

MARGIN REQUIREMENT						
Effective from 29 November 2021 onwards			Unit : Baht / Contract			
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50 Futures	9,205.00	6,469.80	2,787.80	2,301.25	1,617.45	696.95
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	50,575.00	35,547.00	15,317.00	12,643.75	8,886.75	3,829.25
10 Baht Gold Futures	10,115.00	7,109.40	3,063.40	2,528.75	1,777.35	765.85
Gold Online Futures	21,875.00	15,375.00	6,625.00	5,468.75	3,843.75	1,656.25
Silver Online Futures	5,565.00	3,911.40	1,685.40	1,391.25	977.85	421.35
CURRENCY FUTURES						
USD Futures	700.00	492.00	212.00	175.00	123.00	53.00
AGRICULTURE FUTURES						
RSS3 Futures	31,850.00	22,386.00	9,646.00	31,850.00	22,386.00	9,646.00
Spot Month Margin (LTD-10)	100,800.00	70,848.00	30,528.00	-	-	-
Japanese Rubber	6,230.00	4,378.80	1,886.80	6,230.00	4,378.80	1,886.80
SECTOR FUTURES						
BANK Index Futures	26,600.00	18,696.00	8,056.00	6,650.00	4,674.00	2,014.00
COMM Index Futures	18,725.00	13,161.00	5,671.00	4,681.25	3,290.25	1,417.75
ENERG Index Futures	10,710.00	7,527.60	3,243.60	2,677.50	1,881.90	810.90
FOOD Index Futures	5,775.00	4,059.00	1,749.00	1,443.75	1,014.75	437.25
ICT Index Futures	6,650.00	4,674.00	2,014.00	1,662.50	1,168.50	503.50
INTEREST RATE FUTURES						
5Y Government Bond	5,565.00	3,911.40	1,685.40	1,391.25	977.85	421.35
3M BIBOR	1,120.00	787.20	339.20	280.00	196.80	84.80
SINGLE STOCK FUTURES						
AAV	385.00	270.60	116.60	96.25	67.65	29.15
ADVANC	8,750.00	6,150.00	2,650.00	2,187.50	1,537.50	662.50
AEONTS	25,200.00	17,712.00	7,632.00	6,300.00	4,428.00	1,908.00
AMATA	2,030.00	1,426.80	614.80	507.50	356.70	153.70
AOT	5,075.00	3,567.00	1,537.00	1,268.75	891.75	384.25
AP Z21X H22X	775.25	544.89	234.79	193.66	136.11	58.65
AP (M22 onwards)**	770.00	541.20	233.20	192.50	135.30	58.30
AWC	455.00	319.80	137.80	113.75	79.95	34.45
BA	1,820.00	1,279.20	551.20	455.00	319.80	137.80
BAM	1,365.00	959.40	413.40	341.25	239.85	103.35
BANPU Z21X H22X M22X	2,201.50	1,547.34	666.74	550.47	386.90	166.71
BANPU (U22 onwards)**	1,855.00	1,303.80	561.80	463.75	325.95	140.45
BAY	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
BBL	7,875.00	5,535.00	2,385.00	1,968.75	1,383.75	596.25
BCH	1,855.00	1,303.80	561.80	463.75	325.95	140.45
BCP	2,975.00	2,091.00	901.00	743.75	522.75	225.25
BCPG	1,190.00	836.40	360.40	297.50	209.10	90.10
BDMS	1,295.00	910.20	392.20	323.75	227.55	98.05
BEAUTY	210.00	147.60	63.60	52.50	36.90	15.90
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	2,975.00	2,091.00	901.00	743.75	522.75	225.25
BH	11,865.00	8,339.40	3,593.40	2,966.25	2,084.85	898.35
BJC	2,835.00	1,992.60	858.60	708.75	498.15	214.65
BLA	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
BLAND	105.00	73.80	31.80	26.25	18.45	7.95
BPP	1,400.00	984.00	424.00	350.00	246.00	106.00
BTS	630.00	442.80	190.80	157.50	110.70	47.70
CBG	11,515.00	8,093.40	3,487.40	2,878.75	2,023.35	871.85
CENTEL	4,865.00	3,419.40	1,473.40	1,216.25	854.85	368.35
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	595.00	418.20	180.20	148.75	104.55	45.05
COM7	7,840.00	5,510.40	2,374.40	1,960.00	1,377.60	593.60
CPALL	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
CPF	1,680.00	1,180.80	508.80	420.00	295.20	127.20
CPN	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75

