

MARGIN REQUIREMENT						
Effective from 31 May 2021 onwards			Unit : Baht / Contract			
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50 Futures	13,580.00	9,544.80	4,112.80	3,395.00	2,386.20	1,028.20
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	57,925.00	40,713.00	17,543.00	14,481.25	10,178.25	4,385.75
10 Baht Gold Futures	11,585.00	8,142.60	3,508.60	2,896.25	2,035.65	877.15
Gold Online Futures	26,250.00	18,450.00	7,950.00	6,562.50	4,612.50	1,987.50
Silver Online Futures	8,925.00	6,273.00	2,703.00	17,850.00	12,546.00	5,406.00
CURRENCY FUTURES						
USD Futures	490.00	344.40	148.40	122.50	86.10	37.10
AGRICULTURE FUTURES						
RSS3 Futures	39,550.00	27,798.00	11,978.00	39,550.00	27,798.00	11,978.00
Spot Month Margin (LTD-10)	125,125.00	87,945.00	37,895.00	-	-	-
Japanese Rubber	6,755.00	4,747.80	2,045.80	6,755.00	4,747.80	2,045.80
SECTOR FUTURES						
BANK Index Futures	37,625.00	26,445.00	11,395.00	9,406.25	6,611.25	2,848.75
COMM Index Futures	20,300.00	14,268.00	6,148.00	5,075.00	3,567.00	1,537.00
ENERG Index Futures	17,675.00	12,423.00	5,353.00	4,418.75	3,105.75	1,338.25
FOOD Index Futures	7,210.00	5,067.60	2,183.60	1,802.50	1,266.90	545.90
ICT Index Futures	6,335.00	4,452.60	1,918.60	1,583.75	1,113.15	479.65
INTEREST RATE FUTURES						
5Y Government Bond	5,950.00	4,182.00	1,802.00	1,487.50	1,045.50	450.50
3M BIBOR	1,120.00	787.20	339.20	280.00	196.80	84.80
SINGLE STOCK FUTURES						
AAV	455.00	319.80	137.80	113.75	79.95	34.45
ADVANC	9,065.00	6,371.40	2,745.40	2,266.25	1,592.85	686.35
AEONTS	33,075.00	23,247.00	10,017.00	8,268.75	5,811.75	2,504.25
AMATA M21X	2,364.25	1,661.73	716.03	590.94	415.35	178.97
AMATA (U21 onwards)*	2,345.00	1,648.20	710.20	586.25	412.05	177.55
AOT	6,930.00	4,870.80	2,098.80	1,732.50	1,217.70	524.70
AP M21X U21X Z21X H22X	1,015.00	713.40	307.40	253.51	178.18	76.78
AP (M22 onwards)*	1,009.75	709.71	305.81	252.00	177.12	76.32
BA	1,155.00	811.80	349.80	288.75	202.95	87.45
BANPU	1,925.00	1,353.00	583.00	481.25	338.25	145.75
BAY	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
BBL	12,810.00	9,003.60	3,879.60	3,202.50	2,250.90	969.90
BCH	2,065.00	1,451.40	625.40	516.25	362.85	156.35
BCP	3,115.00	2,189.40	943.40	778.75	547.35	235.85
BCPG M21X U21X	1,702.75	1,196.79	515.69	425.88	299.33	128.98
BCPG (Z21 onwards)*	1,680.00	1,180.80	508.80	420.00	295.20	127.20
BDMS	1,820.00	1,279.20	551.20	455.00	319.80	137.80
BEAUTY	280.00	196.80	84.80	70.00	49.20	21.20
BEC	1,260.00	885.60	381.60	315.00	221.40	95.40
BEM	560.00	393.60	169.60	140.00	98.40	42.40
BGRIM	4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
BH	13,825.00	9,717.00	4,187.00	3,456.25	2,429.25	1,046.75
BJC	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
BLA	3,290.00	2,312.40	996.40	822.50	578.10	249.10
BLAND	140.00	98.40	42.40	35.00	24.60	10.60
BPP	1,925.00	1,353.00	583.00	481.25	338.25	145.75
BTS	840.00	590.40	254.40	210.00	147.60	63.60
