

MARGIN REQUIREMENT						
Effective from 11 May 2021 onwards			Unit : Baht / Contract			
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50 Futures	14,770.00	10,381.20	4,473.20	3,692.50	2,595.30	1,118.30
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	58,625.00	41,205.00	17,755.00	14,656.25	10,301.25	4,438.75
10 Baht Gold Futures	11,725.00	8,241.00	3,551.00	2,931.25	2,060.25	887.75
Gold Online Futures	26,425.00	18,573.00	8,003.00	6,606.25	4,643.25	2,000.75
Silver Online Futures	9,275.00	6,519.00	2,809.00	18,550.00	13,038.00	5,618.00
CURRENCY FUTURES						
USD Futures	490.00	344.40	148.40	122.50	86.10	37.10
AGRICULTURE FUTURES						
RSS3 Futures	43,575.00	30,627.00	13,197.00	43,575.00	30,627.00	13,197.00
Spot Month Margin (LTD-10)	137,725.00	96,801.00	41,711.00	-	-	-
Japanese Rubber	7,945.00	5,584.20	2,406.20	7,945.00	5,584.20	2,406.20
SECTOR FUTURES						
BANK Index Futures	40,250.00	28,290.00	12,190.00	10,062.50	7,072.50	3,047.50
COMM Index Futures	21,700.00	15,252.00	6,572.00	5,425.00	3,813.00	1,643.00
ENERG Index Futures	19,600.00	13,776.00	5,936.00	4,900.00	3,444.00	1,484.00
FOOD Index Futures	7,770.00	5,461.20	2,353.20	1,942.50	1,365.30	588.30
ICT Index Futures	6,370.00	4,477.20	1,929.20	1,592.50	1,119.30	482.30
INTEREST RATE FUTURES						
5Y Government Bond	8,540.00	6,002.40	2,586.40	2,135.00	1,500.60	646.60
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	9,415.00	6,617.40	2,851.40	2,353.75	1,654.35	712.85
AEONTS	31,325.00	22,017.00	9,487.00	7,831.25	5,504.25	2,371.75
AMATA M21X	2,611.00	1,835.16	790.76	652.68	458.74	197.67
AMATA (U21 onwards)*	2,590.00	1,820.40	784.40	647.50	455.10	196.10
AOT	7,630.00	5,362.80	2,310.80	1,907.50	1,340.70	577.70
↓ AP M21X U21X Z21X H22X	1,085.00	762.60	328.60	271.12	190.56	82.11
↓ AP (M22 onwards)*	1,078.00	757.68	326.48	269.50	189.42	81.62
BA	1,295.00	910.20	392.20	323.75	227.55	98.05
BANPU	1,890.00	1,328.40	572.40	472.50	332.10	143.10
BAY	4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
BBL	14,140.00	9,938.40	4,282.40	3,535.00	2,484.60	1,070.60
BCH	1,435.00	1,008.60	434.60	358.75	252.15	108.65
BCP	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
BCPG 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	1,995.00	1,402.20	604.20	498.75	350.55	151.05
BEAUTY	315.00	221.40	95.40	78.75	55.35	23.85
BEC	1,365.00	959.40	413.40	341.25	239.85	103.35
BEM	630.00	442.80	190.80	157.50	110.70	47.70
BGRIM	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
BH	14,525.00	10,209.00	4,399.00	3,631.25	2,552.25	1,099.75
BJC	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
BLA	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
BLAND	140.00	98.40	42.40	35.00	24.60	10.60
BPP	2,065.00	1,451.40	625.40	516.25	362.85	156.35
BTS	875.00	615.00	265.00	218.75	153.75	66.25
CBG	17,010.00	11,955.60	5,151.60	4,252.50	2,988.90	1,287.90
CENTEL	5,460.00	3,837.60	1,653.60	1,365.00	959.40	413.40
CHG	245.00	172.20	74.20	61.25	43.05	18.55
CK	1,960.00	1,377.60	593.60	490.00	344.40	148.40
CKP	665.00	467.40	201.40	166.25	116.85	50.35
COM7	8,820.00	6,199.20	2,671.20	2,205.00	1,549.80	667.80
CPALL	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
CPF	2,835.00	1,992.60	858.60	708.75	498.15	214.65
CPN	7,525.00	5,289.00	2,279.00	1,881.25	1,322.25	569.75
DELTA	87,675.00	61,623.00	26,553.00	21,918.75	15,405.75	6,638.25

