

MARGIN REQUIREMENT						
Effective from 16 June 2021 onwards			Unit : Baht / Contract			
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↓ SET50 Futures	12,425.00	8,733.00	3,763.00	3,106.25	2,183.25	940.75
PRECIOUS METAL FUTURES						
↑ 50 Baht Gold Futures	58,275.00	40,959.00	17,649.00	14,568.75	10,239.75	4,412.25
↑ 10 Baht Gold Futures	11,655.00	8,191.80	3,529.80	2,913.75	2,047.95	882.45
↑ Gold Online Futures	26,775.00	18,819.00	8,109.00	6,693.75	4,704.75	2,027.25
↑ Silver Online Futures	9,380.00	6,592.80	2,840.80	18,760.00	13,185.60	5,681.60
CURRENCY FUTURES						
USD Futures	490.00	344.40	148.40	122.50	86.10	37.10
AGRICULTURE FUTURES						
↑ RSS3 Futures	40,950.00	28,782.00	12,402.00	40,950.00	28,782.00	12,402.00
Spot Month Margin (LTD-10)	129,500.00	91,020.00	39,220.00	-	-	-
↑ Japanese Rubber	7,000.00	4,920.00	2,120.00	7,000.00	4,920.00	2,120.00
SECTOR FUTURES						
↓ BANK Index Futures	32,200.00	22,632.00	9,752.00	8,050.00	5,658.00	2,438.00
↓ COMM Index Futures	19,075.00	13,407.00	5,777.00	4,768.75	3,351.75	1,444.25
↓ ENERG Index Futures	16,450.00	11,562.00	4,982.00	4,112.50	2,890.50	1,245.50
↓ FOOD Index Futures	7,140.00	5,018.40	2,162.40	1,785.00	1,254.60	540.60
↓ ICT Index Futures	6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10
INTEREST RATE FUTURES						
↓ 5Y Government Bond	5,355.00	3,763.80	1,621.80	1,338.75	940.95	405.45
3M BIBOR	1,120.00	787.20	339.20	280.00	196.80	84.80
SINGLE STOCK FUTURES						
↓ AAV	420.00	295.20	127.20	105.00	73.80	31.80
↓ ADVANC	8,470.00	5,953.20	2,565.20	2,117.50	1,488.30	641.30
↓ AEONTS	29,050.00	20,418.00	8,798.00	7,262.50	5,104.50	2,199.50
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	6,195.00	4,354.20	1,876.20	1,548.75	1,088.55	469.05
↓ AP M21X U21X Z21X H22X	985.25	692.49	298.39	246.47	173.23	74.65
↓ AP (M22 onwards)*	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	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ BAM	1,365.00	959.40	413.40	341.25	239.85	103.35
↓ BANPU	1,925.00	1,353.00	583.00	481.25	338.25	145.75
↓ BAY	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
↓ BBL	11,620.00	8,167.20	3,519.20	2,905.00	2,041.80	879.80
↓ BCH	2,030.00	1,426.80	614.80	507.50	356.70	153.70
↓ BCP	2,975.00	2,091.00	901.00	743.75	522.75	225.25
↓ BCPG M21X U21X	1,561.00	1,097.16	472.76	390.39	274.39	118.23
↓ BCPG (Z21 onwards)*	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↓ BDMS	1,680.00	1,180.80	508.80	420.00	295.20	127.20
BEAUTY	280.00	196.80	84.80	70.00	49.20	21.20
↑ BEC	1,435.00	1,008.60	434.60	358.75	252.15	108.65
↓ BEM	525.00	369.00	159.00	131.25	92.25	39.75
↓ BGRIM	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
↓ BH	12,425.00	8,733.00	3,763.00	3,106.25	2,183.25	940.75
↓ BJC	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
↑ BLA	4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
BLAND	140.00	98.40	42.40	35.00	24.60	10.60
↓ BPP	1,820.00	1,279.20	551.20	455.00	319.80	137.80
↓ BTS	735.00	516.60	222.60	183.75	129.15	55.65
↓ CBG	14,070.00	9,889.20	4,261.20	3,517.50	2,472.30	1,065.30
↓ CENTEL	5,110.00	3,591.60	1,547.60	1,277.50	897.90	386.90
↑ CHG	350.00	246.00	106.00	87.50	61.50	26.50
↑ CK	1,855.00	1,303.80	561.80	463.75	325.95	140.45
↑ CKP	735.00	516.60	222.60	183.75	129.15	55.65
↑ COM7	10,430.00	7,330.80	3,158.80	2,607.50	1,832.70	789.70
↑ CPALL	6,650.00	4,674.00	2,014.00	1,662.50	1,168.50	503.50
↓ CPF	2,450.00	1,722.00	742.00	612.50	430.50	185.50
↓ CPN	5,670.00	3,985.20	1,717.20	1,417.50	996.30	429.30

