

MARGIN REQUIREMENT						
Effective from 28 November 2022 onwards				Unit : Baht / Contract		
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50 Futures	6,545.00	4,600.20	1,982.20	1,636.25	1,150.05	495.55
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	49,700.00	34,932.00	15,052.00	12,425.00	8,733.00	3,763.00
10 Baht Gold Futures	9,940.00	6,986.40	3,010.40	2,485.00	1,746.60	752.60
Gold Online Futures	23,800.00	16,728.00	7,208.00	5,950.00	4,182.00	1,802.00
Silver Online Futures	6,720.00	4,723.20	2,035.20	1,680.00	1,180.80	508.80
CURRENCY FUTURES						
USD Futures	1,295.00	910.20	392.20	323.75	227.55	98.05
EUR/USD Futures	1,050.00	738.00	318.00	2,100.00	1,476.00	636.00
USD/JPY Futures	1,330.00	934.80	402.80	2,660.00	1,869.60	805.60
AGRICULTURE FUTURES						
RSS3 Futures	23,275.00	16,359.00	7,049.00	23,275.00	16,359.00	7,049.00
Spot Month Margin (LTD-10)	73,675.00	51,783.00	22,313.00	-	-	-
Japanese Rubber	4,410.00	3,099.60	1,335.60	4,410.00	3,099.60	1,335.60
SECTOR FUTURES						
BANK Index Futures	21,525.00	15,129.00	6,519.00	5,381.25	3,782.25	1,629.75
COMM Index Futures	14,980.00	10,528.80	4,536.80	3,745.00	2,632.20	1,134.20
ENERG Index Futures	9,135.00	6,420.60	2,766.60	2,283.75	1,605.15	691.65
FOOD Index Futures	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
ICT Index Futures	8,190.00	5,756.40	2,480.40	2,047.50	1,439.10	620.10
INTEREST RATE FUTURES						
5Y Government Bond	9,905.00	6,961.80	2,999.80	2,476.25	1,740.45	749.95
3M BIBOR	1,540.00	1,082.40	466.40	385.00	270.60	116.60
SINGLE STOCK FUTURES						
AAV	315.00	221.40	95.40	78.75	55.35	23.85
ADVANC	11,375.00	7,995.00	3,445.00	2,843.75	1,998.75	861.25
AEONTS	11,200.00	7,872.00	3,392.00	2,800.00	1,968.00	848.00
AMATA	1,575.00	1,107.00	477.00	393.75	276.75	119.25
AOT	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
AP	910.00	639.60	275.60	227.50	159.90	68.90
AWC	525.00	369.00	159.00	131.25	92.25	39.75
BA	1,575.00	1,107.00	477.00	393.75	276.75	119.25
BAM	1,190.00	836.40	360.40	297.50	209.10	90.10
BANPU	1,155.00	811.80	349.80	288.75	202.95	87.45
BAY	2,170.00	1,525.20	657.20	542.50	381.30	164.30
BBL	7,910.00	5,559.60	2,395.60	1,977.50	1,389.90	598.90
BCH	1,330.00	934.80	402.80	332.50	233.70	100.70
BCP	2,765.00	1,943.40	837.40	691.25	485.85	209.35
BCPG	840.00	590.40	254.40	210.00	147.60	63.60
BDMS	1,785.00	1,254.60	540.60	446.25	313.65	135.15
BEAUTY	140.00	98.40	42.40	35.00	24.60	10.60
BEC	1,435.00	1,008.60	434.60	358.75	252.15	108.65
BEM	525.00	369.00	159.00	131.25	92.25	39.75
BGRIM	2,765.00	1,943.40	837.40	691.25	485.85	209.35
BH	15,785.00	11,094.60	4,780.60	3,946.25	2,773.65	1,195.15
↑ BJC	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
BLA	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
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	455.00	319.80	137.80	113.75	79.95	34.45
CBG	5,950.00	4,182.00	1,802.00	1,487.50	1,045.50	450.50
CENTEL	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
CHG	280.00	196.80	84.80	70.00	49.20	21.20
CK	1,575.00	1,107.00	477.00	393.75	276.75	119.25
CKP	350.00	246.00	106.00	87.50	61.50	26.50
COM7 Z22X	5,670.00	3,985.20	1,717.20	1,417.50	996.30	429.30
COM7 (H23 onwards)**	2,835.00	1,992.60	858.60	708.75	498.15	214.65
CPALL	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
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	5,040.00	3,542.40	1,526.40	1,260.00	885.60	381.60
CRC	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
DELTA	104,125.00	73,185.00	31,535.00	26,031.25	18,296.25	7,883.75
DTAC	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
EA	8,050.00	5,658.00	2,438.00	2,012.50	1,414.50	609.50
EASTW	455.00	319.80	137.80	113.75	79.95	34.45
EGCO	8,470.00	5,953.20	2,565.20	2,117.50	1,488.30	641.30
EPG	980.00	688.80	296.80	245.00	172.20	74.20
ERW	420.00	295.20	127.20	105.00	73.80	31.80
ESSO	1,470.00	1,033.20	445.20	367.50	258.30	111.30
GFPT	1,365.00	959.40	413.40	341.25	239.85	103.35
GLOBAL 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	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
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	4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
HMPRO	1,050.00	738.00	318.00	262.50	184.50	79.50
ICHI	1,015.00	713.40	307.40	253.75	178.35	76.85
INTUCH	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
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	3,220.00	2,263.20	975.20	805.00	565.80	243.80
JAS	315.00	221.40	95.40	78.75	55.35	23.85
JMT	6,720.00	4,723.20	2,035.20	1,680.00	1,180.80	508.80
KBANK	9,065.00	6,371.40	2,745.40	2,266.25	1,592.85	686.35
KCE	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
KEX	1,995.00	1,402.20	604.20	498.75	350.55	151.05
KKP	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
KTB	1,050.00	738.00	318.00	262.50	184.50	79.50
KTC	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
LH	595.00	418.20	180.20	148.75	104.55	45.05
LPN	385.00	270.60	116.60	96.25	67.65	29.15
M	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
MAJOR	1,575.00	1,107.00	477.00	393.75	276.75	119.25
MBK	1,750.00	1,230.00	530.00	437.50	307.50	132.50
MEGA	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
MINT	2,800.00	1,968.00	848.00	700.00	492.00	212.00
MTC	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
OR	1,540.00	1,082.40	466.40	385.00	270.60	116.60
ORI	1,050.00	738.00	318.00	262.50	184.50	79.50
OSP	1,820.00	1,279.20	551.20	455.00	319.80	137.80
PLANB	735.00	516.60	222.60	183.75	129.15	55.65
PRM	770.00	541.20	233.20	192.50	135.30	58.30
PSH	945.00	664.20	286.20	236.25	166.05	71.55
PSL	2,135.00	1,500.60	646.60	533.75	375.15	161.65
PTG	1,085.00	762.60	328.60	271.25	190.65	82.15
PTT	1,645.00	1,156.20	498.20	411.25	289.05	124.55
PTTEP	12,215.00	8,585.40	3,699.40	3,053.75	2,146.35	924.85
PTTGC	2,625.00	1,845.00	795.00	656.25	461.25	198.75
QH	175.00	123.00	53.00	43.75	30.75	13.25
RATCH Z22X H23X	2,913.75	2,047.95	882.45	728.58	512.09	220.65
RATCH (M23 onwards)**	2,765.00	1,943.40	837.40	691.25	485.85	209.35
RS	1,505.00	1,057.80	455.80	376.25	264.45	113.95
S	140.00	98.40	42.40	35.00	24.60	10.60
SAMART	665.00	467.40	201.40	166.25	116.85	50.35
SAWAD	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
SCB	8,260.00	5,805.60	2,501.60	2,065.00	1,451.40	625.40
SCBB	8,260.00	5,805.60	2,501.60	2,065.00	1,451.40	625.40