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

MARGIN REQUIREMENT						
Effective from 29 November 2021 onwards						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CRC	3,045.00	2,140.20	922.20	761.25	535.05	230.55
DELTA	121,450.00	85,362.00	36,782.00	30,362.50	21,340.50	9,195.50
DTAC	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
EA	5,950.00	4,182.00	1,802.00	1,487.50	1,045.50	450.50
EASTW	455.00	319.80	137.80	113.75	79.95	34.45
EGCO	11,130.00	7,822.80	3,370.80	2,782.50	1,955.70	842.70
EPG	1,295.00	910.20	392.20	323.75	227.55	98.05
ERW Z21X H22X	708.75	498.15	214.65	177.22	124.56	53.67
ERW (M22 onwards)**	455.00	319.80	137.80	113.75	79.95	34.45
ESSO	945.00	664.20	286.20	236.25	166.05	71.55
GFPT	1,085.00	762.60	328.60	271.25	190.65	82.15
GLOBAL Z21X	2,231.25	1,568.25	675.75	557.77	392.03	168.92
GLOBAL (H22 onwards)**	2,135.00	1,500.60	646.60	533.75	375.15	161.65
GPSC	6,650.00	4,674.00	2,014.00	1,662.50	1,168.50	503.50
GULF	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
GUNKUL	560.00	393.60	169.60	140.00	98.40	42.40
HANA	9,695.00	6,814.20	2,936.20	2,423.75	1,703.55	734.05
HMPRO	1,225.00	861.00	371.00	306.25	215.25	92.75
ICHI	1,435.00	1,008.60	434.60	358.75	252.15	108.65
INTUCH	7,455.00	5,239.80	2,257.80	1,863.75	1,309.95	564.45
IRPC	420.00	295.20	127.20	105.00	73.80	31.80
ITD	350.00	246.00	106.00	87.50	61.50	26.50
IVL	4,935.00	3,468.60	1,494.60	1,233.75	867.15	373.65
JAS	280.00	196.80	84.80	70.00	49.20	21.20
JMT Z21X H22X M22X U22X	5,355.00	3,763.80	1,621.80	1,338.62	940.86	405.41
JMT (Z22 onwards)**	5,230.75	3,676.47	1,584.17	1,307.25	918.81	395.91
KBANK	12,985.00	9,126.60	3,932.60	3,246.25	2,281.65	983.15
KCE	9,660.00	6,789.60	2,925.60	2,415.00	1,697.40	731.40
KEX	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
KKP	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
KTB	735.00	516.60	222.60	183.75	129.15	55.65
KTC	6,195.00	4,354.20	1,876.20	1,548.75	1,088.55	469.05
LH	525.00	369.00	159.00	131.25	92.25	39.75
LPN	420.00	295.20	127.20	105.00	73.80	31.80
M	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
MAJOR	2,835.00	1,992.60	858.60	708.75	498.15	214.65
MBK	1,505.00	1,057.80	455.80	376.25	264.45	113.95
MEGA	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
MINT	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
MTC	5,775.00	4,059.00	1,749.00	1,443.75	1,014.75	437.25
OR	2,030.00	1,426.80	614.80	507.50	356.70	153.70
ORI	1,085.00	762.60	328.60	271.25	190.65	82.15
OSP	2,625.00	1,845.00	795.00	656.25	461.25	198.75
↓ PLANB Z21X H22X M22X U22X	805.00	565.80	243.80	200.51	140.93	60.73
↓ PLANB (Z22 onwards)**	787.50	553.50	238.50	196.00	137.76	59.36
PRM	735.00	516.60	222.60	183.75	129.15	55.65
PSH	1,050.00	738.00	318.00	262.50	184.50	79.50
PSL	3,290.00	2,312.40	996.40	822.50	578.10	249.10
PTG	1,330.00	934.80	402.80	332.50	233.70	100.70
PTT	2,590.00	1,820.40	784.40	647.50	455.10	196.10
PTTEP	9,135.00	6,420.60	2,766.60	2,283.75	1,605.15	691.65
PTTGC	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
QH	175.00	123.00	53.00	43.75	30.75	13.25
RATCH	2,940.00	2,066.40	890.40	735.00	516.60	222.60
RS	1,855.00	1,303.80	561.80	463.75	325.95	140.45
S	245.00	172.20	74.20	61.25	43.05	18.55
SAMART	1,015.00	713.40	307.40	253.75	178.35	76.85
SAWAD	6,685.00	4,698.60	2,024.60	1,671.25	1,174.65	506.15
SCB	13,965.00	9,815.40	4,229.40	3,491.25	2,453.85	1,057.35
SCC	23,100.00	16,236.00	6,996.00	5,775.00	4,059.00	1,749.00
SCGP	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40

