

MARGIN REQUIREMENT						
Effective from 15 September 2022 onwards			Unit : Baht / Contract			
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ SET50 Futures	7,035.00	4,944.60	2,130.60	1,758.75	1,236.15	532.65
PRECIOUS METAL FUTURES						
↓ 50 Baht Gold Futures	50,400.00	35,424.00	15,264.00	12,600.00	8,856.00	3,816.00
↓ 10 Baht Gold Futures	10,080.00	7,084.80	3,052.80	2,520.00	1,771.20	763.20
↓ Gold Online Futures	20,475.00	14,391.00	6,201.00	5,118.75	3,597.75	1,550.25
↑ Silver Online Futures	5,110.00	3,591.60	1,547.60	1,277.50	897.90	386.90
CURRENCY FUTURES						
↑ USD Futures	980.00	688.80	296.80	245.00	172.20	74.20
AGRICULTURE FUTURES						
↓ RSS3 Futures	23,100.00	16,236.00	6,996.00	23,100.00	16,236.00	6,996.00
Spot Month Margin (LTD-10)	72,975.00	51,291.00	22,101.00	-	-	-
↓ Japanese Rubber	5,180.00	3,640.80	1,568.80	5,180.00	3,640.80	1,568.80
SECTOR FUTURES						
↑ BANK Index Futures	22,750.00	15,990.00	6,890.00	5,687.50	3,997.50	1,722.50
↓ COMM Index Futures	15,365.00	10,799.40	4,653.40	3,841.25	2,699.85	1,163.35
↓ ENERG Index Futures	9,555.00	6,715.80	2,893.80	2,388.75	1,678.95	723.45
↓ FOOD Index Futures	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
↓ 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	11,025.00	7,749.00	3,339.00	2,756.25	1,937.25	834.75
↑ 3M BIBOR	1,890.00	1,328.40	572.40	472.50	332.10	143.10
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	11,865.00	8,339.40	3,593.40	2,966.25	2,084.85	898.35
↑ AEONTS	11,480.00	8,068.80	3,476.80	2,870.00	2,017.20	869.20
↑ AMATA	1,715.00	1,205.40	519.40	428.75	301.35	129.85
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	1,365.00	959.40	413.40	341.25	239.85	103.35
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	2,450.00	1,722.00	742.00	612.50	430.50	185.50
↑ BBL	7,875.00	5,535.00	2,385.00	1,968.75	1,383.75	596.25
↓ BCH	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↑ BCP	2,940.00	2,066.40	890.40	735.00	516.60	222.60
BCPG	805.00	565.80	243.80	201.25	141.45	60.95
↑ BDMS	1,715.00	1,205.40	519.40	428.75	301.35	129.85
BEAUTY	140.00	98.40	42.40	35.00	24.60	10.60
↓ BEC	1,330.00	934.80	402.80	332.50	233.70	100.70
BEM	525.00	369.00	159.00	131.25	92.25	39.75
↓ BGRIM	2,870.00	2,017.20	869.20	717.50	504.30	217.30
↓ BH	17,850.00	12,546.00	5,406.00	4,462.50	3,136.50	1,351.50
↑ BJC	2,275.00	1,599.00	689.00	568.75	399.75	172.25
↓ BLA	4,165.00	2,927.40	1,261.40	1,041.25	731.85	315.35
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	490.00	344.40	148.40	122.50	86.10	37.10
↓ CBG	7,420.00	5,215.20	2,247.20	1,855.00	1,303.80	561.80
↑ CENTEL	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
↓ CHG	280.00	196.80	84.80	70.00	49.20	21.20
CK	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↓ CKP	385.00	270.60	116.60	96.25	67.65	29.15
↑ COM7 U22X Z22X	5,740.00	4,034.40	1,738.40	1,435.00	1,008.60	434.60
↑ COM7 (H23 onwards)**	2,870.00	2,017.20	869.20	717.50	504.30	217.30
↓ CPALL	3,185.00	2,238.60	964.60	796.25	559.65	241.15
↓ CPF	1,330.00	934.80	402.80	332.50	233.70	100.70

