

MARGIN REQUIREMENT						
Effective from 16 December 2022 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↑ SET50 Futures	6,650.00	4,674.00	2,014.00	1,662.50	1,168.50	503.50
PRECIOUS METAL FUTURES						
↓ 50 Baht Gold Futures	49,525.00	34,809.00	14,999.00	12,381.25	8,702.25	3,749.75
↓ 10 Baht Gold Futures	9,905.00	6,961.80	2,999.80	2,476.25	1,740.45	749.95
↑ Gold Online Futures	25,200.00	17,712.00	7,632.00	6,300.00	4,428.00	1,908.00
↑ Silver Online Futures	6,755.00	4,747.80	2,045.80	1,688.75	1,186.95	511.45
CURRENCY FUTURES						
USD Futures	1,295.00	910.20	392.20	323.75	227.55	98.05
↑ EUR/USD Futures	1,190.00	836.40	360.40	2,380.00	1,672.80	720.80
↑ USD/JPY Futures	2,100.00	1,476.00	636.00	4,200.00	2,952.00	1,272.00
AGRICULTURE FUTURES						
↓ RSS3 Futures	21,525.00	15,129.00	6,519.00	21,525.00	15,129.00	6,519.00
Spot Month Margin (LTD-10)	68,075.00	47,847.00	20,617.00	-	-	-
↓ Japanese Rubber	3,885.00	2,730.60	1,176.60	3,885.00	2,730.60	1,176.60
SECTOR FUTURES						
↓ BANK Index Futures	21,350.00	15,006.00	6,466.00	5,337.50	3,751.50	1,616.50
↑ COMM Index Futures	15,680.00	11,020.80	4,748.80	3,920.00	2,755.20	1,187.20
↑ ENERG Index Futures	9,310.00	6,543.60	2,819.60	2,327.50	1,635.90	704.90
↑ FOOD Index Futures	4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
↓ ICT Index Futures	8,050.00	5,658.00	2,438.00	2,012.50	1,414.50	609.50
INTEREST RATE FUTURES						
↑ 5Y Government Bond	10,605.00	7,453.80	3,211.80	2,651.25	1,863.45	802.95
↓ 3M BIBOR	1,330.00	934.80	402.80	332.50	233.70	100.70
SINGLE STOCK FUTURES						
AAV	315.00	221.40	95.40	78.75	55.35	23.85
↑ ADVANC	11,445.00	8,044.20	3,466.20	2,861.25	2,011.05	866.55
↓ AEONTS	10,465.00	7,355.40	3,169.40	2,616.25	1,838.85	792.35
AMATA	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ AOT	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
↑ AP	980.00	688.80	296.80	245.00	172.20	74.20
↑ AWC	595.00	418.20	180.20	148.75	104.55	45.05
↓ BA	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↓ BAM	1,120.00	787.20	339.20	280.00	196.80	84.80
↓ BANPU	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ BAY	2,100.00	1,476.00	636.00	525.00	369.00	159.00
↑ BBL	7,980.00	5,608.80	2,416.80	1,995.00	1,402.20	604.20
↑ BCH	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↑ BCP	2,835.00	1,992.60	858.60	708.75	498.15	214.65
BCPG	840.00	590.40	254.40	210.00	147.60	63.60
↑ BDMS	2,415.00	1,697.40	731.40	603.75	424.35	182.85
BEAUTY	140.00	98.40	42.40	35.00	24.60	10.60
↓ BEC	1,190.00	836.40	360.40	297.50	209.10	90.10
↑ BEM	560.00	393.60	169.60	140.00	98.40	42.40
↑ BGRIM	3,150.00	2,214.00	954.00	787.50	553.50	238.50
↑ BH	20,650.00	14,514.00	6,254.00	5,162.50	3,628.50	1,563.50
↓ BJC	2,940.00	2,066.40	890.40	735.00	516.60	222.60
↓ BLA	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
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	455.00	319.80	137.80	113.75	79.95	34.45
↑ CBG	6,405.00	4,501.80	1,939.80	1,601.25	1,125.45	484.95
↑ CENTEL	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
↑ CHG	315.00	221.40	95.40	78.75	55.35	23.85
↑ CK	1,645.00	1,156.20	498.20	411.25	289.05	124.55
CKP	350.00	246.00	106.00	87.50	61.50	26.50
↓ COM7 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	1,260.00	885.60	381.60	315.00	221.40	95.40

