

MARGIN REQUIREMENT						
Effective from 14 September 2021 onwards			Unit : Baht / Contract			
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↓ SET50 Futures	9,835.00	6,912.60	2,978.60	2,458.75	1,728.15	744.65
PRECIOUS METAL FUTURES						
↓ 50 Baht Gold Futures	53,900.00	37,884.00	16,324.00	13,475.00	9,471.00	4,081.00
↓ 10 Baht Gold Futures	10,780.00	7,576.80	3,264.80	2,695.00	1,894.20	816.20
↓ Gold Online Futures	23,275.00	16,359.00	7,049.00	5,818.75	4,089.75	1,762.25
↓ Silver Online Futures	7,525.00	5,289.00	2,279.00	15,050.00	10,578.00	4,558.00
CURRENCY FUTURES						
↑ USD Futures	630.00	442.80	190.80	157.50	110.70	47.70
AGRICULTURE FUTURES						
↓ RSS3 Futures	34,300.00	24,108.00	10,388.00	34,300.00	24,108.00	10,388.00
Spot Month Margin (LTD-10)	108,500.00	76,260.00	32,860.00	-	-	-
↑ Japanese Rubber	6,055.00	4,255.80	1,833.80	6,055.00	4,255.80	1,833.80
SECTOR FUTURES						
↓ BANK Index Futures	24,150.00	16,974.00	7,314.00	6,037.50	4,243.50	1,828.50
↓ COMM Index Futures	17,850.00	12,546.00	5,406.00	4,462.50	3,136.50	1,351.50
↓ ENERG Index Futures	13,160.00	9,249.60	3,985.60	3,290.00	2,312.40	996.40
↓ FOOD Index Futures	6,650.00	4,674.00	2,014.00	1,662.50	1,168.50	503.50
↑ ICT Index Futures	6,055.00	4,255.80	1,833.80	1,513.75	1,063.95	458.45
INTEREST RATE FUTURES						
↓ 5Y Government Bond	4,865.00	3,419.40	1,473.40	1,216.25	854.85	368.35
3M BIBOR	1,120.00	787.20	339.20	280.00	196.80	84.80
SINGLE STOCK FUTURES						
↓ AAV	350.00	246.00	106.00	87.50	61.50	26.50
↑ ADVANC	8,190.00	5,756.40	2,480.40	2,047.50	1,439.10	620.10
↓ AEONTS	25,375.00	17,835.00	7,685.00	6,343.75	4,458.75	1,921.25
↓ AMATA	2,065.00	1,451.40	625.40	516.25	362.85	156.35
↓ AOT	5,145.00	3,616.20	1,558.20	1,286.25	904.05	389.55
↓ AP U21X Z21X H22X	703.50	494.46	213.06	176.05	123.74	53.32
↓ AP (M22 onwards)**	700.00	492.00	212.00	175.00	123.00	53.00
↓ AWC	455.00	319.80	137.80	113.75	79.95	34.45
↓ BA	1,925.00	1,353.00	583.00	481.25	338.25	145.75
↓ BAM	1,365.00	959.40	413.40	341.25	239.85	103.35
↑ BANPU U21X Z21X H22X M22X	2,243.50	1,576.86	679.46	560.86	394.20	169.86
↑ BANPU (U22 onwards)**	1,890.00	1,328.40	572.40	472.50	332.10	143.10
↓ BAY	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
↓ BBL	8,855.00	6,223.80	2,681.80	2,213.75	1,555.95	670.45
↓ BCH	2,100.00	1,476.00	636.00	525.00	369.00	159.00
↓ BCP	2,590.00	1,820.40	784.40	647.50	455.10	196.10
↑ BCPG U21X	1,454.25	1,022.13	440.43	363.77	255.68	110.17
↑ BCPG (Z21 onwards)**	1,435.00	1,008.60	434.60	358.75	252.15	108.65
↓ BDMS	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↓ BEAUTY	210.00	147.60	63.60	52.50	36.90	15.90
↑ BEC	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↑ BEM	560.00	393.60	169.60	140.00	98.40	42.40
↓ BGRIM	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
↓ BH	10,780.00	7,576.80	3,264.80	2,695.00	1,894.20	816.20
↓ BJC	2,975.00	2,091.00	901.00	743.75	522.75	225.25
↓ BLA	3,290.00	2,312.40	996.40	822.50	578.10	249.10
↓ BLAND	105.00	73.80	31.80	26.25	18.45	7.95
↑ BPP	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↓ BTS	630.00	442.80	190.80	157.50	110.70	47.70
↓ CBG	13,405.00	9,421.80	4,059.80	3,351.25	2,355.45	1,014.95
↓ CENTEL	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
↓ CHG	350.00	246.00	106.00	87.50	61.50	26.50
↓ CK	1,925.00	1,353.00	583.00	481.25	338.25	145.75
↑ CKP	665.00	467.40	201.40	166.25	116.85	50.35
↓ COM7	7,805.00	5,485.80	2,363.80	1,951.25	1,371.45	590.95
↑ CPALL	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
↓ CPF	2,065.00	1,451.40	625.40	516.25	362.85	156.35
↓ CPN	4,970.00	3,493.20	1,505.20	1,242.50	873.30	376.30

