

MARGIN REQUIREMENT						
Effective from 14 October 2021 onwards			Unit : Baht / Contract			
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SET50 Futures	9,695.00	6,814.20	2,936.20	2,423.75	1,703.55	734.05
PRECIOUS METAL FUTURES						
↓ 50 Baht Gold Futures	51,975.00	36,531.00	15,741.00	12,993.75	9,132.75	3,935.25
↓ 10 Baht Gold Futures	10,395.00	7,306.20	3,148.20	2,598.75	1,826.55	787.05
↓ Gold Online Futures	22,750.00	15,990.00	6,890.00	5,687.50	3,997.50	1,722.50
↓ Silver Online Futures	6,755.00	4,747.80	2,045.80	1,688.75	1,186.95	511.45
CURRENCY FUTURES						
USD Futures	630.00	442.80	190.80	157.50	110.70	47.70
AGRICULTURE FUTURES						
↓ RSS3 Futures	31,675.00	22,263.00	9,593.00	31,675.00	22,263.00	9,593.00
Spot Month Margin (LTD-10)	100,100.00	70,356.00	30,316.00	-	-	-
↓ Japanese Rubber	5,705.00	4,009.80	1,727.80	5,705.00	4,009.80	1,727.80
SECTOR FUTURES						
↑ BANK Index Futures	29,925.00	21,033.00	9,063.00	7,481.25	5,258.25	2,265.75
↑ COMM Index Futures	18,550.00	13,038.00	5,618.00	4,637.50	3,259.50	1,404.50
↓ ENERG Index Futures	11,375.00	7,995.00	3,445.00	2,843.75	1,998.75	861.25
↓ FOOD Index Futures	6,160.00	4,329.60	1,865.60	1,540.00	1,082.40	466.40
↓ ICT Index Futures	7,420.00	5,215.20	2,247.20	1,855.00	1,303.80	561.80
INTEREST RATE FUTURES						
↑ 5Y Government Bond	5,145.00	3,616.20	1,558.20	1,286.25	904.05	389.55
3M BIBOR	1,120.00	787.20	339.20	280.00	196.80	84.80
SINGLE STOCK FUTURES						
AAV	350.00	246.00	106.00	87.50	61.50	26.50
↑ ADVANC	9,520.00	6,691.20	2,883.20	2,380.00	1,672.80	720.80
↑ AEONTS	26,600.00	18,696.00	8,056.00	6,650.00	4,674.00	2,014.00
↓ AMATA	1,960.00	1,377.60	593.60	490.00	344.40	148.40
↓ AOT	5,075.00	3,567.00	1,537.00	1,268.75	891.75	384.25
↓ AP Z21X H22X	668.50	469.86	202.46	167.25	117.55	50.65
↓ AP (M22 onwards)**	665.00	467.40	201.40	166.25	116.85	50.35
AWC	455.00	319.80	137.80	113.75	79.95	34.45
BA	1,925.00	1,353.00	583.00	481.25	338.25	145.75
↑ BAM	1,400.00	984.00	424.00	350.00	246.00	106.00
BANPU Z21X H22X M22X	2,243.50	1,576.86	679.46	560.86	394.20	169.86
BANPU (U22 onwards)**	1,890.00	1,328.40	572.40	472.50	332.10	143.10
↑ BAY	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
↓ BBL	8,645.00	6,076.20	2,618.20	2,161.25	1,519.05	654.55
↓ BCH	1,995.00	1,402.20	604.20	498.75	350.55	151.05
↑ BCP	2,800.00	1,968.00	848.00	700.00	492.00	212.00
↓ BCPG	1,330.00	934.80	402.80	332.50	233.70	100.70
↓ BDMS	1,400.00	984.00	424.00	350.00	246.00	106.00
BEAUTY	210.00	147.60	63.60	52.50	36.90	15.90
↓ BEC	2,100.00	1,476.00	636.00	525.00	369.00	159.00
↑ BEM	595.00	418.20	180.20	148.75	104.55	45.05
↓ BGRIM	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
↑ BH	11,340.00	7,970.40	3,434.40	2,835.00	1,992.60	858.60
↓ BJC	2,870.00	2,017.20	869.20	717.50	504.30	217.30
↑ BLA	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
BLAND	105.00	73.80	31.80	26.25	18.45	7.95
↓ BPP	1,575.00	1,107.00	477.00	393.75	276.75	119.25
BTS	630.00	442.80	190.80	157.50	110.70	47.70
↓ CBG	12,320.00	8,659.20	3,731.20	3,080.00	2,164.80	932.80
↑ CENTEL	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
CHG	350.00	246.00	106.00	87.50	61.50	26.50
CK	1,925.00	1,353.00	583.00	481.25	338.25	145.75
↓ CKP	630.00	442.80	190.80	157.50	110.70	47.70
↑ COM7	8,050.00	5,658.00	2,438.00	2,012.50	1,414.50	609.50
↑ CPALL	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
↓ CPF	1,925.00	1,353.00	583.00	481.25	338.25	145.75
↑ CPN	5,145.00	3,616.20	1,558.20	1,286.25	904.05	389.55