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ CPN	5,145.00	3,616.20	1,558.20	1,286.25	904.05	389.55
↑ CRC	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
↓ DELTA	103,075.00	72,447.00	31,217.00	25,768.75	18,111.75	7,804.25
↑ DTAC	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
↑ EA	8,260.00	5,805.60	2,501.60	2,065.00	1,451.40	625.40
↓ EASTW	420.00	295.20	127.20	105.00	73.80	31.80
↑ EGCO	8,715.00	6,125.40	2,639.40	2,178.75	1,531.35	659.85
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	1,330.00	934.80	402.80	332.50	233.70	100.70
↓ GFPT	1,225.00	861.00	371.00	306.25	215.25	92.75
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	5,075.00	3,567.00	1,537.00	1,268.75	891.75	384.25
↑ GULF	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
GUNKUL	525.00	369.00	159.00	131.25	92.25	39.75
↑ HANA	6,930.00	4,870.80	2,098.80	1,732.50	1,217.70	524.70
↑ HMPRO	1,085.00	762.60	328.60	271.25	190.65	82.15
↑ ICHI	1,120.00	787.20	339.20	280.00	196.80	84.80
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	175.00	123.00	53.00	43.75	30.75	13.25
↑ IVL	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
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	8,715.00	6,125.40	2,639.40	2,178.75	1,531.35	659.85
↑ KCE	5,775.00	4,059.00	1,749.00	1,443.75	1,014.75	437.25
↓ KEX	1,960.00	1,377.60	593.60	490.00	344.40	148.40
↓ KKP	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
↑ KTB	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ KTC	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
LH	595.00	418.20	180.20	148.75	104.55	45.05
↓ LPN	350.00	246.00	106.00	87.50	61.50	26.50
↓ M	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
↓ MAJOR	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↓ MBK	1,645.00	1,156.20	498.20	411.25	289.05	124.55
↓ MEGA	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
↓ MINT	2,555.00	1,795.80	773.80	638.75	448.95	193.45
↑ MTC	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
↓ OR	1,470.00	1,033.20	445.20	367.50	258.30	111.30
ORI	1,050.00	738.00	318.00	262.50	184.50	79.50
↑ OSP	1,925.00	1,353.00	583.00	481.25	338.25	145.75
PLANB	735.00	516.60	222.60	183.75	129.15	55.65
↑ PRM	805.00	565.80	243.80	201.25	141.45	60.95
↑ PSH	910.00	639.60	275.60	227.50	159.90	68.90
↓ PSL	2,030.00	1,426.80	614.80	507.50	356.70	153.70
↓ PTG	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ PTT	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↑ PTTEP	13,475.00	9,471.00	4,081.00	3,368.75	2,367.75	1,020.25
↑ PTTGC	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
QH	175.00	123.00	53.00	43.75	30.75	13.25
↑ RATCH Z22X H23X	2,950.50	2,073.78	893.58	737.80	518.57	223.45
↑ RATCH (M23 onwards)**	2,800.00	1,968.00	848.00	700.00	492.00	212.00
↑ RS	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ S	105.00	73.80	31.80	26.25	18.45	7.95
SAMART	665.00	467.40	201.40	166.25	116.85	50.35
↓ SAWAD	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
↓ SCB	8,190.00	5,756.40	2,480.40	2,047.50	1,439.10	620.10
↓ SCBB	8,190.00	5,756.40	2,480.40	2,047.50	1,439.10	620.10