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

MARGIN REQUIREMENT						
Effective from 14 September 2021 onwards				Unit : Baht / Contract		
UNDERLYING		OUTRIGHT			SPREAD	
		IM	MM	FM	IM	MM
↓ CRC		3,080.00	2,164.80	932.80	770.00	541.20
↓ DELTA		126,000.00	88,560.00	38,160.00	31,500.00	22,140.00
↓ DTAC		4,200.00	2,952.00	1,272.00	1,050.00	738.00
↓ EA		6,335.00	4,452.60	1,918.60	1,583.75	1,113.15
↓ EASTW		455.00	319.80	137.80	113.75	79.95
↓ EGCO		12,040.00	8,462.40	3,646.40	3,010.00	2,115.60
↑ EPG		1,505.00	1,057.80	455.80	376.25	264.45
ERW	U21X Z21X H22X	708.75	498.15	214.65	177.22	124.56
ERW	(M22 onwards)**	455.00	319.80	137.80	113.75	79.95
↓ ESSO		945.00	664.20	286.20	236.25	166.05
↓ GFPT		1,155.00	811.80	349.80	288.75	202.95
↓ GLOBAL	U21X Z21X	2,341.50	1,645.74	709.14	585.20	411.31
↓ GLOBAL	(H22 onwards)**	2,240.00	1,574.40	678.40	560.00	393.60
↓ GPSC		7,245.00	5,092.20	2,194.20	1,811.25	1,273.05
↑ GULF		3,780.00	2,656.80	1,144.80	945.00	664.20
↓ GUNKUL		490.00	344.40	148.40	122.50	86.10
↓ HANA		10,185.00	7,158.60	3,084.60	2,546.25	1,789.65
↓ HMPRO		1,225.00	861.00	371.00	306.25	215.25
↓ ICHI		1,610.00	1,131.60	487.60	402.50	282.90
↑ INTUCH		7,735.00	5,436.60	2,342.60	1,933.75	1,359.15
↓ IRPC		385.00	270.60	116.60	96.25	67.65
↓ ITD		315.00	221.40	95.40	78.75	55.35
↓ IVL		4,935.00	3,468.60	1,494.60	1,233.75	867.15
↓ JAS		280.00	196.80	84.80	70.00	49.20
↓ JMT		5,215.00	3,665.40	1,579.40	1,303.75	916.35
↓ KBANK		11,025.00	7,749.00	3,339.00	2,756.25	1,937.25
↑ KCE		10,885.00	7,650.60	3,296.60	2,721.25	1,912.65
↑ KEX		4,270.00	3,001.20	1,293.20	1,067.50	750.30
↓ KKP		4,830.00	3,394.80	1,462.80	1,207.50	848.70
↓ KTB		735.00	516.60	222.60	183.75	129.15
↓ KTC		6,860.00	4,821.60	2,077.60	1,715.00	1,205.40
↓ LH		560.00	393.60	169.60	140.00	98.40
↓ LPN		455.00	319.80	137.80	113.75	79.95
↓ M		3,640.00	2,558.40	1,102.40	910.00	639.60
↓ MAJOR		2,625.00	1,845.00	795.00	656.25	461.25
↑ MBK		1,505.00	1,057.80	455.80	376.25	264.45
↓ MEGA		5,495.00	3,862.20	1,664.20	1,373.75	965.55
↓ MINT		3,780.00	2,656.80	1,144.80	945.00	664.20
↓ MTC		6,055.00	4,255.80	1,833.80	1,513.75	1,063.95
↓ OR		2,380.00	1,672.80	720.80	595.00	418.20
↑ ORI		980.00	688.80	296.80	245.00	172.20
↓ OSP		2,870.00	2,017.20	869.20	717.50	504.30
↑ PLANB		875.00	615.00	265.00	218.75	153.75
↓ PRM		805.00	565.80	243.80	201.25	141.45
↓ PSH		1,050.00	738.00	318.00	262.50	184.50
↑ PSL		4,095.00	2,878.20	1,240.20	1,023.75	719.55
↑ PTG		1,575.00	1,107.00	477.00	393.75	276.75
