

MARGIN REQUIREMENT							
Effective from 2 November 2022 onwards				Unit : Baht / Contract			
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD			
	IM	MM	FM	IM	MM	FM	
SET50 Futures	6,860.00	4,821.60	2,077.60	1,715.00	1,205.40	519.40	
PRECIOUS METAL FUTURES							
50 Baht Gold Futures	49,350.00	34,686.00	14,946.00	12,337.50	8,671.50	3,736.50	
10 Baht Gold Futures	9,870.00	6,937.20	2,989.20	2,467.50	1,734.30	747.30	
Gold Online Futures	19,950.00	14,022.00	6,042.00	4,987.50	3,505.50	1,510.50	
Silver Online Futures	6,825.00	4,797.00	2,067.00	1,706.25	1,199.25	516.75	
CURRENCY FUTURES							
USD Futures	1,015.00	713.40	307.40	253.75	178.35	76.85	
EUR/USD Futures	1,120.00	787.20	339.20	2,240.00	1,574.40	678.40	
USD/JPY Futures	1,400.00	984.00	424.00	2,800.00	1,968.00	848.00	
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	4,830.00	3,394.80	1,462.80	4,830.00	3,394.80	1,462.80	
SECTOR FUTURES							
BANK Index Futures	22,050.00	15,498.00	6,678.00	5,512.50	3,874.50	1,669.50	
COMM Index Futures	14,840.00	10,430.40	4,494.40	3,710.00	2,607.60	1,123.60	
ENERG Index Futures	9,660.00	6,789.60	2,925.60	2,415.00	1,697.40	731.40	
FOOD Index Futures	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65	
ICT Index Futures	8,680.00	6,100.80	2,628.80	2,170.00	1,525.20	657.20	
INTEREST RATE FUTURES							
5Y Government Bond	12,215.00	8,585.40	3,699.40	3,053.75	2,146.35	924.85	
3M BIBOR	2,135.00	1,500.60	646.60	533.75	375.15	161.65	
SINGLE STOCK FUTURES							
AAV	315.00	221.40	95.40	78.75	55.35	23.85	
ADVANC	11,760.00	8,265.60	3,561.60	2,940.00	2,066.40	890.40	
AEONTS	11,480.00	8,068.80	3,476.80	2,870.00	2,017.20	869.20	
AMATA	1,610.00	1,131.60	487.60	402.50	282.90	121.90	
AOT	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70	
AP	945.00	664.20	286.20	236.25	166.05	71.55	
AWC	490.00	344.40	148.40	122.50	86.10	37.10	
BA	1,400.00	984.00	424.00	350.00	246.00	106.00	
BAM	1,715.00	1,205.40	519.40	428.75	301.35	129.85	
BANPU	1,260.00	885.60	381.60	315.00	221.40	95.40	
BAY	2,240.00	1,574.40	678.40	560.00	393.60	169.60	
BBL	7,805.00	5,485.80	2,363.80	1,951.25	1,371.45	590.95	
BCH	1,400.00	984.00	424.00	350.00	246.00	106.00	
BCP	2,870.00	2,017.20	869.20	717.50	504.30	217.30	
BCPG	770.00	541.20	233.20	192.50	135.30	58.30	
BDMS	1,715.00	1,205.40	519.40	428.75	301.35	129.85	
BEAUTY	175.00	123.00	53.00	43.75	30.75	13.25	
BEC	1,715.00	1,205.40	519.40	428.75	301.35	129.85	
BEM	560.00	393.60	169.60	140.00	98.40	42.40	
BGRIM	3,010.00	2,115.60	911.60	752.50	528.90	227.90	
BH	17,850.00	12,546.00	5,406.00	4,462.50	3,136.50	1,351.50	
BJC	2,205.00	1,549.80	667.80	551.25	387.45	166.95	
BLA	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10	
BLAND	70.00	49.20	21.20	17.50	12.30	5.30	
BPP	770.00	541.20	233.20	192.50	135.30	58.30	
BTS	490.00	344.40	148.40	122.50	86.10	37.10	
CBG	6,615.00	4,649.40	2,003.40	1,653.75	1,162.35	500.85	
CENTEL	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10	
CHG	280.00	196.80	84.80	70.00	49.20	21.20	
CK	1,540.00	1,082.40	466.40	385.00	270.60	116.60	
CKP	385.00	270.60	116.60	96.25	67.65	29.15	
COM7	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		3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
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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	IM	MM	FM	IM	MM	FM
CPN	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
CRC	3,220.00	2,263.20	975.20	805.00	565.80	243.80
DELTA	109,200.00	76,752.00	33,072.00	27,300.00	19,188.00	8,268.00
DTAC	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
EA	7,595.00	5,338.20	2,300.20	1,898.75	1,334.55	575.05
EASTW	525.00	369.00	159.00	131.25	92.25	39.75
EGCO	8,820.00	6,199.20	2,671.20	2,205.00	1,549.80	667.80
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	1,645.00	1,156.20	498.20	411.25	289.05	124.55
GFPT	1,435.00	1,008.60	434.60	358.75	252.15	108.65
GLOBAL Z22X	1,606.50	1,129.14	486.54	401.56	282.24	121.61
GLOBAL (H23 onwards)**	1,540.00	1,082.40	466.40	385.00	270.60	116.60
GPSC	4,935.00	3,468.60	1,494.60	1,233.75	867.15	373.65
GULF	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
GUNKUL	560.00	393.60	169.60	140.00	98.40	42.40
HANA	4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
HMPRO	1,015.00	713.40	307.40	253.75	178.35	76.85
ICHI	840.00	590.40	254.40	210.00	147.60	63.60
INTUCH	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
IRPC	245.00	172.20	74.20	61.25	43.05	18.55
ITD	210.00	147.60	63.60	52.50	36.90	15.90
IVL	3,290.00	2,312.40	996.40	822.50	578.10	249.10
JAS	350.00	246.00	106.00	87.50	61.50	26.50
JMT	7,560.00	5,313.60	2,289.60	1,890.00	1,328.40	572.40
KBANK	9,695.00	6,814.20	2,936.20	2,423.75	1,703.55	734.05
KCE	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
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	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
LH	595.00	418.20	180.20	148.75	104.55	45.05
LPN	245.00	172.20	74.20	61.25	43.05	18.55
M	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
MAJOR	1,715.00	1,205.40	519.40	428.75	301.35	129.85
MBK	1,540.00	1,082.40	466.40	385.00	270.60	116.60
MEGA	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
MINT	2,800.00	1,968.00	848.00	700.00	492.00	212.00
MTC	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
OR	1,645.00	1,156.20	498.20	411.25	289.05	124.55
ORI	1,085.00	762.60	328.60	271.25	190.65	82.15
OSP	2,030.00	1,426.80	614.80	507.50	356.70	153.70
PLANB	735.00	516.60	222.60	183.75	129.15	55.65
PRM	665.00	467.40	201.40	166.25	116.85	50.35
PSH	945.00	664.20	286.20	236.25	166.05	71.55
PSL	2,170.00	1,525.20	657.20	542.50	381.30	164.30
PTG	1,155.00	811.80	349.80	288.75	202.95	87.45
PTT	1,750.00	1,230.00	530.00	437.50	307.50	132.50
PTTEP	11,830.00	8,314.80	3,582.80	2,957.50	2,078.70	895.70
PTTGC	2,835.00	1,992.60	858.60	708.75	498.15	214.65
QH	175.00	123.00	53.00	43.75	30.75	13.25
RATCH Z22X H23X	3,062.50	2,152.50	927.50	765.47	538.01	231.83
RATCH (M23 onwards)**	2,905.00	2,041.80	879.80	726.25	510.45	219.95
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	700.00	492.00	212.00	175.00	123.00	53.00
SAWAD	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
SCB	8,540.00	6,002.40	2,586.40	2,135.00	1,500.60	646.60
SCBB	8,540.00	6,002.40	2,586.40	2,135.00	1,500.60	646.60