CBG	14,455.00	10,159.80	4,377.80	3,613.75	2,539.95	1,094.45
CENTEL	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
CHG	280.00	196.80	84.80	70.00	49.20	21.20
CK	1,820.00	1,279.20	551.20	455.00	319.80	137.80
CKP	630.00	442.80	190.80	157.50	110.70	47.70
COM7	10,150.00	7,134.00	3,074.00	2,537.50	1,783.50	768.50
CPALL	4,165.00	2,927.40	1,261.40	1,041.25	731.85	315.35
CPF	2,660.00	1,869.60	805.60	665.00	467.40	201.40
CPN	6,510.00	4,575.60	1,971.60	1,627.50	1,143.90	492.90
DELTA	120,575.00	84,747.00	36,517.00	30,143.75	21,186.75	9,129.25

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

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Effective from 31 May 2021 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
DTAC	3,220.00	2,263.20	975.20	805.00	565.80	243.80
EA	7,945.00	5,584.20	2,406.20	1,986.25	1,396.05	601.55
EASTW	560.00	393.60	169.60	140.00	98.40	42.40
EGCO	15,645.00	10,996.20	4,738.20	3,911.25	2,749.05	1,184.55
EPG	1,505.00	1,057.80	455.80	376.25	264.45	113.95
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	1,225.00	861.00	371.00	306.25	215.25	92.75
GFPT	1,120.00	787.20	339.20	280.00	196.80	84.80
GLOBAL M21X U21X Z21X	2,889.25	2,030.73	875.03	722.36	507.71	218.77
GLOBAL (H22 onwards)*	2,765.00	1,943.40	837.40	691.25	485.85	209.35
GPSC	8,820.00	6,199.20	2,671.20	2,205.00	1,549.80	667.80
GULF M21X	3,608.50	2,536.26	1,092.86	902.32	634.20	273.27
GULF (U21 onwards)*	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	9,240.00	6,494.40	2,798.40	2,310.00	1,623.60	699.60
HMPRO	1,505.00	1,057.80	455.80	376.25	264.45	113.95
ICHI	2,065.00	1,451.40	625.40	516.25	362.85	156.35
INTUCH	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
IRPC	525.00	369.00	159.00	131.25	92.25	39.75
↑ ITD	490.00	344.40	148.40	122.50	86.10	37.10
IVL	6,720.00	4,723.20	2,035.20	1,680.00	1,180.80	508.80
JAS	280.00	196.80	84.80	70.00	49.20	21.20
JMT	6,685.00	4,698.60	2,024.60	1,671.25	1,174.65	506.15
KBANK	17,850.00	12,546.00	5,406.00	4,462.50	3,136.50	1,351.50
KCE	9,205.00	6,469.80	2,787.80	2,301.25	1,617.45	696.95
KKP	6,685.00	4,698.60	2,024.60	1,671.25	1,174.65	506.15
KTB	1,155.00	811.80	349.80	288.75	202.95	87.45
KTC	9,555.00	6,715.80	2,893.80	2,388.75	1,678.95	723.45
LH	735.00	516.60	222.60	183.75	129.15	55.65
LPN	595.00	418.20	180.20	148.75	104.55	45.05
M	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
MAJOR	2,905.00	2,041.80	879.80	726.25	510.45	219.95
MBK	1,645.00	1,156.20	498.20	411.25	289.05	124.55
MEGA	4,165.00	2,927.40	1,261.40	1,041.25	731.85	315.35
MINT	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
MTC	7,665.00	5,387.40	2,321.40	1,916.25	1,346.85	580.35
ORI	1,155.00	811.80	349.80	288.75	202.95	87.45
OSP	3,255.00	2,287.80	985.80	813.75	571.95	246.45
PLANB	945.00	664.20	286.20	236.25	166.05	71.55
PRM	1,155.00	811.80	349.80	288.75	202.95	87.45
PSH	1,260.00	885.60	381.60	315.00	221.40	95.40
PSL	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