↓ PTT		2,625.00	1,845.00	795.00	656.25	461.25
↓ PTTEP		8,960.00	6,297.60	2,713.60	2,240.00	1,574.40
↓ PTTGC		5,460.00	3,837.60	1,653.60	1,365.00	959.40
↓ QH		175.00	123.00	53.00	43.75	30.75
↓ RATCH		3,045.00	2,140.20	922.20	761.25	535.05
↓ RS		2,030.00	1,426.80	614.80	507.50	356.70
S		245.00	172.20	74.20	61.25	43.05
↓ SAMART		1,085.00	762.60	328.60	271.25	190.65
↓ SAWAD		7,560.00	5,313.60	2,289.60	1,890.00	1,328.40
↓ SCB		8,995.00	6,322.20	2,724.20	2,248.75	1,580.55
↓ SCC		26,250.00	18,450.00	7,950.00	6,562.50	4,612.50
↑ SCGP		5,355.00	3,763.80	1,621.80	1,338.75	940.95
↑ SGP		1,015.00	713.40	307.40	253.75	178.35
↓ SIRI		140.00	98.40	42.40	35.00	24.60

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Effective from 14 September 2021 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SPALI	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↓ SPCG	1,295.00	910.20	392.20	323.75	227.55	98.05
↓ SPRC	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ STA	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
↓ STEC	1,365.00	959.40	413.40	341.25	239.85	103.35
STGT	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
↓ STPI	560.00	393.60	169.60	140.00	98.40	42.40
SUPER	105.00	73.80	31.80	26.25	18.45	7.95
↓ TASCO	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↓ TCAP	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	560.00	393.60	169.60	140.00	98.40	42.40
↓ THCOM	1,820.00	1,279.20	551.20	455.00	319.80	137.80
↑ THG	2,975.00	2,091.00	901.00	743.75	522.75	225.25
↓ TISCO	6,755.00	4,747.80	2,045.80	1,688.75	1,186.95	511.45
↓ TKN	875.00	615.00	265.00	218.75	153.75	66.25
↓ TOA	3,150.00	2,214.00	954.00	787.50	553.50	238.50
↓ TOP	4,725.00	3,321.00	1,431.00	1,181.25	830.25	357.75
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	11,900.00	8,364.00	3,604.00	2,975.00	2,091.00	901.00
TRUE	245.00	172.20	74.20	61.25	43.05	18.55
↑ TTA	3,115.00	2,189.40	943.40	778.75	547.35	235.85
TTB	105.00	73.80	31.80	26.25	18.45	7.95
↓ TTCL	700.00	492.00	212.00	175.00	123.00	53.00
TTW	700.00	492.00	212.00	175.00	123.00	53.00
↓ TU	1,645.00	1,156.20	498.20	411.25	289.05	124.55
↑ TVO	3,255.00	2,287.80	985.80	813.75	571.95	246.45
↓ UNIQ	805.00	565.80	243.80	201.25	141.45	60.95
↓ VGI	700.00	492.00	212.00	175.00	123.00	53.00
↓ VNG	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ VNT	3,290.00	2,312.40	996.40	822.50	578.10	249.10
↓ WHA	280.00	196.80	84.80	70.00	49.20	21.20
WHAUP	315.00	221.40	95.40	78.75	55.35	23.85

