129.15	55.65
SAWAD	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
SCB	8,715.00	6,125.40	2,639.40	2,178.75	1,531.35	659.85
SCBB	8,715.00	6,125.40	2,639.40	2,178.75	1,531.35	659.85

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

MARGIN REQUIREMENT						
Effective from 26 August 2022 onwards			Unit : Baht / Contract			
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SCC	14,875.00	10,455.00	4,505.00	3,718.75	2,613.75	1,126.25
SCGP	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
SGP	980.00	688.80	296.80	245.00	172.20	74.20
SIRI	105.00	73.80	31.80	26.25	18.45	7.95
SPALI	1,225.00	861.00	371.00	306.25	215.25	92.75
SPCG	1,085.00	762.60	328.60	271.25	190.65	82.15
SPRC	1,225.00	861.00	371.00	306.25	215.25	92.75
STA	2,380.00	1,672.80	720.80	595.00	418.20	180.20
STEC	1,190.00	836.40	360.40	297.50	209.10	90.10
STGT	1,645.00	1,156.20	498.20	411.25	289.05	124.55
STPI	490.00	344.40	148.40	122.50	86.10	37.10
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	2,590.00	1,820.40	784.40	647.50	455.10	196.10
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	350.00	246.00	106.00	87.50	61.50	26.50
THCOM	980.00	688.80	296.80	245.00	172.20	74.20
THG	11,235.00	7,896.60	3,402.60	2,808.75	1,974.15	850.65
TISCO	6,160.00	4,329.60	1,865.60	1,540.00	1,082.40	466.40
TKN	700.00	492.00	212.00	175.00	123.00	53.00
TOA	2,310.00	1,623.60	699.60	577.50	405.90	174.90
TOP	6,230.00	4,378.80	1,886.80	1,557.50	1,094.70	471.70
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 U22X Z22X	8,120.00	5,707.20	2,459.20	2,030.00	1,426.80	614.80
TQM (H23 onwards)**	4,060.00	2,853.60	1,229.60	1,015.00	713.40	307.40
TRUE	455.00	319.80	137.80	113.75	79.95	34.45
TTA	1,260.00	885.60	381.60	315.00	221.40	95.40
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	595.00	418.20	180.20	148.75	104.55	45.05
TU	1,120.00	787.20	339.20	280.00	196.80	84.80
↓ TVO U22X Z22X H23X M23X	2,240.00	1,574.40	678.40	560.18	393.72	169.65
↓ TVO (U23 onwards)**	2,037.00	1,431.72	616.92	509.25	357.93	154.23
UNIQ	455.00	319.80	137.80	113.75	79.95	34.45
VGI U22X Z22X	511.00	359.16	154.76	127.65	89.72	38.66
VGI (H23 onwards)**	490.00	344.40	148.40	122.50	86.10	37.10
VNG	875.00	615.00	265.00	218.75	153.75	66.25
WHA	210.00	147.60	63.60	52.50	36.90	15.90
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 แต่ในกรณีที่สัญญาใช้อักษรลงท้ายเป็น X หรือ Y หรือ Z จะมี Multiplier เปลี่ยนแปลงไป โดยสามารถพิจารณาค่า Multiplier สำหรับสัญญาที่มีการเปลี่ยนแปลงได้ ดังตารางต่อไปนี้

MULTIPLIER ของสัญญาที่มีการ CORPORATE ADJUST		
UNDERLYING	SERIES	CONTRACT SIZE
JMT	U22X	1,024
PLANB	U22X	1,023
AAV	U22X	1,052
TQM	U22X Z22X	2,000
VGI	U22X Z22X	1,042
GLOBAL	U22X Z22X	1,043
COM7	U22X Z22X	2,000
RATCH	U22X Z22X H23X	1,054
TVO	U22X Z22X H23X M23X	1,100