PTG	2,275.00	1,599.00	689.00	568.75	399.75	172.25
PTT	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
PTTEP	11,795.00	8,290.20	3,572.20	2,948.75	2,072.55	893.05
PTTGC	7,385.00	5,190.60	2,236.60	1,846.25	1,297.65	559.15
QH	210.00	147.60	63.60	52.50	36.90	15.90
RATCH	4,060.00	2,853.60	1,229.60	1,015.00	713.40	307.40
RS	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
S	245.00	172.20	74.20	61.25	43.05	18.55
SAMART	1,715.00	1,205.40	519.40	428.75	301.35	129.85
SAWAD	11,200.00	7,872.00	3,392.00	2,800.00	1,968.00	848.00
SCB	11,900.00	8,364.00	3,604.00	2,975.00	2,091.00	901.00
SCC	28,875.00	20,295.00	8,745.00	7,218.75	5,073.75	2,186.25
SGP	1,015.00	713.40	307.40	253.75	178.35	76.85
↑ SIRI	210.00	147.60	63.60	52.50	36.90	15.90
SPALI	2,520.00	1,771.20	763.20	630.00	442.80	190.80

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SPCG	1,715.00	1,205.40	519.40	428.75	301.35	129.85
SPRC	1,540.00	1,082.40	466.40	385.00	270.60	116.60
STA	8,015.00	5,633.40	2,427.40	2,003.75	1,408.35	606.85
STEC	1,715.00	1,205.40	519.40	428.75	301.35	129.85
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	2,800.00	1,968.00	848.00	700.00	492.00	212.00
TCAP	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI M21X	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	1,960.00	1,377.60	593.60	490.00	344.40	148.40
THG	1,645.00	1,156.20	498.20	411.25	289.05	124.55
TISCO	9,135.00	6,420.60	2,766.60	2,283.75	1,605.15	691.65
TKN	1,575.00	1,107.00	477.00	393.75	276.75	119.25
TOA	3,045.00	2,140.20	922.20	761.25	535.05	230.55
TOP	7,315.00	5,141.40	2,215.40	1,828.75	1,285.35	553.85
TPIPL	245.00	172.20	74.20	61.25	43.05	18.55
TPIPP	315.00	221.40	95.40	78.75	55.35	23.85
TQM	18,025.00	12,669.00	5,459.00	4,506.25	3,167.25	1,364.75
TRUE	315.00	221.40	95.40	78.75	55.35	23.85
TTA	3,185.00	2,238.60	964.60	796.25	559.65	241.15
TTB	175.00	123.00	53.00	43.75	30.75	13.25
TTCL	1,155.00	811.80	349.80	288.75	202.95	87.45
TTW	805.00	565.80	243.80	201.25	141.45	60.95
TU	1,295.00	910.20	392.20	323.75	227.55	98.05
TVO	3,115.00	2,189.40	943.40	778.75	547.35	235.85
UNIQ	875.00	615.00	265.00	218.75	153.75	66.25
VGI	1,015.00	713.40	307.40	253.75	178.35	76.85
VNG	1,785.00	1,254.60	540.60	446.25	313.65	135.15
VNT	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
WHA	385.00	270.60	116.60	96.25	67.65	29.15
WHAUP	455.00	319.80	137.80	113.75	79.95	34.45

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	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	ENERG	1	A	SET50	1	B	80
I01	INDEX	COMM	1	A	SET50	2	B	70
I01	INDEX	COMM	1	A	FOOD	3	B	70
I01	INDEX	SET50	1	A	FOOD	1	B	70
I01	INDEX	BANK	1	A	SET50	2	B	60
I01	INDEX	SET50	1	A	ICT	1	B	60
I01	INDEX	BANK	1	A	COMM	1	B	50
I01	INDEX	BANK	1	A	ICT	3	B	50
I01	INDEX	BANK	1	A	FOOD	3	B	50
I01	INDEX	COMM	1	A	ENERG	2	B	50
I01	INDEX	COMM	1	A	ICT	3	B	50
I01	INDEX	ENERG	1	A	ICT	2	B	50
I01	INDEX	ENERG	1	A	FOOD	2	B	50
I01	INDEX	ICT	1	A	FOOD	1	B	50