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
BCPG	U21X	1,014
GLOBAL	U21X Z21X	1,045
AP	U21X Z21X H22X	1,006
ERW	U21X Z21X H22X	1,558
BANPU	U21X Z21X H22X M22X	1,187

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
I01	INDEX	BANK	1	A	SET50	2	B	80
I01	INDEX	ENERG	1	A	SET50	1	B	80
I01	INDEX	COMM	1	A	SET50	2	B	70
I01	INDEX	BANK	1	A	ENERG	1	B	60
I01	INDEX	ENERG	1	A	FOOD	2	B	60
I01	INDEX	COMM	1	A	BANK	1	B	50
I01	INDEX	COMM	1	A	ENERG	2	B	50
MT1	METAL	GOLD	1	A	GOLD-D	7	B	90
MT1	METAL	GOLD	1	A	GO	3	B	70
MT1	METAL	GO	1	A	GOLD-D	3	B	70
RU1	RUBBER	RSS3	1	A	JRF	5	B	50
S01	ICT	ADVANC	1	A	INTUCH	2	B	60
S02	PROP	AMATA	1	A	WHA	6	B	60
S02	PROP	CPN	1	A	AWC	12	B	50
S02	PROP	AMATA	1	A	AWC	4	B	50
S02	PROP	SIRI	1	A	BLAND	1	B	50
S02	PROP	AMATA	1	A	PSH	1	B	40
S02	PROP	LH	1	A	SIRI	6	B	40
S02	PROP	PSH	1	A	AWC	3	B	30
S06	ENERG	PTTEP	1	A	TOP	2	B	80
S06	ENERG	PTTEP	1	A	PTT	3	B	80
S06	ENERG	TOP	1	A	PTT	1	B	80
S06	ENERG	EGCO	1	A	RATCH	4	B	60
S06	ENERG	PTTEP	1	A	IRPC	28	B	60
S06	ENERG	TOP	1	A	SPRC	6	B	60
S06	ENERG	TOP	1	A	ESSO	6	B	60
S06	ENERG	PTT	1	A	BCP	1	B	60
S06	ENERG	PTT	1	A	SPRC	4	B	60
S06	ENERG	PTT	1	A	IRPC	10	B	60
S06	ENERG	EGCO	1	A	BGRIM	4	B	50
S06	ENERG	EGCO	1	A	WHAUP	42	B	50
S06	ENERG	PTTEP	1	A	BCP	4	B	50
S06	ENERG	PTTEP	1	A	SPRC	13	B	50
S06	ENERG	PTTEP	1	A	ESSO	14	B	50
S06	ENERG	TOP	1	A	BCP	2	B	50
S06	ENERG	TOP	1	A	IRPC	12	B	50
S06	ENERG	RATCH	1	A	BGRIM	1	B	50
S06	ENERG	BGRIM	1	A	WHAUP	10	B	50
S06	ENERG	SGP	1	A	ESSO	2	B	50
S06	ENERG	SPRC	1	A	ESSO	1	B	50
S06	ENERG	GPSC	1	A	BPP	4	B	40
S06	ENERG	BCP	1	A	SPRC	3	B	40
S06	ENERG	SGP	1	A	SUPER	12	B	40
S06	ENERG	EASTW	1	A	WHAUP	2	B	40
S06	ENERG	PTTEP	1	A	TPIPP	25	B	30
S06	ENERG	SPCG	1	A	SPRC	2	B	30
S13	BANK	KBANK	1	A	BBL	1	B	80
S13	BANK	KBANK	1	A	SCB	1	B	80
S13	BANK	KBANK	1	A	TTB	111	B	70
S13	BANK	BBL	1	A	SCB	1	B	70
S13	BANK	BBL	1	A	KTB	10	B	70
S13	BANK	SCB	1	A	TTB	98	B	70
S13	BANK	KBANK	1	A	KKP	2	B	60
S13	BANK	KBANK	1	A	KTB	11	B	60