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ CPN	4,970.00	3,493.20	1,505.20	1,242.50	873.30	376.30
↑ CRC	3,290.00	2,312.40	996.40	822.50	578.10	249.10
↑ DELTA	105,875.00	74,415.00	32,065.00	26,468.75	18,603.75	8,016.25
↓ DTAC	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
↑ EA	7,175.00	5,043.00	2,173.00	1,793.75	1,260.75	543.25
↓ EASTW	490.00	344.40	148.40	122.50	86.10	37.10
↑ EGCO	9,310.00	6,543.60	2,819.60	2,327.50	1,635.90	704.90
↑ EPG	1,015.00	713.40	307.40	253.75	178.35	76.85
ERW	385.00	270.60	116.60	96.25	67.65	29.15
↑ ESSO	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↓ GFPT	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↑ GLOBAL U22X Z22X	1,533.00	1,077.48	464.28	383.30	269.41	116.09
↑ GLOBAL (H23 onwards)**	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↓ GPSC	4,655.00	3,271.80	1,409.80	1,163.75	817.95	352.45
↑ GULF	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
↓ GUNKUL	525.00	369.00	159.00	131.25	92.25	39.75
↑ HANA	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
↑ HMPRO	1,015.00	713.40	307.40	253.75	178.35	76.85
↑ ICHI	875.00	615.00	265.00	218.75	153.75	66.25
↑ INTUCH	4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
↓ IRPC	245.00	172.20	74.20	61.25	43.05	18.55
↓ ITD	245.00	172.20	74.20	61.25	43.05	18.55
↓ IVL	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
JAS	665.00	467.40	201.40	166.25	116.85	50.35
↑ JMT U22X	8,064.00	5,667.84	2,442.24	2,016.00	1,416.96	610.56
↑ JMT (Z22 onwards)**	7,875.00	5,535.00	2,385.00	1,968.75	1,383.75	596.25
↓ KBANK	10,500.00	7,380.00	3,180.00	2,625.00	1,845.00	795.00
KCE	6,265.00	4,403.40	1,897.40	1,566.25	1,100.85	474.35
↓ KEX	2,380.00	1,672.80	720.80	595.00	418.20	180.20
↑ KKP	4,585.00	3,222.60	1,388.60	1,146.25	805.65	347.15
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	560.00	393.60	169.60	140.00	98.40	42.40
LPN	245.00	172.20	74.20	61.25	43.05	18.55
↑ M	3,220.00	2,263.20	975.20	805.00	565.80	243.80
↓ MAJOR	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↓ MBK	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↓ MEGA	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
↓ MINT	2,765.00	1,943.40	837.40	691.25	485.85	209.35
↑ MTC	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
↑ OR	1,680.00	1,180.80	508.80	420.00	295.20	127.20
↑ ORI	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ OSP	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↓ PLANB U22X	715.75	503.07	216.77	179.03	125.83	54.22
↓ PLANB (Z22 onwards)**	700.00	492.00	212.00	175.00	123.00	53.00
↑ PRM	630.00	442.80	190.80	157.50	110.70	47.70
PSH	945.00	664.20	286.20	236.25	166.05	71.55
↓ PSL	2,345.00	1,648.20	710.20	586.25	412.05	177.55
PTG	1,155.00	811.80	349.80	288.75	202.95	87.45
↑ PTT	1,820.00	1,279.20	551.20	455.00	319.80	137.80
↑ PTTEP	11,585.00	8,142.60	3,508.60	2,896.25	2,035.65	877.15
↑ PTTGC	2,975.00	2,091.00	901.00	743.75	522.75	225.25
↓ QH	140.00	98.40	42.40	35.00	24.60	10.60
↑ RATCH U22X Z22X H23X	3,209.50	2,255.82	972.02	802.36	563.94	243.00
↑ RATCH (M23 onwards)**	3,045.00	2,140.20	922.20	761.25	535.05	230.55
↑ RS	1,575.00	1,107.00	477.00	393.75	276.75	119.25
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	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
↑ SCB	8,750.00	6,150.00	2,650.00	2,187.50	1,537.50	662.50
↑ SCBB	8,750.00	6,150.00	2,650.00	2,187.50	1,537.50	662.50