MT1	METAL	GOLD	1	A	GO	2	B	80
MT1	METAL	GOLD	1	A	GOLD-D	7	B	70
MT1	METAL	GO	1	A	GOLD-D	3	B	60
RU1	RUBBER	RSS3	1	A	JRF	5	B	60
S01	ICT	ADVANC	1	A	TRUE	52	B	60
S01	ICT	ADVANC	1	A	DTAC	5	B	50
S01	ICT	INTUCH	1	A	THCOM	6	B	50
S01	ICT	DTAC	1	A	TRUE	10	B	50
S01	ICT	ADVANC	1	A	THCOM	17	B	40
S01	ICT	THCOM	1	A	JAS	3	B	30
S02	PROP	AMATA	1	A	WHA	5	B	70
S02	PROP	BLAND	1	A	SIRI	1	B	70
S02	PROP	CPN	1	A	LH	7	B	50
S02	PROP	CPN	1	A	WHA	16	B	50
S02	PROP	CPN	1	A	BLAND	49	B	50
S02	PROP	AMATA	1	A	MBK	1	B	50
S02	PROP	MBK	1	A	WHA	4	B	50
S02	PROP	LH	1	A	WHA	2	B	50
S02	PROP	CPN	1	A	AMATA	3	B	40
S02	PROP	CPN	1	A	MBK	4	B	40
S02	PROP	CPN	1	A	SIRI	52	B	40
S02	PROP	AMATA	1	A	BLAND	16	B	40
S02	PROP	MBK	1	A	BLAND	13	B	40
S02	PROP	LH	1	A	BLAND	7	B	40
S02	PROP	LH	1	A	SIRI	8	B	40
S02	PROP	WHA	1	A	BLAND	3	B	40
S02	PROP	MBK	1	A	SIRI	13	B	30
S06	ENERG	GPSC	1	A	EA	1	B	70
S06	ENERG	BCP	1	A	SPRC	3	B	70
S06	ENERG	EGCO	1	A	BCPG	13	B	60
S06	ENERG	PTTEP	1	A	TOP	2	B	60
S06	ENERG	PTTEP	1	A	SPRC	13	B	60
S06	ENERG	TOP	1	A	BCP	2	B	60
S06	ENERG	TOP	1	A	SPRC	6	B	60
S06	ENERG	EGCO	1	A	BGRIM	4	B	50
S06	ENERG	GPSC	1	A	BGRIM	2	B	50
S06	ENERG	GPSC	1	A	BCPG	5	B	50
S06	ENERG	EA	1	A	BCPG	4	B	50
S06	ENERG	TOP	1	A	BANPU	5	B	50
S06	ENERG	PTT	1	A	ESSO	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	PTT	1	A	IRPC	10	B	50
S06	ENERG	BANPU	1	A	ESSO	1	B	50
S06	ENERG	EGCO	1	A	CKP	38	B	40
S06	ENERG	EGCO	1	A	TPIPP	42	B	40
S06	ENERG	GPSC	1	A	RATCH	1	B	40
S06	ENERG	GPSC	1	A	BPP	4	B	40
S06	ENERG	GPSC	1	A	SUPER	75	B	40
S06	ENERG	EA	1	A	BPP	3	B	40
S06	ENERG	RATCH	1	A	TPIPP	12	B	40
S06	ENERG	BGRIM	1	A	BCPG	3	B	40
S06	ENERG	BGRIM	1	A	SGP	4	B	40
S06	ENERG	BGRIM	1	A	CKP	9	B	40
S06	ENERG	PTT	1	A	BANPU	3	B	40
S06	ENERG	BCP	1	A	SGP	2	B	40
S06	ENERG	BCP	1	A	TPIPP	6	B	40
S06	ENERG	PTG	1	A	SUPER	21	B	40
S06	ENERG	BPP	1	A	BCPG	1	B	40
S06	ENERG	BPP	1	A	CKP	4	B	40
S06	ENERG	BCPG	1	A	GUNKUL	4	B	40
S06	ENERG	BANPU	1	A	IRPC	3	B	40
S06	ENERG	ESSO	1	A	IRPC	2	B	40
S06	ENERG	CKP	1	A	TPIPP	1	B	40
S06	ENERG	EGCO	1	A	EA	3	B	30
S06	ENERG	EGCO	1	A	TTW	16	B	30
S06	ENERG	GPSC	1	A	PTG	4	B	30
S06	ENERG	GPSC	1	A	TTW	6	B	30
S06	ENERG	GPSC	1	A	ESSO	9	B	30
S06	ENERG	EA	1	A	TTW	5	B	30
S06	ENERG	EA	1	A	SUPER	62	B	30
S06	ENERG	RATCH	1	A	PTG	2	B	30
S06	ENERG	BGRIM	1	A	BCP	2	B	30
S06	ENERG	BGRIM	1	A	BPP	2	B	30
S06	ENERG	BGRIM	1	A	TTW	4	B	30
S06	ENERG	BCPG	1	A	TTW	1	B	30
S06	ENERG	BCPG	1	A	CKP	3	B	30
S13	BANK	BBL	1	A	KTB	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	12	B	70
S13	BANK	BBL	1	A	SCB	1	B	70
S13	BANK	BBL	1	A	TTB	105	B	70
S13	BANK	KTB	1	A	TTB	10	B	70
S13	BANK	KBANK	1	A	TTB	117	B	60
S13	BANK	SCB	1	A	KTB	9	B	60
S13	BANK	SCB	1	A	TTB	90	B	60
S13	BANK	BAY	1	A	TTB	31	B	50
S13	BANK	SCB	1	A	BAY	3	B	40
S16	FOOD	CBG	1	A	M	2	B	40
S16	FOOD	M	1	A	CPF	2	B	40
S16	FOOD	OSP	1	A	TU	2	B	40
S16	FOOD	MINT	1	A	ICHI	2	B	40
S18	PETRO	PTTGC	1	A	IVL	1	B	60
S23	ETRON	KCE	1	A	HANA	1	B	70
S24	FIN	SAWAD	1	A	MTC	1	B	70

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