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
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	SET50	1	A	FOOD	1	B	60
I01	INDEX	SET50	1	A	ICT	1	B	50
I01	INDEX	ICT	1	A	FOOD	1	B	40
MT1	METAL	GOLD	1	A	GOLD-D	7	B	90
MT1	METAL	GOLD	1	A	GO	3	B	80
MT1	METAL	GO	1	A	GOLD-D	3	B	80
MT1	METAL	GO	1	A	SVF	9	B	70
MT1	METAL	GOLD	1	A	SVF	26	B	50
MT1	METAL	GOLD-D	1	A	SVF	4	B	50
S01	ICT	DTAC	1	A	TRUE	9	B	70
S01	ICT	INTUCH	1	A	TRUE	15	B	40
S02	PROP	CPN	1	A	AMATA	3	B	40
S02	PROP	CPN	1	A	WHA	20	B	40
S02	PROP	SPALI	1	A	LH	2	B	40
S02	PROP	CPN	1	A	SPALI	3	B	30
S02	PROP	CPN	1	A	AWC	13	B	30
S02	PROP	CPN	1	A	S	32	B	30
S06	ENERG	GPSC	1	A	BGRIM	2	B	80
S06	ENERG	TOP	1	A	IRPC	16	B	70
S06	ENERG	TOP	1	A	SPRC	4	B	60
S06	ENERG	PTT	1	A	IRPC	11	B	60
S06	ENERG	PTTEP	1	A	SPRC	13	B	50
S06	ENERG	EA	1	A	GUNKUL	15	B	50
S06	ENERG	GPSC	1	A	GULF	1	B	50
S06	ENERG	TOP	1	A	BCP	2	B	50
S06	ENERG	GULF	1	A	CKP	9	B	50
S06	ENERG	GPSC	1	A	RATCH	2	B	40
S06	ENERG	BGRIM	1	A	CKP	7	B	40
S06	ENERG	RATCH	1	A	BCPG	4	B	40
S06	ENERG	PTT	1	A	OR	1	B	40
S06	ENERG	OR	1	A	GUNKUL	5	B	40
S06	ENERG	BPP	1	A	BANPU	1	B	40
S06	ENERG	SGP	1	A	IRPC	3	B	40
S06	ENERG	GUNKUL	1	A	CKP	1	B	40
S06	ENERG	EGCO	1	A	SPCG	11	B	30
S06	ENERG	GULF	1	A	OR	2	B	30
S06	ENERG	RATCH	1	A	BGRIM	1	B	30
S06	ENERG	RATCH	1	A	PTT	1	B	30
S06	ENERG	RATCH	1	A	OR	1	B	30
S06	ENERG	RATCH	1	A	IRPC	12	B	30
S06	ENERG	PTT	1	A	SGP	3	B	30
S13	BANK	BBL	1	A	SCB	1	B	70
S13	BANK	KBANK	1	A	BBL	1	B	60
S13	BANK	KBANK	1	A	SCB	1	B	60
S13	BANK	BBL	1	A	TTB	110	B	60
S13	BANK	SCB	1	A	TTB	82	B	60
S13	BANK	KBANK	1	A	KKP	2	B	50
S13	BANK	BBL	1	A	KTB	9	B	50
S13	BANK	SCB	1	A	KKP	2	B	50
S13	BANK	SCB	1	A	KTB	6	B	50
S13	BANK	BBL	1	A	KKP	2	B	40

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

(RPF)

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S13	BANK	TCAP	1	A	TTB	31	B	40
S16	FOOD	M	1	A	MINT	2	B	40
S16	FOOD	OSP	1	A	CPF	1	B	40
S16	FOOD	M	1	A	CPF	2	B	30
S18	PETRO	IVL	1	A	PTTGC	1	B	40
S23	ETRON	KCE	1	A	HANA	1	B	70
S23	ETRON	DELTA	1	A	KCE	6	B	60
S23	ETRON	DELTA	1	A	HANA	8	B	50
S24	FIN	SAWAD	1	A	MTC	1	B	60
S24	FIN	KTC	1	A	SAWAD	1	B	50
S24	FIN	KTC	1	A	MTC	1	B	50
S24	FIN	SAWAD	1	A	THANI	12	B	50
S24	FIN	MTC	1	A	BAM	3	B	50
S24	FIN	MTC	1	A	THANI	11	B	50
S24	FIN	JMT	1	A	SAWAD	1	B	40
S24	FIN	KTC	1	A	THANI	14	B	40
S24	FIN	BAM	1	A	THANI	4	B	40
S30	TRANS	AOT	1	A	AAV	26	B	40
S30	TRANS	PSL	1	A	AAV	7	B	20
S36	COMM	CPALL	1	A	CRC	2	B	50
S36	COMM	COM7	1	A	HMPRO	2	B	50
S36	COMM	COM7	1	A	GLOBAL	2	B	40
S38	TOURISM	CENTEL	1	A	ERW	11	B	60
S45	MEDIA	BEC	1	A	VGI	3	B	40
S45	MEDIA	PLANB	1	A	VGI	1	B	40

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