

MARGIN REQUIREMENT						
Effective from 26 March 2021 onwards						
Unit : Baht / Contract						
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50 Futures	14,665.00	10,307.40	4,441.40	3,666.25	2,576.85	1,110.35
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	61,600.00	43,296.00	18,656.00	15,400.00	10,824.00	4,664.00
10 Baht Gold Futures	12,320.00	8,659.20	3,731.20	3,080.00	2,164.80	932.80
Gold Online Futures	27,825.00	19,557.00	8,427.00	6,956.25	4,889.25	2,106.75
Silver Online Futures	9,730.00	6,838.80	2,946.80	19,460.00	13,677.60	5,893.60
CURRENCY FUTURES						
USD Futures	490.00	344.40	148.40	122.50	86.10	37.10
AGRICULTURE FUTURES						
RSS3 Futures	41,125.00	28,905.00	12,455.00	41,125.00	28,905.00	12,455.00
Spot Month Margin (LTD-10)	130,025.00	91,389.00	39,379.00	-	-	-
Japanese Rubber	7,245.00	5,092.20	2,194.20	7,245.00	5,092.20	2,194.20
SECTOR FUTURES						
BANK Index Futures	38,325.00	26,937.00	11,607.00	9,581.25	6,734.25	2,901.75
COMM Index Futures	20,650.00	14,514.00	6,254.00	5,162.50	3,628.50	1,563.50
ENERG Index Futures	19,775.00	13,899.00	5,989.00	4,943.75	3,474.75	1,497.25
FOOD Index Futures	7,770.00	5,461.20	2,353.20	1,942.50	1,365.30	588.30
ICT Index Futures	6,755.00	4,747.80	2,045.80	1,688.75	1,186.95	511.45
INTEREST RATE FUTURES						
5Y Government Bond	8,680.00	6,100.80	2,628.80	2,170.00	1,525.20	657.20
3M BIBOR	1,120.00	787.20	339.20	280.00	196.80	84.80
SINGLE STOCK FUTURES						
AAV	525.00	369.00	159.00	131.25	92.25	39.75
ADVANC	9,870.00	6,937.20	2,989.20	2,467.50	1,734.30	747.30
AEONTS	45,500.00	31,980.00	13,780.00	11,375.00	7,995.00	3,445.00
AMATA H21X M21X	2,399.25	1,686.33	726.63	599.76	421.55	181.64
AMATA (U21 onwards)*	2,380.00	1,672.80	720.80	595.00	418.20	180.20
AOT	7,070.00	4,969.20	2,141.20	1,767.50	1,242.30	535.30
AP	1,015.00	713.40	307.40	253.75	178.35	76.85
BA	1,085.00	762.60	328.60	271.25	190.65	82.15
BANPU	1,890.00	1,328.40	572.40	472.50	332.10	143.10
BAY	4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50
BBL	13,895.00	9,766.20	4,208.20	3,473.75	2,441.55	1,052.05
BCH	1,435.00	1,008.60	434.60	358.75	252.15	108.65
BGP	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
BCPG H21X M21X U21X	1,846.25	1,297.65	559.15	461.37	324.28	139.73
BCPG (Z21 onwards)*	1,820.00	1,279.20	551.20	455.00	319.80	137.80
BDMS	2,030.00	1,426.80	614.80	507.50	356.70	153.70
BEAUTY	315.00	221.40	95.40	78.75	55.35	23.85
BEC	1,260.00	885.60	381.60	315.00	221.40	95.40
BEM	630.00	442.80	190.80	157.50	110.70	47.70
BGRIM	6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10
BH	16,450.00	11,562.00	4,982.00	4,112.50	2,890.50	1,245.50
BJC	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
BLA	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
BLAND	175.00	123.00	53.00	43.75	30.75	13.25
BPP	2,450.00	1,722.00	742.00	612.50	430.50	185.50
BTS H21X	922.25	648.21	279.31	230.46	161.98	69.80
BTS (M21 onwards)*	910.00	639.60	275.60	227.50	159.90	68.90
CBG	17,675.00	12,423.00	5,353.00	4,418.75	3,105.75	1,338.25
CENTEL	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
CHG	245.00	172.20	74.20	61.25	43.05	18.55
CK	1,890.00	1,328.40	572.40	472.50	332.10	143.10
CKP	595.00	418.20	180.20	148.75	104.55	45.05
COM7 H21X	7,204.75	5,063.91	2,182.01	1,801.07	1,265.89	545.47
COM7 (M21 onwards)*	7,140.00	5,018.40	2,162.40	1,785.00	1,254.60	540.60
CPALL	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
CPF	2,730.00	1,918.80	826.80	682.50	479.70	206.70
CPN	7,525.00	5,289.00	2,279.00	1,881.25	1,322.25	569.75
DELTA	209,230.00	147,058.80	63,366.80	52,307.50	36,764.70	15,841.70

