

## Margin Requirement

As of 16 January 2019

Unit : Baht / Contract

UNDERLYING		OUTRIGHT			SPREAD			
		IM	MM	FM	IM	MM	FM	
<b>Index Futures</b>								
↑	SET50 Index	12,350.00	8,645.00	3,705.00	3,087.50	2,161.25	926.25	
<b>Metal Futures</b>								
↓	50 Baht Gold	22,800.00	15,960.00	6,840.00	5,700.00	3,990.00	1,710.00	
↓	10 Baht Gold	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00	
↓	Gold Online Futures	10,070.00	7,049.00	3,021.00	2,517.50	1,762.25	755.25	
<b>Currency Futures</b>								
↓	USD	418.00	292.60	125.40	104.50	73.15	31.35	
<b>Agriculture Futures</b>								
	RSS3	22,800.00	15,960.00	6,840.00	22,800.00	15,960.00	6,840.00	
	RSS3 Spot Month Margin (LTD-10)	72,200.00	50,540.00	21,660.00	-	-	-	
<b>Sector Futures</b>								
↓	BANK Index	21,280.00	14,896.00	6,384.00	5,320.00	3,724.00	1,596.00	
	COMM Index	23,408.00	16,385.60	7,022.40	5,852.00	4,096.40	1,755.60	
	ENERGY Index	19,304.00	13,512.80	5,791.20	4,826.00	3,378.20	1,447.80	
↑	FOOD Index	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00	
	ICT Index	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75	
<b>Interest Rate Futures</b>								
	5Y Gov Bond	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75	
	3M BIBOR	722.00	505.40	216.60	-	-	-	
<b>Single Stock Futures</b>								
↓	AAV	304.00	212.80	91.20	76.00	53.20	22.80	
↑	ADVANC	13,414.00	9,389.80	4,024.20	3,353.50	2,347.45	1,006.05	
↓	AMATA	2,280.00	1,596.00	684.00	570.00	399.00	171.00	
↑	AOT	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25	
↓	AP	988.00	691.60	296.40	247.00	172.90	74.10	
↑	BA	1,102.00	771.40	330.60	275.50	192.85	82.65	
↑	BANPU	1,672.00	1,170.40	501.60	418.00	292.60	125.40	
↓	BAY	2,394.00	1,675.80	718.20	598.50	418.95	179.55	
↑	BBL	12,160.00	8,512.00	3,648.00	3,040.00	2,128.00	912.00	
	BCH	1,634.00	1,143.80	490.20	408.50	285.95	122.55	
↓	BCP	2,128.00	1,489.60	638.40	532.00	372.40	159.60	
↑	BDMS	3,306.00	2,314.20	991.80	826.50	578.55	247.95	
↓	BEAUTY	2,052.00	1,436.40	615.60	513.00	359.10	153.90	
↓	BEC	950.00	665.00	285.00	237.50	166.25	71.25	
↑	BEM	836.00	585.20	250.80	209.00	146.30	62.70	
↑	BH	12,350.00	8,645.00	3,705.00	3,087.50	2,161.25	926.25	
↓	BJC	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25	
↑	BLA	4,256.00	2,979.20	1,276.80	1,064.00	744.80	319.20	
↑	BLAND	114.00	79.80	34.20	28.50	19.95	8.55	
↑	BTS	646.00	452.20	193.80	161.50	113.05	48.45	
↑	CBG	9,880.00	6,916.00	2,964.00	2,470.00	1,729.00	741.00	
	CENDEL	4,446.00	3,112.20	1,333.80	1,111.50	778.05	333.45	
	CHG	266.00	186.20	79.80	66.50	46.55	19.95	
	CK	1,938.00	1,356.60	581.40	484.50	339.15	145.35	
↓	CKP	608.00	425.60	182.40	152.00	106.40	45.60	
	CPALL	4,636.00	3,245.20	1,390.80	1,159.00	811.30	347.70	
↑	CPF	1,292.00	904.40	387.60	323.00	226.10	96.90	
↓	CPN	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00	
	DELTA	2,850.00	1,995.00	855.00	712.50	498.75	213.75	
↓	DTAC	4,294.00	3,005.80	1,288.20	1,073.50	751.45	322.05	
	EARTH	570.00	399.00	171.00	142.50	99.75	42.75	
↑	EGCO	H19X, M19X	14,791.50	10,354.05	4,437.45	3,697.73	2,588.41	1,109.32
		U19 onwards	14,630.00	10,241.00	4,389.00	3,657.50	2,560.25	1,097.25
	EPG	760.00	532.00	228.00	190.00	133.00	57.00	
↑	GLOBAL	2,546.00	1,782.20	763.80	636.50	445.55	190.95	
↓	GLOW	H19X	5,437.80	3,806.46	1,631.34	1,359.26	951.48	407.78
		M19 onwards	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
↑	GPSC	9,158.00	6,410.60	2,747.40	2,289.50	1,602.65	686.85	
↑	GUNKUL	380.00	266.00	114.00	95.00	66.50	28.50	