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SCC	15,050.00	10,578.00	4,558.00	3,762.50	2,644.50	1,139.50
SCGP	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
SGP	945.00	664.20	286.20	236.25	166.05	71.55
SIRI	105.00	73.80	31.80	26.25	18.45	7.95
SPALI	1,260.00	885.60	381.60	315.00	221.40	95.40
SPCG	1,015.00	713.40	307.40	253.75	178.35	76.85
SPRC	1,435.00	1,008.60	434.60	358.75	252.15	108.65
STA	1,925.00	1,353.00	583.00	481.25	338.25	145.75
STEC	1,015.00	713.40	307.40	253.75	178.35	76.85
STGT	1,330.00	934.80	402.80	332.50	233.70	100.70
STPI	595.00	418.20	180.20	148.75	104.55	45.05
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	3,115.00	2,189.40	943.40	778.75	547.35	235.85
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	1,505.00	1,057.80	455.80	376.25	264.45	113.95
THG	8,260.00	5,805.60	2,501.60	2,065.00	1,451.40	625.40
TISCO	5,600.00	3,936.00	1,696.00	1,400.00	984.00	424.00
TKN	700.00	492.00	212.00	175.00	123.00	53.00
TOA	2,485.00	1,746.60	752.60	621.25	436.65	188.15
TOP	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
TPIPL	140.00	98.40	42.40	35.00	24.60	10.60
TPIPP	210.00	147.60	63.60	52.50	36.90	15.90
TQM Z22X	7,630.00	5,362.80	2,310.80	1,907.50	1,340.70	577.70
TQM (H23 onwards)**	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
TRUE	490.00	344.40	148.40	122.50	86.10	37.10
TTA	1,155.00	811.80	349.80	288.75	202.95	87.45
TTB	105.00	73.80	31.80	26.25	18.45	7.95
TTCL	595.00	418.20	180.20	148.75	104.55	45.05
↑ TTW	1,050.00	738.00	318.00	262.50	184.50	79.50
TU	1,295.00	910.20	392.20	323.75	227.55	98.05
TVO 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	420.00	295.20	127.20	105.00	73.80	31.80
VGI 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	700.00	492.00	212.00	175.00	123.00	53.00
WHA	245.00	172.20	74.20	61.25	43.05	18.55
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 แต่ในกรณีที่สัญญาที่มีอักษรลงท้ายเป็น X หรือ Y หรือ Z จะมี Multiplier เปลี่ยนแปลงไป โดยสามารถพิจารณาค่า Multiplier สำหรับสัญญาที่มีการเปลี่ยนแปลงได้ ดังตารางต่อไปนี้