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

MARGIN REQUIREMENT						
Effective from 26 March 2021 onwards						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
DTAC	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
EA	9,555.00	6,715.80	2,893.80	2,388.75	1,678.95	723.45
EASTW	560.00	393.60	169.60	140.00	98.40	42.40
EGCO	18,025.00	12,669.00	5,459.00	4,506.25	3,167.25	1,364.75
EPG	1,435.00	1,008.60	434.60	358.75	252.15	108.65
ERW	875.00	615.00	265.00	218.75	153.75	66.25
ESSO	1,400.00	984.00	424.00	350.00	246.00	106.00
GFPT	1,365.00	959.40	413.40	341.25	239.85	103.35
GLOBAL H21X M21X U21X Z21X	3,036.25	2,134.05	919.55	758.93	533.42	229.85
GLOBAL (H22 onwards)*	2,905.00	2,041.80	879.80	726.25	510.45	219.95
GPSC	10,605.00	7,453.80	3,211.80	2,651.25	1,863.45	802.95
GULF H21Y	19,647.25	13,809.21	5,950.31	4,911.61	3,452.16	1,487.52
GULF M21X	3,927.00	2,760.12	1,189.32	981.93	690.16	297.39
GULF (U21 onwards)*	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
↑ GUNKUL	385.00	270.60	116.60	96.25	67.65	29.15
HANA	8,785.00	6,174.60	2,660.60	2,196.25	1,543.65	665.15
HMPRO	1,470.00	1,033.20	445.20	367.50	258.30	111.30
ICHI	2,380.00	1,672.80	720.80	595.00	418.20	180.20
INTUCH	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
IRPC	525.00	369.00	159.00	131.25	92.25	39.75
ITD	140.00	98.40	42.40	35.00	24.60	10.60
IVL	6,300.00	4,428.00	1,908.00	1,575.00	1,107.00	477.00
JAS	315.00	221.40	95.40	78.75	55.35	23.85
JMT	6,195.00	4,354.20	1,876.20	1,548.75	1,088.55	469.05
KBANK	19,425.00	13,653.00	5,883.00	4,856.25	3,413.25	1,470.75
KCE	9,625.00	6,765.00	2,915.00	2,406.25	1,691.25	728.75
KKP	6,965.00	4,895.40	2,109.40	1,741.25	1,223.85	527.35
KTB	1,330.00	934.80	402.80	332.50	233.70	100.70
KTC	8,645.00	6,076.20	2,618.20	2,161.25	1,519.05	654.55
LH	770.00	541.20	233.20	192.50	135.30	58.30
LPN	595.00	418.20	180.20	148.75	104.55	45.05
M	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
MAJOR	3,150.00	2,214.00	954.00	787.50	553.50	238.50
MBK	1,540.00	1,082.40	466.40	385.00	270.60	116.60
MEGA	5,075.00	3,567.00	1,537.00	1,268.75	891.75	384.25
MINT H21X	4,656.75	3,273.03	1,410.33	1,164.24	818.29	352.60
MINT (M21 onwards)*	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
MTC	8,050.00	5,658.00	2,438.00	2,012.50	1,414.50	609.50
ORI	1,015.00	713.40	307.40	253.75	178.35	76.85
OSP	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
PLANB	1,120.00	787.20	339.20	280.00	196.80	84.80
PRM	1,225.00	861.00	371.00	306.25	215.25	92.75
PSH	1,260.00	885.60	381.60	315.00	221.40	95.40
PSL	1,610.00	1,131.60	487.60	402.50	282.90	121.90
PTG	2,380.00	1,672.80	720.80	595.00	418.20	180.20
PTT	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
PTTEP	12,110.00	8,511.60	3,667.60	3,027.50	2,127.90	916.90
PTTGC	7,840.00	5,510.40	2,374.40	1,960.00	1,377.60	593.60
QH	210.00	147.60	63.60	52.50	36.90	15.90
RATCH	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
RS	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
S	245.00	172.20	74.20	61.25	43.05	18.55
SAMART	1,330.00	934.80	402.80	332.50	233.70	100.70
SAWAD	9,275.00	6,519.00	2,809.00	2,318.75	1,629.75	702.25
SCB	12,180.00	8,560.80	3,688.80	3,045.00	2,140.20	922.20
SCC	27,650.00	19,434.00	8,374.00	6,912.50	4,858.50	2,093.50
SGP	1,120.00	787.20	339.20	280.00	196.80	84.80
SIRI	140.00	98.40	42.40	35.00	24.60	10.60
SPALI	2,450.00	1,722.00	742.00	612.50	430.50	185.50