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

As of 16 January 2019

Unit : Baht / Contract

Single Stock Futures		OUTRIGHT			SPREAD			
		IM	MM	FM	IM	MM	FM	
	HANA	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50	
	HMPRO	1,178.00	824.60	353.40	294.50	206.15	88.35	
↓	ICHI	380.00	266.00	114.00	95.00	66.50	28.50	
↑	INTUCH	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75	
	IRPC	570.00	399.00	171.00	142.50	99.75	42.75	
	ITD	266.00	186.20	79.80	66.50	46.55	19.95	
	IVL	6,574.00	4,601.80	1,972.20	1,643.50	1,150.45	493.05	
↑	JAS	570.00	399.00	171.00	142.50	99.75	42.75	
↓	KBANK	10,564.00	7,394.80	3,169.20	2,641.00	1,848.70	792.30	
↓	KCE	H19X	8,816.00	6,171.20	2,644.80	2,204.00	1,542.80	661.20
		M19 onwards	4,408.00	3,085.60	1,322.40	1,102.00	771.40	330.60
	KKP	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50	
↓	KTB	798.00	558.60	239.40	199.50	139.65	59.85	
↑	KTC	H19X, M19X	32,300.00	22,610.00	9,690.00	8,075.00	5,652.50	2,422.50
		U19 onwards	3,230.00	2,261.00	969.00	807.50	565.25	242.25
↓	LH	1,102.00	771.40	330.60	275.50	192.85	82.65	
	LPN	1,178.00	824.60	353.40	294.50	206.15	88.35	
	MAJOR	1,786.00	1,250.20	535.80	446.50	312.55	133.95	
↓	MINT	3,230.00	2,261.00	969.00	807.50	565.25	242.25	
↓	MTC	5,168.00	3,617.60	1,550.40	1,292.00	904.40	387.60	
	PLANB	494.00	345.80	148.20	123.50	86.45	37.05	
↓	PSH	1,254.00	877.80	376.20	313.50	219.45	94.05	
	PTG	1,976.00	1,383.20	592.80	494.00	345.80	148.20	
↑	PTT	H19X	47,500.00	33,250.00	14,250.00	11,875.00	8,312.50	3,562.50
		M19 onwards	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
	PTTEP	17,594.00	12,315.80	5,278.20	4,398.50	3,078.95	1,319.55	
↑	PTTGC	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75	
↓	QH	228.00	159.60	68.40	57.00	39.90	17.10	
↓	RATCH	4,826.00	3,378.20	1,447.80	1,206.50	844.55	361.95	
	ROBINS	5,890.00	4,123.00	1,767.00	1,472.50	1,030.75	441.75	
↓	S	342.00	239.40	102.60	85.50	59.85	25.65	
	SAMART	1,064.00	744.80	319.20	266.00	186.20	79.80	
↓	SAWAD	H19X	5,416.90	3,791.83	1,625.07	1,354.32	948.02	406.30
		M19 onwards	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
↑	SCB	9,500.00	6,650.00	2,850.00	2,375.00	1,662.50	712.50	
↑	SCC	22,420.00	15,694.00	6,726.00	5,605.00	3,923.50	1,681.50	
	SIRI	152.00	106.40	45.60	38.00	26.60	11.40	
↑	SPALI	2,432.00	1,702.40	729.60	608.00	425.60	182.40	
↓	SPCG	1,140.00	798.00	342.00	285.00	199.50	85.50	
	STA	3,230.00	2,261.00	969.00	807.50	565.25	242.25	
↑	STEC	3,154.00	2,207.80	946.20	788.50	551.95	236.55	
	STPI	1,254.00	877.80	376.20	313.50	219.45	94.05	
↓	TASCO	2,014.00	1,409.80	604.20	503.50	352.45	151.05	
↑	TCAP	3,382.00	2,367.40	1,014.60	845.50	591.85	253.65	
↓	THAI	1,520.00	1,064.00	456.00	380.00	266.00	114.00	
	THCOM	912.00	638.40	273.60	228.00	159.60	68.40	
	TISCO	5,016.00	3,511.20	1,504.80	1,254.00	877.80	376.20	
	TMB	190.00	133.00	57.00	47.50	33.25	14.25	
↓	TOP	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75	
	TPIPL	190.00	133.00	57.00	47.50	33.25	14.25	
↑	TRUE	570.00	399.00	171.00	142.50	99.75	42.75	
↑	TTA	608.00	425.60	182.40	152.00	106.40	45.60	
↓	TTCL	950.00	665.00	285.00	237.50	166.25	71.25	
↑	TTW	836.00	585.20	250.80	209.00	146.30	62.70	
	TU	1,444.00	1,010.80	433.20	361.00	252.70	108.30	
↓	TVO	1,406.00	984.20	421.80	351.50	246.05	105.45	
↓	UNIQ	1,330.00	931.00	399.00	332.50	232.75	99.75	
↑	VGI	798.00	558.60	239.40	199.50	139.65	59.85	
	VNG	760.00	532.00	228.00	190.00	133.00	57.00	
↑	WHA	494.00	345.80	148.20	123.50	86.45	37.05	