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

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Effective from 16 June 2021 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ CRC	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
DELTA	120,575.00	84,747.00	36,517.00	30,143.75	21,186.75	9,129.25
↓ DTAC	2,905.00	2,041.80	879.80	726.25	510.45	219.95
↓ EA	7,560.00	5,313.60	2,289.60	1,890.00	1,328.40	572.40
↓ EASTW	525.00	369.00	159.00	131.25	92.25	39.75
↓ EGCO	13,230.00	9,298.80	4,006.80	3,307.50	2,324.70	1,001.70
EPG	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↑ ERW M21X U21X Z21X H22X	817.25	574.41	247.51	204.49	143.73	61.93
↑ ERW (M22 onwards)*	525.00	369.00	159.00	131.25	92.25	39.75
ESSO	1,225.00	861.00	371.00	306.25	215.25	92.75
↓ GFPT	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ GLOBAL M21X U21X Z21X	2,815.75	1,979.07	852.77	704.07	494.86	213.23
↓ GLOBAL (H22 onwards)*	2,695.00	1,894.20	816.20	673.75	473.55	204.05
↓ GPSC	7,805.00	5,485.80	2,363.80	1,951.25	1,371.45	590.95
↓ GULF M21X	3,468.50	2,437.86	1,050.46	866.93	609.33	262.56
↓ GULF (U21 onwards)*	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
↓ GUNKUL	420.00	295.20	127.20	105.00	73.80	31.80
↓ HANA	8,680.00	6,100.80	2,628.80	2,170.00	1,525.20	657.20
↓ HMPRO	1,435.00	1,008.60	434.60	358.75	252.15	108.65
↓ ICHI	1,820.00	1,279.20	551.20	455.00	319.80	137.80
↓ INTUCH	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
↓ IRPC	490.00	344.40	148.40	122.50	86.10	37.10
↑ ITD	560.00	393.60	169.60	140.00	98.40	42.40
↓ IVL	6,685.00	4,698.60	2,024.60	1,671.25	1,174.65	506.15
JAS	280.00	196.80	84.80	70.00	49.20	21.20
↓ JMT	5,635.00	3,960.60	1,706.60	1,408.75	990.15	426.65
↓ KBANK	14,525.00	10,209.00	4,399.00	3,631.25	2,552.25	1,099.75
↑ KCE	9,940.00	6,986.40	3,010.40	2,485.00	1,746.60	752.60
↓ KEX	5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
↓ KKP	6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10
↓ KTB	945.00	664.20	286.20	236.25	166.05	71.55
↑ KTC	11,515.00	8,093.40	3,487.40	2,878.75	2,023.35	871.85
↓ LH	630.00	442.80	190.80	157.50	110.70	47.70
↑ LPN	630.00	442.80	190.80	157.50	110.70	47.70
↓ M	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
↓ MAJOR	2,730.00	1,918.80	826.80	682.50	479.70	206.70
↓ MBK	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↓ MEGA	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
↓ MINT	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
↓ MTC	6,790.00	4,772.40	2,056.40	1,697.50	1,193.10	514.10
↓ OR	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
ORI	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ OSP	3,220.00	2,263.20	975.20	805.00	565.80	243.80
↓ PLANB	805.00	565.80	243.80	201.25	141.45	60.95
↓ PRM	1,085.00	762.60	328.60	271.25	190.65	82.15
↑ PSH	1,330.00	934.80	402.80	332.50	233.70	100.70
↓ PSL	3,255.00	2,287.80	985.80	813.75	571.95	246.45
↓ PTG	1,855.00	1,303.80	561.80	463.75	325.95	140.45
↓ PTT	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
↓ PTTEP	11,690.00	8,216.40	3,540.40	2,922.50	2,054.10	885.10
↓ PTTGC	7,245.00	5,092.20	2,194.20	1,811.25	1,273.05	548.55
↓ QH	175.00	123.00	53.00	43.75	30.75	13.25
↓ RATCH	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
RS	3,220.00	2,263.20	975.20	805.00	565.80	243.80
↑ S	280.00	196.80	84.80	70.00	49.20	21.20
↓ SAMART	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↓ SAWAD	9,660.00	6,789.60	2,925.60	2,415.00	1,697.40	731.40
↓ SCB	10,815.00	7,601.40	3,275.40	2,703.75	1,900.35	818.85
↑ SCC	30,450.00	21,402.00	9,222.00	7,612.50	5,350.50	2,305.50
↓ SCGP	5,110.00	3,591.60	1,547.60	1,277.50	897.90	386.90
↑ SGP	1,260.00	885.60	381.60	315.00	221.40	95.40

