

MARGIN REQUIREMENT						
Effective from 13 July 2021 onwards			Unit : Baht / Contract			
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SET50 Futures	11,410.00	8,019.60	3,455.60	2,852.50	2,004.90	863.90
<b>PRECIOUS METAL FUTURES</b>						
↓ 50 Baht Gold Futures	54,950.00	38,622.00	16,642.00	13,737.50	9,655.50	4,160.50
↓ 10 Baht Gold Futures	10,990.00	7,724.40	3,328.40	2,747.50	1,931.10	832.10
↓ Gold Online Futures	25,375.00	17,835.00	7,685.00	6,343.75	4,458.75	1,921.25
↓ Silver Online Futures	8,855.00	6,223.80	2,681.80	17,710.00	12,447.60	5,363.60
<b>CURRENCY FUTURES</b>						
USD Futures	490.00	344.40	148.40	122.50	86.10	37.10
<b>AGRICULTURE FUTURES</b>						
↓ RSS3 Futures	37,450.00	26,322.00	11,342.00	37,450.00	26,322.00	11,342.00
Spot Month Margin (LTD-10)	118,475.00	83,271.00	35,881.00	-	-	-
↓ Japanese Rubber	6,545.00	4,600.20	1,982.20	6,545.00	4,600.20	1,982.20
<b>SECTOR FUTURES</b>						
↓ BANK Index Futures	29,225.00	20,541.00	8,851.00	7,306.25	5,135.25	2,212.75
↓ COMM Index Futures	18,900.00	13,284.00	5,724.00	4,725.00	3,321.00	1,431.00
↓ ENERG Index Futures	15,575.00	10,947.00	4,717.00	3,893.75	2,736.75	1,179.25
↓ FOOD Index Futures	7,105.00	4,993.80	2,151.80	1,776.25	1,248.45	537.95
↓ ICT Index Futures	6,055.00	4,255.80	1,833.80	1,513.75	1,063.95	458.45
<b>INTEREST RATE FUTURES</b>						
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
<b>SINGLE STOCK FUTURES</b>						
↑ AAV	455.00	319.80	137.80	113.75	79.95	34.45
↓ ADVANC	8,190.00	5,756.40	2,480.40	2,047.50	1,439.10	620.10
↓ AEONTS	27,475.00	19,311.00	8,321.00	6,868.75	4,827.75	2,080.25
↓ AMATA	2,310.00	1,623.60	699.60	577.50	405.90	174.90
↓ AOT	6,055.00	4,255.80	1,833.80	1,513.75	1,063.95	458.45
↓ AP U21X Z21X H22X	880.25	618.69	266.59	220.06	154.67	66.65
↓ AP (M22 onwards)*	875.00	615.00	265.00	218.75	153.75	66.25
↓ AWC	560.00	393.60	169.60	140.00	98.40	42.40
↑ BA	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↑ BAM	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↑ BANPU	3,080.00	2,164.80	932.80	770.00	541.20	233.20
↓ BAY	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
↓ BBL	11,165.00	7,847.40	3,381.40	2,791.25	1,961.85	845.35
↓ BCH	1,960.00	1,377.60	593.60	490.00	344.40	148.40
↓ BCP	2,835.00	1,992.60	858.60	708.75	498.15	214.65
↓ BCPG U21X	1,419.25	997.53	429.83	354.90	249.44	107.48
↓ BCPG (Z21 onwards)*	1,400.00	984.00	424.00	350.00	246.00	106.00
BDMS	1,680.00	1,180.80	508.80	420.00	295.20	127.20
↓ BEAUTY	245.00	172.20	74.20	61.25	43.05	18.55
↑ BEC	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↑ BEM	560.00	393.60	169.60	140.00	98.40	42.40
↓ BGRIM	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
↓ BH	12,005.00	8,437.80	3,635.80	3,001.25	2,109.45	908.95
↓ BJC	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
↓ BLA	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
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	14,735.00	10,356.60	4,462.60	3,683.75	2,589.15	1,115.65
↑ CENTEL	5,285.00	3,714.60	1,600.60	1,321.25	928.65	400.15
CHG	350.00	246.00	106.00	87.50	61.50	26.50
↑ CK	1,995.00	1,402.20	604.20	498.75	350.55	151.05
CKP	735.00	516.60	222.60	183.75	129.15	55.65
↓ COM7	9,345.00	6,568.20	2,830.20	2,336.25	1,642.05	707.55
↓ CPALL	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
↓ CPF	2,310.00	1,623.60	699.60	577.50	405.90	174.90
↑ CPN	5,880.00	4,132.80	1,780.80	1,470.00	1,033.20	445.20
↓ CRC	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