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

MARGIN REQUIREMENT						
Effective from 14 October 2021 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CRC	3,080.00	2,164.80	932.80	770.00	541.20	233.20
↑ DELTA	133,000.00	93,480.00	40,280.00	33,250.00	23,370.00	10,070.00
↑ DTAC	5,845.00	4,108.20	1,770.20	1,461.25	1,027.05	442.55
↓ EA	6,195.00	4,354.20	1,876.20	1,548.75	1,088.55	469.05
EASTW	455.00	319.80	137.80	113.75	79.95	34.45
↓ EGCO	11,235.00	7,896.60	3,402.60	2,808.75	1,974.15	850.65
↓ EPG	1,400.00	984.00	424.00	350.00	246.00	106.00
ERW Z21X H22X	708.75	498.15	214.65	177.22	124.56	53.67
ERW (M22 onwards)**	455.00	319.80	137.80	113.75	79.95	34.45
↑ ESSO	980.00	688.80	296.80	245.00	172.20	74.20
↑ GFPT	1,645.00	1,156.20	498.20	411.25	289.05	124.55
↓ GLOBAL Z21X	2,231.25	1,568.25	675.75	557.77	392.03	168.92
↓ GLOBAL (H22 onwards)**	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↓ GPSC	7,000.00	4,920.00	2,120.00	1,750.00	1,230.00	530.00
↓ GULF	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
GUNKUL	490.00	344.40	148.40	122.50	86.10	37.10
↓ HANA	10,080.00	7,084.80	3,052.80	2,520.00	1,771.20	763.20
HMPRO	1,225.00	861.00	371.00	306.25	215.25	92.75
↓ ICHI	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↑ INTUCH	8,120.00	5,707.20	2,459.20	2,030.00	1,426.80	614.80
IRPC	385.00	270.60	116.60	96.25	67.65	29.15
ITD	315.00	221.40	95.40	78.75	55.35	23.85
↓ IVL	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
JAS	280.00	196.80	84.80	70.00	49.20	21.20
↑ JMT	5,600.00	3,936.00	1,696.00	1,400.00	984.00	424.00
↑ KBANK	12,810.00	9,003.60	3,879.60	3,202.50	2,250.90	969.90
↓ KCE	10,010.00	7,035.60	3,031.60	2,502.50	1,758.90	757.90
↓ KEX	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
↓ KKP	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
KTB	735.00	516.60	222.60	183.75	129.15	55.65
↓ KTC	6,790.00	4,772.40	2,056.40	1,697.50	1,193.10	514.10
↓ LH	525.00	369.00	159.00	131.25	92.25	39.75
LPN	455.00	319.80	137.80	113.75	79.95	34.45
↓ M	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
↑ MAJOR	2,765.00	1,943.40	837.40	691.25	485.85	209.35
MBK	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↑ MEGA	5,740.00	4,034.40	1,738.40	1,435.00	1,008.60	434.60
↓ MINT	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
↓ MTC	5,950.00	4,182.00	1,802.00	1,487.50	1,045.50	450.50
↓ OR	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↑ ORI	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ OSP	2,730.00	1,918.80	826.80	682.50	479.70	206.70
↓ PLANB	805.00	565.80	243.80	201.25	141.45	60.95
↓ PRM	770.00	541.20	233.20	192.50	135.30	58.30
↓ PSH	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ PSL	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
↑ PTG	1,680.00	1,180.80	508.80	420.00	295.20	127.20
PTT	2,625.00	1,845.00	795.00	656.25	461.25	198.75
↓ PTTEP	8,855.00	6,223.80	2,681.80	2,213.75	1,555.95	670.45
↓ PTTGC	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
QH	175.00	123.00	53.00	43.75	30.75	13.25
↓ RATCH	3,010.00	2,115.60	911.60	752.50	528.90	227.90
↓ RS	1,925.00	1,353.00	583.00	481.25	338.25	145.75
S	245.00	172.20	74.20	61.25	43.05	18.55
SAMART	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ SAWAD	7,245.00	5,092.20	2,194.20	1,811.25	1,273.05	548.55
↑ SCB	14,385.00	10,110.60	4,356.60	3,596.25	2,527.65	1,089.15
↓ SCC	24,850.00	17,466.00	7,526.00	6,212.50	4,366.50	1,881.50
↓ SCGP	4,970.00	3,493.20	1,505.20	1,242.50	873.30	376.30
↑ SGP	1,330.00	934.80	402.80	332.50	233.70	100.70
↑ SIRI	175.00	123.00	53.00	43.75	30.75	13.25