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

MARGIN REQUIREMENT						
Effective from 16 June 2021 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ SIRI	315.00	221.40	95.40	78.75	55.35	23.85
↓ SPALI	2,275.00	1,599.00	689.00	568.75	399.75	172.25
↓ SPCG	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↑ SPRC	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↓ STA	7,525.00	5,289.00	2,279.00	1,881.25	1,322.25	569.75
↑ STEC	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↑ STGT	4,060.00	2,853.60	1,229.60	1,015.00	713.40	307.40
↓ STPI	735.00	516.60	222.60	183.75	129.15	55.65
↓ SUPER	140.00	98.40	42.40	35.00	24.60	10.60
↓ TASC0	2,660.00	1,869.60	805.60	665.00	467.40	201.40
↓ TCAP	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
↓ THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ THANI M21X	658.00	462.48	199.28	164.40	115.55	49.79
↓ THANI (U21 onwards)*	490.00	344.40	148.40	122.50	86.10	37.10
↑ THCOM	2,065.00	1,451.40	625.40	516.25	362.85	156.35
↓ THG	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ TISCO	8,190.00	5,756.40	2,480.40	2,047.50	1,439.10	620.10
↓ TKN	1,190.00	836.40	360.40	297.50	209.10	90.10
↑ TOA	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
↓ TOP	7,140.00	5,018.40	2,162.40	1,785.00	1,254.60	540.60
↓ TPIPL	210.00	147.60	63.60	52.50	36.90	15.90
↓ TPIPP	280.00	196.80	84.80	70.00	49.20	21.20
↓ TQM	15,960.00	11,217.60	4,833.60	3,990.00	2,804.40	1,208.40
↓ TRUE	280.00	196.80	84.80	70.00	49.20	21.20
↑ TTA	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
↓ TTB	140.00	98.40	42.40	35.00	24.60	10.60
↓ TTCL	980.00	688.80	296.80	245.00	172.20	74.20
↓ TTW	770.00	541.20	233.20	192.50	135.30	58.30
↑ TU	1,855.00	1,303.80	561.80	463.75	325.95	140.45
↑ TVO	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
↑ UNIQ	1,400.00	984.00	424.00	350.00	246.00	106.00
↓ VGI	875.00	615.00	265.00	218.75	153.75	66.25
↓ VNG	1,400.00	984.00	424.00	350.00	246.00	106.00
↓ VNT	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
↓ WHA	350.00	246.00	106.00	87.50	61.50	26.50
↓ WHAUP	385.00	270.60	116.60	96.25	67.65	29.15