DELTA	120,575.00	84,747.00	36,517.00	30,143.75	21,186.75	9,129.25
↓ DTAC	2,765.00	1,943.40	837.40	691.25	485.85	209.35
↓ EA	7,385.00	5,190.60	2,236.60	1,846.25	1,297.65	559.15
↓ EASTW	490.00	344.40	148.40	122.50	86.10	37.10
↓ EGCO	13,195.00	9,274.20	3,996.20	3,298.75	2,318.55	999.05
↓ EPG	1,365.00	959.40	413.40	341.25	239.85	103.35
ERW 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	1,190.00	836.40	360.40	297.50	209.10	90.10
GFPT	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ GLOBAL U21X Z21X	2,560.25	1,799.49	775.39	640.06	449.87	193.85
↓ GLOBAL (H22 onwards)*	2,450.00	1,722.00	742.00	612.50	430.50	185.50
↓ GPSC	7,560.00	5,313.60	2,289.60	1,890.00	1,328.40	572.40
↓ GULF	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
GUNKUL	665.00	467.40	201.40	166.25	116.85	50.35
↑ HANA	10,080.00	7,084.80	3,052.80	2,520.00	1,771.20	763.20
↑ HMPRO	1,470.00	1,033.20	445.20	367.50	258.30	111.30
ICHI	1,820.00	1,279.20	551.20	455.00	319.80	137.80
↓ INTUCH	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
↓ IRPC	455.00	319.80	137.80	113.75	79.95	34.45
ITD	560.00	393.60	169.60	140.00	98.40	42.40
↓ IVL	5,845.00	4,108.20	1,770.20	1,461.25	1,027.05	442.55
↑ JAS	420.00	295.20	127.20	105.00	73.80	31.80
↓ JMT	5,565.00	3,911.40	1,685.40	1,391.25	977.85	421.35
↓ KBANK	13,615.00	9,569.40	4,123.40	3,403.75	2,392.35	1,030.85
↑ KCE	10,500.00	7,380.00	3,180.00	2,625.00	1,845.00	795.00
↓ KEX	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
↓ KKP	5,950.00	4,182.00	1,802.00	1,487.50	1,045.50	450.50
↓ KTB	840.00	590.40	254.40	210.00	147.60	63.60
↓ KTC	9,100.00	6,396.00	2,756.00	2,275.00	1,599.00	689.00
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	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
↑ MAJOR	3,255.00	2,287.80	985.80	813.75	571.95	246.45
↑ MBK	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ MEGA	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
↓ MINT	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
↓ MTC	6,300.00	4,428.00	1,908.00	1,575.00	1,107.00	477.00
↓ OR	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
↓ ORI	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ OSP	3,185.00	2,238.60	964.60	796.25	559.65	241.15
↑ PLANB	840.00	590.40	254.40	210.00	147.60	63.60
↓ PRM	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ PSH	1,225.00	861.00	371.00	306.25	215.25	92.75
↑ PSL	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
↓ PTG	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↓ PTT	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
↓ PTTEP	11,445.00	8,044.20	3,466.20	2,861.25	2,011.05	866.55
↓ PTGTC	6,265.00	4,403.40	1,897.40	1,566.25	1,100.85	474.35
QH	175.00	123.00	53.00	43.75	30.75	13.25
↑ RATCH	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
↓ RS	2,975.00	2,091.00	901.00	743.75	522.75	225.25
S	280.00	196.80	84.80	70.00	49.20	21.20
↓ SAMART	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↓ SAWAD	8,785.00	6,174.60	2,660.60	2,196.25	1,543.65	665.15
↓ SCB	10,325.00	7,257.00	3,127.00	2,581.25	1,814.25	781.75
↓ SCC	28,175.00	19,803.00	8,533.00	7,043.75	4,950.75	2,133.25
↓ SCGP	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
↓ SGP	1,225.00	861.00	371.00	306.25	215.25	92.75
↓ SIRI	245.00	172.20	74.20	61.25	43.05	18.55
↓ SPALI	2,205.00	1,549.80	667.80	551.25	387.45	166.95