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SCC	17,500.00	12,300.00	5,300.00	4,375.00	3,075.00	1,325.00
SCGP	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
SGP	875.00	615.00	265.00	218.75	153.75	66.25
SIRI	105.00	73.80	31.80	26.25	18.45	7.95
SPALI	1,470.00	1,033.20	445.20	367.50	258.30	111.30
SPCG	1,190.00	836.40	360.40	297.50	209.10	90.10
SPRC	1,295.00	910.20	392.20	323.75	227.55	98.05
STA	1,750.00	1,230.00	530.00	437.50	307.50	132.50
STEC	910.00	639.60	275.60	227.50	159.90	68.90
STGT	1,610.00	1,131.60	487.60	402.50	282.90	121.90
STPI	665.00	467.40	201.40	166.25	116.85	50.35
SUPER	70.00	49.20	21.20	17.50	12.30	5.30
TASCO	1,085.00	762.60	328.60	271.25	190.65	82.15
TCAP	2,870.00	2,017.20	869.20	717.50	504.30	217.30
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	1,505.00	1,057.80	455.80	376.25	264.45	113.95
THG	8,505.00	5,977.80	2,575.80	2,126.25	1,494.45	643.95
TISCO	5,600.00	3,936.00	1,696.00	1,400.00	984.00	424.00
TKN	665.00	467.40	201.40	166.25	116.85	50.35
TOA	3,290.00	2,312.40	996.40	822.50	578.10	249.10
TOP	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
TPIPL	140.00	98.40	42.40	35.00	24.60	10.60
TPIPP	245.00	172.20	74.20	61.25	43.05	18.55
TQM Z22X	7,840.00	5,510.40	2,374.40	1,960.00	1,377.60	593.60
TQM (H23 onwards)**	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
TRUE	490.00	344.40	148.40	122.50	86.10	37.10
TTA	1,120.00	787.20	339.20	280.00	196.80	84.80
TTB	105.00	73.80	31.80	26.25	18.45	7.95
TTCL	560.00	393.60	169.60	140.00	98.40	42.40
TTW	875.00	615.00	265.00	218.75	153.75	66.25
TU	1,330.00	934.80	402.80	332.50	233.70	100.70
TVO Z22X H23X M23X	2,002.00	1,407.12	606.32	500.50	351.78	151.58
TVO (U23 onwards)**	1,820.00	1,279.20	551.20	455.00	319.80	137.80
UNIQ	385.00	270.60	116.60	96.25	67.65	29.15
VGI Z22X	437.50	307.50	132.50	109.41	76.90	33.14
VGI (H23 onwards)**	420.00	295.20	127.20	105.00	73.80	31.80
VNG	630.00	442.80	190.80	157.50	110.70	47.70
WHA	280.00	196.80	84.80	70.00	49.20	21.20
WHAUP	315.00	221.40	95.40	78.75	55.35	23.85