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
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	SET50	1	A	FOOD	1	B	70
I01	INDEX	COMM	1	A	FOOD	3	B	60
I01	INDEX	SET50	1	A	ICT	1	B	60
I01	INDEX	COMM	1	A	ENERG	2	B	50
I01	INDEX	COMM	1	A	SET50	2	B	50
I01	INDEX	BANK	1	A	ENERG	2	B	50
I01	INDEX	ENERG	1	A	ICT	2	B	50
MT1	METAL	GOLD	1	A	GO	2	B	90
MT1	METAL	GOLD	1	A	GOLD-D	7	B	80
MT1	METAL	GO	1	A	GOLD-D	3	B	80
S01	ICT	ADVANC	1	A	DTAC	5	B	50
S01	ICT	INTUCH	1	A	JAS	23	B	30
S02	PROP	MBK	1	A	LH	2	B	60
S02	PROP	CPN	1	A	MBK	4	B	50
S02	PROP	MBK	1	A	AWC	3	B	50
S02	PROP	PSH	1	A	LPN	3	B	50
S02	PROP	ORI	1	A	LH	1	B	50
S02	PROP	AMATA	1	A	SIRI	15	B	40
S02	PROP	MBK	1	A	PSH	1	B	40
S02	PROP	MBK	1	A	ORI	1	B	40
S06	ENERG	GPSC	1	A	BGRIM	2	B	70
S06	ENERG	EGCO	1	A	BGRIM	4	B	60
S06	ENERG	EGCO	1	A	BCPG	13	B	60
S06	ENERG	PTTEP	1	A	TOP	2	B	60
S06	ENERG	GPSC	1	A	EA	1	B	60
S06	ENERG	EA	1	A	BGRIM	1	B	60
S06	ENERG	EA	1	A	BCPG	4	B	60
S06	ENERG	ESSO	1	A	SUPER	9	B	60
S06	ENERG	EGCO	1	A	GPSC	2	B	50
S06	ENERG	EGCO	1	A	EA	3	B	50
S06	ENERG	GPSC	1	A	RATCH	1	B	50
S06	ENERG	GPSC	1	A	PTT	2	B	50
S06	ENERG	GPSC	1	A	BCPG	5	B	50
S06	ENERG	EA	1	A	GULF	2	B	50
S06	ENERG	RATCH	1	A	BCPG	4	B	50
S06	ENERG	RATCH	1	A	SGP	4	B	50
S06	ENERG	BGRIM	1	A	BCPG	3	B	50
S06	ENERG	GULF	1	A	BCPG	2	B	50
S06	ENERG	GULF	1	A	SPRC	3	B	50
S06	ENERG	GULF	1	A	SUPER	34	B	50
S06	ENERG	BCP	1	A	BCPG	2	B	50
S06	ENERG	PTG	1	A	ESSO	2	B	50
S06	ENERG	BCPG	1	A	GUNKUL	4	B	50
S06	ENERG	SPRC	1	A	ESSO	1	B	50
S06	ENERG	SPRC	1	A	SUPER	10	B	50
S06	ENERG	EGCO	1	A	GULF	5	B	40
S06	ENERG	GPSC	1	A	WHAUP	16	B	40
S06	ENERG	EA	1	A	PTG	3	B	40
S06	ENERG	EA	1	A	WHAUP	13	B	40
S06	ENERG	RATCH	1	A	GULF	2	B	40
S06	ENERG	RATCH	1	A	WHAUP	11	B	40
S06	ENERG	RATCH	1	A	GUNKUL	14	B	40
S06	ENERG	BGRIM	1	A	WHAUP	10	B	40

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

[illegible]

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