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

MARGIN REQUIREMENT						
Effective from 26 March 2021 onwards						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SPCG	1,925.00	1,353.00	583.00	481.25	338.25	145.75
SPRC	1,645.00	1,156.20	498.20	411.25	289.05	124.55
STA	8,400.00	5,904.00	2,544.00	2,100.00	1,476.00	636.00
STEC	1,400.00	984.00	424.00	350.00	246.00	106.00
STPI	560.00	393.60	169.60	140.00	98.40	42.40
SUPER	175.00	123.00	53.00	43.75	30.75	13.25
TASCO	2,975.00	2,091.00	901.00	743.75	522.75	225.25
TCAP	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
THAI	735.00	516.60	222.60	183.75	129.15	55.65
THANI	H21X M21X	750.75	527.67	227.37	187.88	132.05
THANI	(U21 onwards)*	560.00	393.60	169.60	140.00	98.40
THCOM	1,960.00	1,377.60	593.60	490.00	344.40	148.40
THG	1,820.00	1,279.20	551.20	455.00	319.80	137.80
TISCO	10,220.00	7,183.20	3,095.20	2,555.00	1,795.80	773.80
TKN	1,960.00	1,377.60	593.60	490.00	344.40	148.40
TMB	175.00	123.00	53.00	43.75	30.75	13.25
TOA	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
TOP	8,435.00	5,928.60	2,554.60	2,108.75	1,482.15	638.65
TPIPL	210.00	147.60	63.60	52.50	36.90	15.90
TPIPP	350.00	246.00	106.00	87.50	61.50	26.50
TQM	19,075.00	13,407.00	5,777.00	4,768.75	3,351.75	1,444.25
TRUE	385.00	270.60	116.60	96.25	67.65	29.15
TTA	1,260.00	885.60	381.60	315.00	221.40	95.40
TTCL	1,435.00	1,008.60	434.60	358.75	252.15	108.65
TTW	910.00	639.60	275.60	227.50	159.90	68.90
TU	1,330.00	934.80	402.80	332.50	233.70	100.70
TVO	3,255.00	2,287.80	985.80	813.75	571.95	246.45
UNIQ	560.00	393.60	169.60	140.00	98.40	42.40
VGI	1,085.00	762.60	328.60	271.25	190.65	82.15
VNG	875.00	615.00	265.00	218.75	153.75	66.25
VNT	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
WHA	420.00	295.20	127.20	105.00	73.80	31.80
WHAUP	350.00	246.00	106.00	87.50	61.50	26.50

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
GULF	H21Y	5,057
GULF	M21X	1,011
THANI	H21X M21X	1,342
BTS	H21X	1,013
COM7	H21X	1,009
MINT	H21X	1,008
AMATA	H21X M21X	1,008
BCPG	H21X M21X U21X	1,014
GLOBAL	H21X M21X U21X Z21X	1,045