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

MARGIN REQUIREMENT						
Effective from 29 November 2021 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SGP	1,575.00	1,107.00	477.00	393.75	276.75	119.25
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
SPALI	1,855.00	1,303.80	561.80	463.75	325.95	140.45
SPCG	1,890.00	1,328.40	572.40	472.50	332.10	143.10
SPRC	1,225.00	861.00	371.00	306.25	215.25	92.75
STA	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
STEC	1,365.00	959.40	413.40	341.25	239.85	103.35
STGT	2,800.00	1,968.00	848.00	700.00	492.00	212.00
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	1,505.00	1,057.80	455.80	376.25	264.45	113.95
TCAP	2,695.00	1,894.20	816.20	673.75	473.55	204.05
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	420.00	295.20	127.20	105.00	73.80	31.80
THCOM	1,785.00	1,254.60	540.60	446.25	313.65	135.15
THG	2,065.00	1,451.40	625.40	516.25	362.85	156.35
TISCO	6,160.00	4,329.60	1,865.60	1,540.00	1,082.40	466.40
TKN	770.00	541.20	233.20	192.50	135.30	58.30
TOA	3,010.00	2,115.60	911.60	752.50	528.90	227.90
TOP	5,075.00	3,567.00	1,537.00	1,268.75	891.75	384.25
TPIPL	175.00	123.00	53.00	43.75	30.75	13.25
TPIPP	210.00	147.60	63.60	52.50	36.90	15.90
TQM	9,590.00	6,740.40	2,904.40	2,397.50	1,685.10	726.10
TRUE	455.00	319.80	137.80	113.75	79.95	34.45
TTA	2,415.00	1,697.40	731.40	603.75	424.35	182.85
TTB	105.00	73.80	31.80	26.25	18.45	7.95
TTCL	735.00	516.60	222.60	183.75	129.15	55.65
TTW	560.00	393.60	169.60	140.00	98.40	42.40
TU	1,645.00	1,156.20	498.20	411.25	289.05	124.55
TVO	2,870.00	2,017.20	869.20	717.50	504.30	217.30
UNIQ	805.00	565.80	243.80	201.25	141.45	60.95
VGI	665.00	467.40	201.40	166.25	116.85	50.35
VNG	1,400.00	984.00	424.00	350.00	246.00	106.00
VNT	3,220.00	2,263.20	975.20	805.00	565.80	243.80
WHA	245.00	172.20	74.20	61.25	43.05	18.55
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
GLOBAL	Z21X	1,045
AP	Z21X H22X	1,006
ERW	Z21X H22X	1,558
BANPU	Z21X H22X M22X	1,187
JMT	Z21X H22X M22X U22X	1,024
PLANB	Z21X H22X M22X U22X	1,023

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
I01	INDEX	COMM	1	A	SET50	2	B	70
I01	INDEX	BANK	1	A	SET50	2	B	60
I01	INDEX	ENERG	1	A	SET50	1	B	60
I01	INDEX	COMM	1	A	FOOD	3	B	50
I01	INDEX	SET50	1	A	FOOD	1	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	DTAC	1	A	TRUE	10	B	50
S01	ICT	THCOM	1	A	SAMART	2	B	30
S02	PROP	SPALI	1	A	AP	2	B	70
S02	PROP	AMATA	1	A	WHA	6	B	60
S02	PROP	CPN	1	A	QH	25	B	30
S02	PROP	ORI	1	A	QH	5	B	30
S02	PROP	LPN	1	A	QH	2	B	30
S02	PROP	QH	1	A	SIRI	2	B	30
S06	ENERG	PTTEP	1	A	PTT	3	B	70
S06	ENERG	PTTEP	1	A	TOP	2	B	60
S06	ENERG	PTTEP	1	A	BCP	4	B	60
S06	ENERG	PTTEP	1	A	IRPC	27	B	60
S06	ENERG	TOP	1	A	SPRC	5	B	60
S06	ENERG	TOP	1	A	IRPC	13	B	60
S06	ENERG	PTTEP	1	A	SPRC	11	B	50
S06	ENERG	PTT	1	A	BCP	1	B	50
S06	ENERG	PTT	1	A	IRPC	9	B	50
S06	ENERG	BCP	1	A	IRPC	6	B	50
S06	ENERG	SPRC	1	A	ESSO	1	B	50
S06	ENERG	SPRC	1	A	IRPC	2	B	50
S06	ENERG	ESSO	1	A	IRPC	2	B	50
S06	ENERG	EGCO	1	A	GULF	4	B	40
S06	ENERG	EGCO	1	A	BGRIM	4	B	40
S06	ENERG	GPSC	1	A	GULF	2	B	40
S06	ENERG	GUNKUL	1	A	IRPC	1	B	40
S06	ENERG	GULF	1	A	GUNKUL	8	B	30
S06	ENERG	OR	1	A	PTG	2	B	30
S13	BANK	KBANK	1	A	SCB	1	B	70
S13	BANK	KTB	1	A	TTB	10	B	70
S13	BANK	KBANK	1	A	KTB	12	B	60
S13	BANK	KBANK	1	A	TTB	121	B	50
S18	PETRO	PTTGC	1	A	IVL	1	B	50
S23	ETRON	KCE	1	A	HANA	1	B	50
S24	FIN	SAWAD	1	A	KTC	1	B	60
S24	FIN	SAWAD	1	A	THANI	16	B	50
S24	FIN	AEONTS	1	A	THANI	47	B	30
S30	TRANS	PSL	1	A	TTA	2	B	80
S30	TRANS	AOT	1	A	AAV	22	B	50
S30	TRANS	AOT	1	A	BA	6	B	40
S30	TRANS	BA	1	A	AAV	4	B	40
S38	TOURISM	CENTEL	1	A	ERW	11	B	40
S46	CONS	UNIQ	1	A	ITD	3	B	60

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