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

MARGIN REQUIREMENT						
Effective from 14 October 2021 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SPALI	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ SPCG	1,225.00	861.00	371.00	306.25	215.25	92.75
↑ SPRC	1,120.00	787.20	339.20	280.00	196.80	84.80
↓ STA	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
STEC	1,365.00	959.40	413.40	341.25	239.85	103.35
↓ STGT	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
STPI	560.00	393.60	169.60	140.00	98.40	42.40
SUPER	105.00	73.80	31.80	26.25	18.45	7.95
↓ TASCO	1,645.00	1,156.20	498.20	411.25	289.05	124.55
↓ 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	455.00	319.80	137.80	113.75	79.95	34.45
↓ THCOM	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↓ THG	2,765.00	1,943.40	837.40	691.25	485.85	209.35
↓ TISCO	6,475.00	4,551.00	1,961.00	1,618.75	1,137.75	490.25
↓ TKN	840.00	590.40	254.40	210.00	147.60	63.60
↓ TOA	3,080.00	2,164.80	932.80	770.00	541.20	233.20
↑ TOP	4,865.00	3,419.40	1,473.40	1,216.25	854.85	368.35
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	10,325.00	7,257.00	3,127.00	2,581.25	1,814.25	781.75
↑ TRUE	385.00	270.60	116.60	96.25	67.65	29.15
↓ TTA	2,800.00	1,968.00	848.00	700.00	492.00	212.00
TTB	105.00	73.80	31.80	26.25	18.45	7.95
↑ TTCL	770.00	541.20	233.20	192.50	135.30	58.30
↓ TTW	595.00	418.20	180.20	148.75	104.55	45.05
↑ TU	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↓ TVO	3,045.00	2,140.20	922.20	761.25	535.05	230.55
UNIQ	805.00	565.80	243.80	201.25	141.45	60.95
↓ VGI	665.00	467.40	201.40	166.25	116.85	50.35
↑ VNG	1,295.00	910.20	392.20	323.75	227.55	98.05
↓ VNT	3,255.00	2,287.80	985.80	813.75	571.95	246.45
↓ 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 แต่ในกรณีที่สัญญามีอักษรลงท้ายเป็น X หรือ Y หรือ Z จะมี Multiplier เปลี่ยนแปลงไป โดยสามารถพิจารณาค่า Multiplier สำหรับสัญญาที่มีการเปลี่ยนแปลงได้ ดังตารางต่อไปนี้

MULTIPLIER ของสัญญาที่มีการ CORPORATE ADJUST		
UNDERLYING	SERIES	CONTRACT SIZE
GLOBAL	Z21X	1,045
AP	Z21X H22X	1,006
ERW	Z21X H22X	1,558
BANPU	Z21X H22X M22X	1,187