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

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S13	BANK	BBL	1	A	TTB	106	B	60
S13	BANK	SCB	1	A	BAY	3	B	60
S13	BANK	SCB	1	A	KTB	9	B	60
S13	BANK	BAY	1	A	TTB	29	B	60
S13	BANK	KTB	1	A	TTB	11	B	60
S13	BANK	KBANK	1	A	TISCO	1	B	50
S13	BANK	KBANK	1	A	BAY	4	B	50
S13	BANK	BBL	1	A	KKP	2	B	50
S13	BANK	SCB	1	A	KKP	2	B	50
S13	BANK	KKP	1	A	TTB	52	B	40
S18	PETRO	PTTGC	1	A	IVL	1	B	50
S23	ETRON	KCE	1	A	HANA	1	B	60
S24	FIN	SAWAD	1	A	MTC	1	B	80
S24	FIN	AEONTS	1	A	SAWAD	3	B	70
S24	FIN	AEONTS	1	A	KTC	3	B	70
S24	FIN	AEONTS	1	A	MTC	3	B	70
S24	FIN	AEONTS	1	A	BAM	10	B	60
S24	FIN	SAWAD	1	A	KTC	1	B	60
S24	FIN	SAWAD	1	A	BAM	4	B	50
S24	FIN	KTC	1	A	MTC	1	B	50
S24	FIN	MTC	1	A	BAM	3	B	50
S24	FIN	SAWAD	1	A	THANI	16	B	40
S24	FIN	KTC	1	A	BAM	4	B	40
S24	FIN	MTC	1	A	THANI	14	B	40
S30	TRANS	AOT	1	A	BTS	7	B	70
S30	TRANS	AOT	1	A	BEM	7	B	70
S30	TRANS	PSL	1	A	TTA	1	B	70
S30	TRANS	BTS	1	A	BEM	1	B	70
S30	TRANS	AOT	1	A	AAV	24	B	60
S30	TRANS	BEM	1	A	AAV	3	B	60
S30	TRANS	BA	1	A	BTS	1	B	50
S30	TRANS	BTS	1	A	AAV	4	B	50
S30	TRANS	AOT	1	A	BA	6	B	40
S33	HEALTH	BCH	1	A	CHG	6	B	60
S36	COMM	CRC	1	A	RS	2	B	60
S36	COMM	CRC	1	A	HMPRO	2	B	50
S36	COMM	RS	1	A	HMPRO	1	B	50
S36	COMM	COM7	1	A	CRC	2	B	40
S36	COMM	CPALL	1	A	HMPRO	4	B	40
S36	COMM	BJC	1	A	HMPRO	3	B	30
S38	TOURISM	CENTEL	1	A	ERW	11	B	50
S46	CONS	CK	1	A	STEC	2	B	60
S46	CONS	CK	1	A	UNIQ	3	B	50
S46	CONS	CK	1	A	ITD	9	B	50
S46	CONS	STEC	1	A	UNIQ	2	B	50

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