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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
TQM	Z22X	2,000
VGI	Z22X	1,042
GLOBAL	Z22X	1,043
COM7	Z22X	2,000
RATCH	Z22X H23X	1,054
TVO	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	80
I01	INDEX	ENERG	1	A	FOOD	2	B	60
I01	INDEX	SET50	1	A	FOOD	2	B	60
MT1	METAL	GO	1	A	SVF	9	B	80
MT1	METAL	GOLD	1	A	GO	3	B	60
MT1	METAL	GOLD	1	A	SVF	25	B	50
S02	PROP	SPALI	1	A	AP	2	B	60
S02	PROP	SPALI	1	A	S	11	B	50
S02	PROP	AMATA	1	A	SIRI	15	B	30
S06	ENERG	GPSC	1	A	BGRIM	2	B	70
S06	ENERG	GPSC	1	A	GULF	1	B	60
S06	ENERG	BPP	1	A	SPRC	1	B	60
S06	ENERG	PTTEP	1	A	BCP	6	B	50
S06	ENERG	EGCO	1	A	RATCH	4	B	50
S06	ENERG	GPSC	1	A	CKP	12	B	50
S06	ENERG	TOP	1	A	IRPC	17	B	50
S06	ENERG	GULF	1	A	BGRIM	2	B	50
S06	ENERG	BGRIM	1	A	WHAUP	8	B	50
S06	ENERG	BCP	1	A	IRPC	10	B	50
S06	ENERG	BPP	1	A	BCPG	2	B	50
S06	ENERG	BPP	1	A	IRPC	5	B	50
S06	ENERG	BCPG	1	A	SUPER	13	B	50
S06	ENERG	EGCO	1	A	GULF	3	B	40
S06	ENERG	EGCO	1	A	EASTW	33	B	40
S06	ENERG	PTT	1	A	BGRIM	1	B	40
S06	ENERG	PTT	1	A	WHAUP	9	B	40
S06	ENERG	SPRC	1	A	TTW	1	B	40
S13	BANK	KBANK	1	A	SCB	1	B	60
S13	BANK	BBL	1	A	KTB	8	B	60
S13	BANK	BBL	1	A	SCB	1	B	50
S13	BANK	TISCO	1	A	TTB	73	B	50
S13	BANK	SCB	1	A	KKP	1	B	30
S16	FOOD	CBG	1	A	TKN	12	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	4	B	60
S24	FIN	KTC	1	A	MTC	2	B	60
S24	FIN	AEONTS	1	A	MTC	5	B	50
S24	FIN	JMT	1	A	SAWAD	2	B	50
S24	FIN	JMT	1	A	MTC	2	B	50
S24	FIN	MTC	1	A	BAM	2	B	50
S24	FIN	KTC	1	A	BAM	4	B	40
S30	TRANS	BA	1	A	AAV	4	B	60
S30	TRANS	PSL	1	A	TTA	2	B	60
S30	TRANS	KEX	1	A	PSL	1	B	40
S36	COMM	GLOBAL	1	A	HMPRO	1	B	50
S36	COMM	RS	1	A	HMPRO	1	B	40
S45	MEDIA	BEC	1	A	VGI	3	B	50

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

(RPF)