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
I01	INDEX	COMM	1	A	SET50	2	B	60
I01	INDEX	COMM	1	A	FOOD	3	B	50
I01	INDEX	BANK	1	A	SET50	2	B	50
I01	INDEX	SET50	1	A	FOOD	1	B	50
MT1	METAL	GOLD	1	A	GO	3	B	70
MT1	METAL	GOLD	1	A	GOLD-D	7	B	70
MT1	METAL	GO	1	A	GOLD-D	3	B	70
S01	ICT	DTAC	1	A	TRUE	11	B	50
S01	ICT	ADVANC	1	A	THCOM	18	B	40
S01	ICT	TRUE	1	A	JAS	1	B	40
S02	PROP	AMATA	1	A	WHA	6	B	60
S02	PROP	AMATA	1	A	ORI	2	B	40
S02	PROP	PSH	1	A	AWC	3	B	40
S02	PROP	LH	1	A	BLAND	7	B	40
S02	PROP	AP	1	A	LH	1	B	30
S06	ENERG	PTTEP	1	A	TOP	2	B	70
S06	ENERG	PTTEP	1	A	SPRC	12	B	60
S06	ENERG	TOP	1	A	SPRC	5	B	60
S06	ENERG	TOP	1	A	IRPC	13	B	60
S06	ENERG	PTT	1	A	IRPC	10	B	60
S06	ENERG	PTTEP	1	A	IRPC	28	B	50
S06	ENERG	TOP	1	A	BCP	2	B	50
S06	ENERG	TOP	1	A	SGP	4	B	50
S06	ENERG	BCP	1	A	ESSO	3	B	50
S06	ENERG	BCP	1	A	IRPC	7	B	50
S06	ENERG	SGP	1	A	SPRC	1	B	50
S06	ENERG	PTTEP	1	A	SGP	8	B	40
S06	ENERG	SGP	1	A	IRPC	3	B	40
S06	ENERG	SPRC	1	A	IRPC	2	B	40
S06	ENERG	RATCH	1	A	GULF	1	B	30
S06	ENERG	RATCH	1	A	GUNKUL	9	B	30
S06	ENERG	OR	1	A	PTG	2	B	30
S06	ENERG	BANPU	1	A	SPRC	1	B	30
S06	ENERG	TTW	1	A	WHAUP	3	B	30
S13	BANK	KBANK	1	A	BBL	1	B	80
S13	BANK	KBANK	1	A	SCB	1	B	70
S13	BANK	KBANK	1	A	TTB	115	B	70
S13	BANK	BBL	1	A	KTB	10	B	70
S13	BANK	BBL	1	A	TTB	106	B	70
S13	BANK	KBANK	1	A	KKP	2	B	60
S13	BANK	KBANK	1	A	KTB	11	B	60
S13	BANK	BBL	1	A	KKP	2	B	60
S13	BANK	KTB	1	A	TTB	10	B	60
S13	BANK	SCB	1	A	KTB	10	B	50
S13	BANK	KKP	1	A	TTB	50	B	50
S13	BANK	KKP	1	A	KTB	5	B	40
S16	FOOD	CBG	1	A	ICHI	11	B	40
S16	FOOD	M	1	A	MINT	2	B	30
S23	ETRON	KCE	1	A	HANA	1	B	70
S24	FIN	AEONTS	1	A	SAWAD	3	B	60
S24	FIN	AEONTS	1	A	KTC	3	B	60
S24	FIN	SAWAD	1	A	MTC	1	B	60
S24	FIN	AEONTS	1	A	MTC	3	B	50
S24	FIN	MTC	1	A	JMT	1	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	1	B	80
S30	TRANS	BTS	1	A	BEM	1	B	60
S30	TRANS	AOT	1	A	AAV	23	B	50
S30	TRANS	BA	1	A	PRM	2	B	30
S33	HEALTH	BCH	1	A	CHG	6	B	60
S36	COMM	CRC	1	A	RS	2	B	50
S46	CONS	CK	1	A	STEC	2	B	70
S46	CONS	CK	1	A	UNIQ	3	B	60
S46	CONS	STEC	1	A	UNIQ	2	B	60
S46	CONS	UNIQ	1	A	ITD	3	B	60
S46	CONS	CK	1	A	ITD	9	B	50
S46	CONS	STEC	1	A	ITD	6	B	50
S46	CONS	UNIQ	1	A	STPI	2	B	40
S46	CONS	STPI	1	A	ITD	2	B	40

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