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
DTAC	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
EA	8,400.00	5,904.00	2,544.00	2,100.00	1,476.00	636.00
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	1,400.00	984.00	424.00	350.00	246.00	106.00
↓ ERW M21X U21X Z21X H22X	805.00	565.80	243.80	201.76	141.81	61.10
↓ ERW (M22 onwards)*	516.25	362.85	156.35	129.50	91.02	39.22
ESSO	1,365.00	959.40	413.40	341.25	239.85	103.35
GFPT	1,295.00	910.20	392.20	323.75	227.55	98.05
GLOBAL M21X U21X Z21X	2,852.50	2,004.90	863.90	713.21	501.29	216.00
GLOBAL (H22 onwards)*	2,730.00	1,918.80	826.80	682.50	479.70	206.70
GPSC	9,905.00	6,961.80	2,999.80	2,476.25	1,740.45	749.95
GULF M21X	3,857.00	2,710.92	1,168.12	964.24	677.72	292.03
GULF (U21 onwards)*	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
GUNKUL	455.00	319.80	137.80	113.75	79.95	34.45
HANA	8,750.00	6,150.00	2,650.00	2,187.50	1,537.50	662.50
HMPRO	1,540.00	1,082.40	466.40	385.00	270.60	116.60
ICHI	2,380.00	1,672.80	720.80	595.00	418.20	180.20
INTUCH	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
IRPC	525.00	369.00	159.00	131.25	92.25	39.75
ITD	210.00	147.60	63.60	52.50	36.90	15.90
IVL	6,790.00	4,772.40	2,056.40	1,697.50	1,193.10	514.10
JAS	280.00	196.80	84.80	70.00	49.20	21.20
JMT	6,930.00	4,870.80	2,098.80	1,732.50	1,217.70	524.70
KBANK	20,300.00	14,268.00	6,148.00	5,075.00	3,567.00	1,537.00
KCE	9,030.00	6,346.80	2,734.80	2,257.50	1,586.70	683.70
KKP	7,175.00	5,043.00	2,173.00	1,793.75	1,260.75	543.25
KTB	1,330.00	934.80	402.80	332.50	233.70	100.70
KTC	9,590.00	6,740.40	2,904.40	2,397.50	1,685.10	726.10
LH	770.00	541.20	233.20	192.50	135.30	58.30
LPN	630.00	442.80	190.80	157.50	110.70	47.70
M	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
MAJOR	3,045.00	2,140.20	922.20	761.25	535.05	230.55
MBK	1,750.00	1,230.00	530.00	437.50	307.50	132.50
MEGA	4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
MINT	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
MTC	8,365.00	5,879.40	2,533.40	2,091.25	1,469.85	633.35
ORI	1,085.00	762.60	328.60	271.25	190.65	82.15
OSP	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
PLANB	1,155.00	811.80	349.80	288.75	202.95	87.45
PRM	1,225.00	861.00	371.00	306.25	215.25	92.75
PSH	1,295.00	910.20	392.20	323.75	227.55	98.05
PSL	2,555.00	1,795.80	773.80	638.75	448.95	193.45
PTG	2,520.00	1,771.20	763.20	630.00	442.80	190.80
PTT	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
PTTEP	12,740.00	8,954.40	3,858.40	3,185.00	2,238.60	964.60
PTTGC	8,050.00	5,658.00	2,438.00	2,012.50	1,414.50	609.50
QH	210.00	147.60	63.60	52.50	36.90	15.90
RATCH	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
RS	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
S	245.00	172.20	74.20	61.25	43.05	18.55
SAMART	1,610.00	1,131.60	487.60	402.50	282.90	121.90
SAWAD	11,270.00	7,921.20	3,413.20	2,817.50	1,980.30	853.30
SCB	12,880.00	9,052.80	3,900.80	3,220.00	2,263.20	975.20
SCC	26,775.00	18,819.00	8,109.00	6,693.75	4,704.75	2,027.25
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	2,555.00	1,795.80	773.80	638.75	448.95	193.45

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Effective from 11 May 2021 onwards						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SPCG	1,890.00	1,328.40	572.40	472.50	332.10	143.10
SPRC	1,680.00	1,180.80	508.80	420.00	295.20	127.20
STA	8,400.00	5,904.00	2,544.00	2,100.00	1,476.00	636.00
STEC	1,610.00	1,131.60	487.60	402.50	282.90	121.90
STPI	735.00	516.60	222.60	183.75	129.15	55.65
SUPER	175.00	123.00	53.00	43.75	30.75	13.25
TASCO	2,940.00	2,066.40	890.40	735.00	516.60	222.60
TCAP	4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
THAI	735.00	516.60	222.60	183.75	129.15	55.65
THANI	750.75	527.67	227.37	187.88	132.05	56.90
THANI (U21 onwards)*	560.00	393.60	169.60	140.00	98.40	42.40
THCOM	1,855.00	1,303.80	561.80	463.75	325.95	140.45
THG	1,750.00	1,230.00	530.00	437.50	307.50	132.50
TISCO	10,640.00	7,478.40	3,222.40	2,660.00	1,869.60	805.60
TKN	1,785.00	1,254.60	540.60	446.25	313.65	135.15
TMB	175.00	123.00	53.00	43.75	30.75	13.25
TOA	3,185.00	2,238.60	964.60	796.25	559.65	241.15
TOP	8,645.00	6,076.20	2,618.20	2,161.25	1,519.05	654.55
TPIPL	210.00	147.60	63.60	52.50	36.90	15.90
TPIPP	315.00	221.40	95.40	78.75	55.35	23.85
TQM	18,725.00	13,161.00	5,671.00	4,681.25	3,290.25	1,417.75
TRUE	385.00	270.60	116.60	96.25	67.65	29.15
TTA	1,995.00	1,402.20	604.20	498.75	350.55	151.05
TTCL	1,295.00	910.20	392.20	323.75	227.55	98.05
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	770.00	541.20	233.20	192.50	135.30	58.30
VGI	1,120.00	787.20	339.20	280.00	196.80	84.80
VNG	1,225.00	861.00	371.00	306.25	215.25	92.75
VNT	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
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