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
I01	INDEX	ENERG	1	A	SET50	1	B	70
I01	INDEX	BANK	1	A	SET50	2	B	60
I01	INDEX	COMM	1	A	SET50	2	B	60
I01	INDEX	COMM	1	A	FOOD	3	B	60
I01	INDEX	SET50	1	A	FOOD	1	B	60
I01	INDEX	BANK	1	A	FOOD	3	B	50
MT1	METAL	GOLD	1	A	GO	2	B	90
MT1	METAL	GOLD	1	A	GOLD-D	7	B	60
MT1	METAL	GO	1	A	GOLD-D	3	B	60
RU1	RUBBER	RSS3	1	A	JRF	5	B	50
S02	PROP	CPN	1	A	AMATA	3	B	50
S02	PROP	CPN	1	A	WHA	16	B	50
S02	PROP	AMATA	1	A	WHA	5	B	50
S02	PROP	LH	1	A	WHA	2	B	50
S02	PROP	AP	1	A	ORI	1	B	50
S02	PROP	CPN	1	A	MBK	4	B	40
S02	PROP	CPN	1	A	SIRI	60	B	40
S02	PROP	SPALI	1	A	AP	3	B	40
S02	PROP	SPALI	1	A	ORI	3	B	40
S06	ENERG	PTTEP	1	A	SPRC	12	B	70
S06	ENERG	GPSC	1	A	EA	1	B	70
S06	ENERG	GPSC	1	A	BGRIM	2	B	70
S06	ENERG	EA	1	A	BGRIM	1	B	70
S06	ENERG	TOP	1	A	BCP	2	B	70
S06	ENERG	TOP	1	A	SPRC	6	B	70
S06	ENERG	TOP	1	A	ESSO	7	B	70
S06	ENERG	TOP	1	A	IRPC	16	B	70
S06	ENERG	BGRIM	1	A	GULF	1	B	70
S06	ENERG	EGCO	1	A	BGRIM	4	B	60
S06	ENERG	PTTEP	1	A	TOP	2	B	60
S06	ENERG	PTTEP	1	A	PTT	3	B	60
S06	ENERG	PTTEP	1	A	BCP	4	B	60
S06	ENERG	PTTEP	1	A	SGP	10	B	60
S06	ENERG	PTTEP	1	A	ESSO	12	B	60
S06	ENERG	PTTEP	1	A	IRPC	30	B	60
S06	ENERG	GPSC	1	A	GULF	2	B	60
S06	ENERG	GPSC	1	A	SUPER	79	B	60
S06	ENERG	EA	1	A	SUPER	65	B	60
S06	ENERG	TOP	1	A	PTT	1	B	60
S06	ENERG	BGRIM	1	A	SUPER	50	B	60
S06	ENERG	PTT	1	A	IRPC	11	B	60
S06	ENERG	BCP	1	A	SPRC	3	B	60
S06	ENERG	BCP	1	A	ESSO	3	B	60
S06	ENERG	BANPU	1	A	ESSO	1	B	60
S06	ENERG	SPRC	1	A	ESSO	1	B	60
S06	ENERG	SPRC	1	A	IRPC	3	B	60
S06	ENERG	ESSO	1	A	IRPC	2	B	60
S06	ENERG	EGCO	1	A	PTT	4	B	50
S06	ENERG	EGCO	1	A	GULF	5	B	50
S06	ENERG	EGCO	1	A	BPP	9	B	50
S06	ENERG	EGCO	1	A	CKP	40	B	50
S06	ENERG	EGCO	1	A	SUPER	179	B	50
S06	ENERG	GPSC	1	A	RATCH	2	B	50
S06	ENERG	TOP	1	A	SGP	5	B	50

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

(RPF)

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S06	ENERG	RATCH	1	A	BGRIM	1	B	50
S06	ENERG	PTT	1	A	ESSO	5	B	50
S06	ENERG	BCP	1	A	IRPC	7	B	50
S06	ENERG	PTG	1	A	BCPG	1	B	50
S06	ENERG	BANPU	1	A	IRPC	3	B	50
S06	ENERG	EGCO	1	A	GPSC	2	B	40
S06	ENERG	EGCO	1	A	EA	3	B	40
S06	ENERG	EA	1	A	RATCH	1	B	40
S06	ENERG	PTT	1	A	BCP	1	B	40
S06	ENERG	PTT	1	A	WHAUP	10	B	40
S06	ENERG	BCP	1	A	BANPU	2	B	40
S06	ENERG	SGP	1	A	SPRC	1	B	40
S06	ENERG	SGP	1	A	ESSO	1	B	40
S13	BANK	KTB	1	A	TMB	11	B	80
S13	BANK	KBANK	1	A	BBL	1	B	70
S13	BANK	KBANK	1	A	SCB	1	B	70
S13	BANK	KBANK	1	A	KTB	11	B	70
S13	BANK	KBANK	1	A	TMB	121	B	70
S13	BANK	BBL	1	A	KTB	10	B	70
S13	BANK	BBL	1	A	TMB	106	B	70
S13	BANK	SCB	1	A	KTB	8	B	70
S13	BANK	BBL	1	A	SCB	1	B	60
S13	BANK	SCB	1	A	TMB	88	B	60
S13	BANK	KBANK	1	A	TISCO	1	B	50
S13	BANK	KBANK	1	A	KKP	2	B	50
S13	BANK	BBL	1	A	KKP	2	B	50
S13	BANK	TISCO	1	A	TMB	81	B	50
S13	BANK	KKP	1	A	KTB	5	B	50
S16	FOOD	OSP	1	A	ICHI	3	B	50
S18	PETRO	PTTGC	1	A	IVL	2	B	50
S18	PETRO	PTTGC	1	A	VNT	2	B	50
S23	ETRON	KCE	1	A	HANA	1	B	70
S24	FIN	MTC	1	A	SAWAD	1	B	50
S24	FIN	MTC	1	A	KTC	1	B	50
S24	FIN	SAWAD	1	A	KTC	1	B	50
S30	TRANS	AOT	1	A	AAV	24	B	40
S30	TRANS	PSL	1	A	AAV	3	B	30
S36	COMM	MEGA	1	A	BJC	1	B	50
S36	COMM	COM7	1	A	BEAUTY	26	B	40
S36	COMM	BJC	1	A	BEAUTY	19	B	40
S46	CONS	CK	1	A	STEC	1	B	50

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