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Effective from 13 July 2021 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SPCG	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↓ SPRC	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ STA	6,230.00	4,378.80	1,886.80	1,557.50	1,094.70	471.70
↓ STEC	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ STGT	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
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	2,555.00	1,795.80	773.80	638.75	448.95	193.45
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	525.00	369.00	159.00	131.25	92.25	39.75
↑ THCOM	2,275.00	1,599.00	689.00	568.75	399.75	172.25
↑ THG	1,995.00	1,402.20	604.20	498.75	350.55	151.05
↓ TISCO	7,840.00	5,510.40	2,374.40	1,960.00	1,377.60	593.60
↓ TKN	1,120.00	787.20	339.20	280.00	196.80	84.80
↓ TOA	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
↓ TOP	6,510.00	4,575.60	1,971.60	1,627.50	1,143.90	492.90
↓ TPIPL	175.00	123.00	53.00	43.75	30.75	13.25
↓ TPIPP	245.00	172.20	74.20	61.25	43.05	18.55
↓ TQM	15,260.00	10,725.60	4,621.60	3,815.00	2,681.40	1,155.40
TRUE	280.00	196.80	84.80	70.00	49.20	21.20
↓ TTA	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
TTB	140.00	98.40	42.40	35.00	24.60	10.60
↓ TTCL	875.00	615.00	265.00	218.75	153.75	66.25
TTW	770.00	541.20	233.20	192.50	135.30	58.30
↓ TU	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↓ TVO	3,255.00	2,287.80	985.80	813.75	571.95	246.45
↓ UNIQ	1,190.00	836.40	360.40	297.50	209.10	90.10
VGI	875.00	615.00	265.00	218.75	153.75	66.25
↓ VNG	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ VNT	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
WHA	350.00	246.00	106.00	87.50	61.50	26.50
↓ 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
BCPG	U21X	1,014
GLOBAL	U21X Z21X	1,045
AP	U21X Z21X H22X	1,006
ERW	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	60
I01	INDEX	COMM	1	A	FOOD	3	B	60
I01	INDEX	BANK	1	A	SET50	2	B	60
I01	INDEX	SET50	1	A	ICT	1	B	60
I01	INDEX	COMM	1	A	BANK	1	B	50
I01	INDEX	COMM	1	A	ENERG	2	B	50
I01	INDEX	COMM	1	A	ICT	3	B	50
I01	INDEX	BANK	1	A	ENERG	1	B	50
I01	INDEX	BANK	1	A	ICT	3	B	50
MT1	METAL	GOLD	1	A	GOLD-D	7	B	90
MT1	METAL	GOLD	1	A	GO	2	B	80
MT1	METAL	GO	1	A	GOLD-D	3	B	80
S01	ICT	ADVANC	1	A	DTAC	5	B	60
S01	ICT	INTUCH	1	A	SAMART	7	A	40
S01	ICT	TRUE	1	A	JAS	1	B	40
S02	PROP	CPN	1	A	WHA	16	B	50
S02	PROP	AMATA	1	A	S	9	B	40
S06	ENERG	EGCO	1	A	RATCH	4	B	60
S06	ENERG	EGCO	1	A	BGRIM	4	B	60
S06	ENERG	GPSC	1	A	GULF	2	B	50
S06	ENERG	EA	1	A	GULF	2	B	50
S06	ENERG	TOP	1	A	PTT	1	B	50
S06	ENERG	RATCH	1	A	BGRIM	1	B	40
S06	ENERG	PTT	1	A	IRPC	10	B	40
S06	ENERG	BPP	1	A	CKP	3	B	40
S06	ENERG	GPSC	1	A	EASTW	7	B	30
S06	ENERG	EA	1	A	TPIPP	14	B	30
S06	ENERG	TOP	1	A	SUPER	58	B	30
S06	ENERG	PTT	1	A	WHAUP	9	B	30
S06	ENERG	WHAUP	1	A	IRPC	1	B	30
S06	ENERG	SPCG	1	A	ESSO	2	A	20
S07	CONMAT	EPG	1	A	TPIPL	6	B	40
S07	CONMAT	EPG	1	A	VNG	2	B	30
S07	CONMAT	VNG	1	A	TPIPL	4	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	BBL	1	A	SCB	1	B	70
S13	BANK	KBANK	1	A	TISCO	1	B	50
S13	BANK	KBANK	1	A	KKP	2	B	50
S13	BANK	KBANK	1	A	KTB	11	B	50
S13	BANK	KBANK	1	A	TTB	107	B	50
S13	BANK	BBL	1	A	KKP	2	B	50
S13	BANK	BBL	1	A	TTB	102	B	50
S13	BANK	SCB	1	A	KKP	2	B	50
S13	BANK	SCB	1	A	KTB	9	B	50
S13	BANK	TISCO	1	A	KKP	2	B	50
S13	BANK	TCAP	1	A	TTB	30	B	50
S13	BANK	BAY	1	A	KTB	3	B	50
S13	BANK	BBL	1	A	TISCO	1	B	40
S18	PETRO	PTTGC	1	A	IVL	1	B	60
S23	ETRON	KCE	1	A	HANA	1	B	60
S24	FIN	SAWAD	1	A	MTC	1	B	70

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

(RPF)