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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	M21X	1,011
THANI	M21X	1,342
AMATA	M21X	1,008
BCPG	M21X U21X	1,014
GLOBAL	M21X U21X Z21X	1,045
AP	M21X U21X Z21X H22X	1,006
ERW	M21X U21X Z21X H22X	1,558

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
I01	INDEX	COMM	1	A	SET50	2	B	70
I01	INDEX	COMM	1	A	FOOD	3	B	60
I01	INDEX	ENERG	1	A	SET50	1	B	60
I01	INDEX	SET50	1	A	FOOD	1	B	60
MT1	METAL	GOLD	1	A	GO	2	B	70
MT1	METAL	GOLD-D	1	A	SVF	2	B	40
RU1	RUBBER	RSS3	1	A	JRF	5	B	60
S01	ICT	ADVANC	1	A	TRUE	52	B	60
S01	ICT	ADVANC	1	A	INTUCH	3	B	50
S01	ICT	ADVANC	1	A	DTAC	5	B	50
S01	ICT	INTUCH	1	A	DTAC	2	B	50
S01	ICT	INTUCH	1	A	TRUE	17	B	50
S01	ICT	DTAC	1	A	TRUE	10	B	50
S01	ICT	TRUE	1	A	JAS	1	B	50
S02	PROP	AMATA	1	A	WHA	5	B	60
S02	PROP	S	1	A	BLAND	2	B	40
S02	PROP	BLAND	1	A	SIRI	1	B	40
S06	ENERG	GPSC	1	A	EA	1	B	70
S06	ENERG	TOP	1	A	ESSO	7	B	70
S06	ENERG	PTTEP	1	A	TOP	2	B	60
S06	ENERG	PTTEP	1	A	PTT	3	B	60
S06	ENERG	TOP	1	A	PTT	2	B	60
S06	ENERG	TOP	1	A	BCP	2	B	60
S06	ENERG	TOP	1	A	SPRC	7	B	60
S06	ENERG	SPRC	1	A	ESSO	1	B	60
S06	ENERG	EGCO	1	A	BCPG	12	B	50
S06	ENERG	PTTEP	1	A	BCP	4	B	50
S06	ENERG	PTTEP	1	A	ESSO	13	B	50
S06	ENERG	EA	1	A	GULF	2	B	50
S06	ENERG	PTT	1	A	BCP	1	B	50
S06	ENERG	BCP	1	A	ESSO	3	B	50
S13	BANK	KBANK	1	A	SCB	1	B	70
S13	BANK	KBANK	1	A	BBL	1	B	60
S13	BANK	KBANK	1	A	KTB	12	B	60
S13	BANK	BBL	1	A	SCB	1	B	60
S13	BANK	KTB	1	A	TMB	10	B	60
S13	BANK	BBL	1	A	TMB	104	B	50
S18	PETRO	PTTGC	1	A	IVL	1	B	50
S24	FIN	SAWAD	1	A	MTC	1	B	60
S24	FIN	AEONTS	1	A	KTC	3	B	30
S30	TRANS	PSL	1	A	TTA	1	B	70
S30	TRANS	TTA	1	A	PRM	1	B	60
S30	TRANS	PSL	1	A	PRM	2	B	50
S33	HEALTH	BDMS	1	A	BCH	1	B	40
S36	COMM	COM7	1	A	HMPRO	4	B	50
S46	CONS	UNIQ	1	A	ITD	4	B	80
S46	CONS	CK	1	A	STEC	1	B	70
S46	CONS	STEC	1	A	ITD	11	B	60
S46	CONS	STEC	1	A	UNIQ	3	B	50
S46	CONS	CK	1	A	UNIQ	4	B	40
S46	CONS	CK	1	A	ITD	14	B	40

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