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Effective from 16 December 2022 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SCC	16,310.00	11,463.60	4,939.60	4,077.50	2,865.90	1,234.90
↓ SCGP	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
↓ SGP	805.00	565.80	243.80	201.25	141.45	60.95
↑ SIRI	140.00	98.40	42.40	35.00	24.60	10.60
↑ SPALI	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↓ SPCG	910.00	639.60	275.60	227.50	159.90	68.90
SPRC	1,295.00	910.20	392.20	323.75	227.55	98.05
↑ STA	1,785.00	1,254.60	540.60	446.25	313.65	135.15
STEC	910.00	639.60	275.60	227.50	159.90	68.90
↓ STGT	1,400.00	984.00	424.00	350.00	246.00	106.00
↓ STPI	630.00	442.80	190.80	157.50	110.70	47.70
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	2,940.00	2,066.40	890.40	735.00	516.60	222.60
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	1,750.00	1,230.00	530.00	437.50	307.50	132.50
↑ THG	8,925.00	6,273.00	2,703.00	2,231.25	1,568.25	675.75
↓ TISCO	5,530.00	3,886.80	1,674.80	1,382.50	971.70	418.70
↑ TKN	1,050.00	738.00	318.00	262.50	184.50	79.50
↑ TOA	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
↑ TOP	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
↑ TPIPL	175.00	123.00	53.00	43.75	30.75	13.25
↑ TPIPP	210.00	147.60	63.60	52.50	36.90	15.90
↓ TQM Z22X	7,000.00	4,920.00	2,120.00	1,750.00	1,230.00	530.00
↓ TQM (H23 onwards)**	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
↓ TRUE	455.00	319.80	137.80	113.75	79.95	34.45
↓ TTA	1,085.00	762.60	328.60	271.25	190.65	82.15
TTB	105.00	73.80	31.80	26.25	18.45	7.95
↓ TTCL	525.00	369.00	159.00	131.25	92.25	39.75
↓ TTW	770.00	541.20	233.20	192.50	135.30	58.30
↓ TU	1,260.00	885.60	381.60	315.00	221.40	95.40
↑ TVO Z22X H23X M23X	2,040.50	1,434.18	617.98	510.13	358.55	154.50
↑ TVO (U23 onwards)**	1,855.00	1,303.80	561.80	463.75	325.95	140.45
UNIQ	385.00	270.60	116.60	96.25	67.65	29.15
↑ VGI 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	595.00	418.20	180.20	148.75	104.55	45.05
↓ WHA	245.00	172.20	74.20	61.25	43.05	18.55
↓ 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 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 (%)
C01	FX	USD/JPY	1	A	USD	1	B	50
I01	INDEX	ENERG	1	A	SET50	1	B	80
I01	INDEX	SET50	1	A	FOOD	2	B	60
I01	INDEX	COMM	1	A	SET50	2	B	50
MT1	METAL	GO	1	A	SVF	8	B	80
MT1	METAL	GOLD	1	A	GOLD-D	7	B	60
S01	ICT	DTAC	1	A	TRUE	9	B	70
S02	PROP	AMATA	1	A	SIRI	13	B	60
S02	PROP	SIRI	1	A	BLAND	1	B	60
S02	PROP	AMATA	1	A	BLAND	19	B	50
S02	PROP	AP	1	A	QH	5	B	40
S06	ENERG	GPSC	1	A	BGRIM	2	B	70
S06	ENERG	EA	1	A	GULF	2	B	60
S06	ENERG	EA	1	A	BGRIM	3	B	60
S06	ENERG	GPSC	1	A	GULF	1	B	60
S06	ENERG	TOP	1	A	BCP	2	B	60
S06	ENERG	TOP	1	A	SPRC	5	B	60
S06	ENERG	GULF	1	A	BGRIM	1	B	60
S06	ENERG	ESSO	1	A	SPRC	1	B	60
S06	ENERG	EA	1	A	GPSC	1	B	50
S06	ENERG	EA	1	A	BPP	6	B	50
S06	ENERG	GULF	1	A	BPP	3	B	50
S06	ENERG	EGCO	1	A	EA	2	B	40
S06	ENERG	TOP	1	A	PTT	2	B	40
S06	ENERG	TOP	1	A	PTG	4	B	40
S06	ENERG	PTT	1	A	BCP	1	B	40
S06	ENERG	PTT	1	A	ESSO	3	B	40
S06	ENERG	PTG	1	A	BANPU	1	B	40
S06	ENERG	PTG	1	A	SPRC	1	B	40
S06	ENERG	OR	1	A	BPP	2	B	30
S13	BANK	BBL	1	A	SCB	1	B	60
S13	BANK	TISCO	1	A	TTB	71	B	60
S13	BANK	KBANK	1	A	BBL	1	B	50
S13	BANK	KBANK	1	A	BAY	5	B	50
S13	BANK	KKP	1	A	TTB	52	B	50
S13	BANK	KBANK	1	A	TTB	106	B	30
S23	ETRON	KCE	1	A	HANA	1	B	70
S23	ETRON	DELTA	1	A	HANA	14	B	50
S24	FIN	SAWAD	1	A	MTC	1	B	80
S24	FIN	AEONTS	1	A	MTC	4	B	60
S24	FIN	SAWAD	1	A	THANI	10	B	60
S24	FIN	AEONTS	1	A	THANI	38	B	50
S24	FIN	MTC	1	A	THANI	9	B	50
S30	TRANS	KEX	1	A	PRM	3	B	40
S33	HELTH	BH	1	A	BDMS	7	B	70
S36	COMM	CPALL	1	A	HMPRO	4	B	60
S36	COMM	GLOBAL	1	A	HMPRO	1	B	50
S36	COMM	CRC	1	A	COM7	1	B	40
S38	TOURISM	CENTEL	1	A	ERW	11	B	50

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

(RPF)