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Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SCC	14,280.00	10,036.80	4,324.80	3,570.00	2,509.20	1,081.20
↑ SCGP	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
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	1,295.00	910.20	392.20	323.75	227.55	98.05
↓ SPCG	1,050.00	738.00	318.00	262.50	184.50	79.50
↑ SPRC	1,330.00	934.80	402.80	332.50	233.70	100.70
↓ STA	1,995.00	1,402.20	604.20	498.75	350.55	151.05
↓ STEC	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ STGT	1,540.00	1,082.40	466.40	385.00	270.60	116.60
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	1,120.00	787.20	339.20	280.00	196.80	84.80
↑ TCAP	3,080.00	2,164.80	932.80	770.00	541.20	233.20
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	1,120.00	787.20	339.20	280.00	196.80	84.80
↓ THG	9,485.00	6,666.60	2,872.60	2,371.25	1,666.65	718.15
↓ TISCO	5,495.00	3,862.20	1,664.20	1,373.75	965.55	416.05
↑ TKN	735.00	516.60	222.60	183.75	129.15	55.65
↓ TOA	2,275.00	1,599.00	689.00	568.75	399.75	172.25
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	175.00	123.00	53.00	43.75	30.75	13.25
↑ TQM U22X Z22X	8,190.00	5,756.40	2,480.40	2,047.50	1,439.10	620.10
↑ TQM (H23 onwards)**	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
TRUE	455.00	319.80	137.80	113.75	79.95	34.45
↓ TTA	1,225.00	861.00	371.00	306.25	215.25	92.75
TTB	105.00	73.80	31.80	26.25	18.45	7.95
↓ TTCL	630.00	442.80	190.80	157.50	110.70	47.70
↓ TTW	455.00	319.80	137.80	113.75	79.95	34.45
↑ TU	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ TVO U22X Z22X H23X M23X	2,194.50	1,542.42	664.62	548.63	385.61	166.16
↓ TVO (U23 onwards)**	1,995.00	1,402.20	604.20	498.75	350.55	151.05
UNIQ	455.00	319.80	137.80	113.75	79.95	34.45
↓ VGI U22X Z22X	474.25	333.33	143.63	118.53	83.31	35.90
↓ VGI (H23 onwards)**	455.00	319.80	137.80	113.75	79.95	34.45
↓ VNG	770.00	541.20	233.20	192.50	135.30	58.30
WHA	210.00	147.60	63.60	52.50	36.90	15.90
↓ WHAUP	210.00	147.60	63.60	52.50	36.90	15.90

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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
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	70
I01	INDEX	BANK	1	A	SET50	2	B	60
I01	INDEX	BANK	1	A	COMM	1	B	50
I01	INDEX	COMM	1	A	ENERG	1	B	50
I01	INDEX	ENERG	1	A	FOOD	2	B	50
I01	INDEX	SET50	1	A	ICT	1	B	50
I01	INDEX	BANK	1	A	FOOD	3	B	40
I01	INDEX	COMM	1	A	ICT	2	B	40
MT1	METAL	GO	1	A	SVF	9	B	80
MT1	METAL	GOLD	1	A	GOLD-D	7	B	70
S01	ICT	DTAC	1	A	TRUE	9	B	70
S01	ICT	ADVANC	1	A	TRUE	41	B	40
S01	ICT	ADVANC	1	A	DTAC	4	B	30
S02	PROP	CPN	1	A	AMATA	3	B	40
S02	PROP	PSH	1	A	ORI	1	B	40
S02	PROP	PSH	1	A	SIRI	12	B	30
S02	PROP	S	1	A	BLAND	2	B	30
S06	ENERG	GPSC	1	A	BGRIM	2	B	70
S06	ENERG	TOP	1	A	ESSO	5	B	60
S06	ENERG	BCP	1	A	ESSO	3	B	60
S06	ENERG	BCP	1	A	SPRC	3	B	60
S06	ENERG	PTTEP	1	A	SPRC	13	B	50
S06	ENERG	EA	1	A	GPSC	1	B	50
S06	ENERG	EA	1	A	GULF	2	B	50
S06	ENERG	PTT	1	A	BANPU	3	B	50
S06	ENERG	BANPU	1	A	SPRC	1	B	50
S06	ENERG	PTTEP	1	A	BCP	5	B	40
S06	ENERG	EA	1	A	PTG	5	B	40
S06	ENERG	BCP	1	A	BANPU	2	B	40
S06	ENERG	BPP	1	A	SGP	1	B	40
S06	ENERG	BCPG	1	A	IRPC	3	B	40
S13	BANK	KBANK	1	A	BBL	1	B	60
S13	BANK	KBANK	1	A	SCB	1	B	60
S13	BANK	SCB	1	A	TTB	85	B	60
S13	BANK	BBL	1	A	SCB	1	B	50
S16	FOOD	MINT	1	A	CPF	1	B	40
S16	FOOD	CPF	1	A	TU	1	B	40
S18	PETRO	PTTGC	1	A	IVL	1	B	50
S23	ETRON	KCE	1	A	HANA	1	B	60
S24	FIN	SAWAD	1	A	MTC	1	B	70
S24	FIN	AEONTS	1	A	SAWAD	3	B	40
S33	HELTH	BCH	1	A	CHG	5	B	50
S46	CONS	STEC	1	A	STPI	3	B	30
S46	CONS	STEC	1	A	ITD	6	B	30

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

(RPF)