MULTIPLIER ของสัญญาที่มีการ CORPORATE ADJUST		
UNDERLYING	SERIES	CONTRACT SIZE
TQM	Z22X	2,000
VGI	Z22X	1,042
GLOBAL	Z22X	1,043
COM7	Z22X	2,000
RATCH	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	ENERG	1	A	SET50	1	B	70
I01	INDEX	COMM	1	A	FOOD	3	B	60
I01	INDEX	SET50	1	A	FOOD	2	B	50
MT1	METAL	GOLD	1	A	GOLD-D	7	B	80
MT1	METAL	GO	1	A	SVF	9	B	80
MT1	METAL	GO	1	A	GOLD-D	3	B	60
MT1	METAL	GOLD	1	A	GO	3	B	50
MT1	METAL	GOLD-D	1	A	SVF	4	B	40
S01	ICT	DTAC	1	A	TRUE	9	B	60
S01	ICT	ADVANC	1	A	INTUCH	3	B	40
S02	PROP	CPN	1	A	AP	7	B	30
S02	PROP	ORI	1	A	AP	1	B	30
S06	ENERG	GPSC	1	A	BGRIM	2	B	70
S06	ENERG	PTTEP	1	A	BANPU	12	B	60
S06	ENERG	PTTEP	1	A	SPRC	14	B	60
S06	ENERG	TOP	1	A	ESSO	4	B	60
S06	ENERG	TOP	1	A	BANPU	4	B	60
S06	ENERG	ESSO	1	A	SPRC	1	B	60
S06	ENERG	BANPU	1	A	SPRC	1	B	60
S06	ENERG	PTTEP	1	A	TOP	3	B	50
S06	ENERG	PTTEP	1	A	ESSO	13	B	50
S06	ENERG	TOP	1	A	BCP	2	B	50
S06	ENERG	TOP	1	A	SPRC	5	B	50
S06	ENERG	BCP	1	A	BANPU	2	B	50
S06	ENERG	EGCO	1	A	BGRIM	5	B	40
S06	ENERG	PTTEP	1	A	BGRIM	5	A	40
S06	ENERG	TOP	1	A	BPP	4	B	40
S06	ENERG	TOP	1	A	IRPC	17	B	40
S06	ENERG	PTT	1	A	BCP	1	B	40
S06	ENERG	OR	1	A	SPCG	2	B	40
S06	ENERG	BPP	1	A	ESSO	1	B	40
S06	ENERG	BPP	1	A	BANPU	1	B	40
S06	ENERG	BPP	1	A	SPRC	1	B	40
S06	ENERG	BPP	1	A	IRPC	5	B	40
S06	ENERG	ESSO	1	A	IRPC	4	B	40
S06	ENERG	BANPU	1	A	IRPC	4	B	40
S06	ENERG	SPRC	1	A	IRPC	4	B	40
S06	ENERG	EGCO	1	A	GPSC	3	B	30
S06	ENERG	PTTEP	1	A	BPP	11	B	30
S06	ENERG	OR	1	A	BCPG	3	B	30
S06	ENERG	PTG	1	A	WHAUP	4	B	30
S06	ENERG	SPCG	1	A	BCPG	2	B	30
S06	ENERG	SPCG	1	A	TPIPP	4	B	30
S06	ENERG	IRPC	1	A	SUPER	4	B	30
S07	CONMAT	SCC	1	A	VNG	54	B	30
S13	BANK	KBANK	1	A	BBL	1	B	60
S13	BANK	KBANK	1	A	SCB	1	B	50
S13	BANK	KBANK	1	A	TTB	118	B	50
S13	BANK	KBANK	1	A	BAY	5	B	40
S13	BANK	BBL	1	A	BAY	4	B	40
S16	FOOD	CBG	1	A	OSP	3	B	50
S23	ETRON	KCE	1	A	HANA	1	B	60
S24	FIN	SAWAD	1	A	MTC	1	B	60
S24	FIN	JMT	1	A	SAWAD	2	B	40

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

(RPF)

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S30	TRANS	PSL	1	A	TTA	2	B	50
S36	COMM	GLOBAL	1	A	HMPRO	1	B	50
S46	CONS	UNIQ	1	A	TTCL	1	B	20

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