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
EGCO	H19X, M19X	1,011
GLOW	H19X	1,022
KCE	H19X	2,000
KTC	H19X, M19X	10,000
PTT	H19X	10,000
SAWAD	H19X	1,056

Inter-Commodity Spread Credit

Inter-Commodity Spread Credit							
CC Group	Credit Rate (%)	Leg 1			Leg 2		
		Combined Commodity	Delta Ratio	Side of Leg	Combined Commodity	Delta Ratio	Side of Leg
I01	80	ENERG	1	A	SET50	1	B
I01	80	SET50	1	A	FOOD	2	B
I01	70	BANK	1	A	FOOD	5	B
I01	70	COMM	1	A	SET50	2	B
I01	70	COMM	1	A	FOOD	4	B
I01	70	SET50	1	A	ICT	1	B
I01	70	ICT	1	A	FOOD	1	B
I01	60	BANK	1	A	COMM	1	B
I01	60	BANK	1	A	SET50	2	B
I01	60	COMM	1	A	ENERG	2	B
I01	60	ENERG	1	A	ICT	2	B
I01	60	ENERG	1	A	FOOD	2	B
I01	50	BANK	1	A	ENERG	2	B
MT1	60	GO	1	A	GOLD-D	3	B
MT1	50	GOLD	1	A	GO	3	B
S01	60	ADVANC	1	A	INTUCH	4	B
S01	60	DTAC	1	A	JAS	9	B
S01	50	SAMART	1	A	TRUE	1	B
S01	50	TRUE	1	A	JAS	1	B
S02	60	SPALI	1	A	LPN	3	B
S02	60	WHA	1	A	SIRI	3	B
S02	50	AMATA	1	A	LPN	3	B
S02	50	AMATA	1	A	AP	3	B
S02	50	AMATA	1	A	BLAND	14	B
S02	50	SPALI	1	A	WHA	5	B
S02	50	LPN	1	A	AP	1	B
S02	50	LPN	1	A	WHA	2	B
S02	50	WHA	1	A	S	1	B
S02	40	LPN	1	A	SIRI	6	B
S06	70	PTTEP	1	A	PTT	3	B
S06	70	PTTEP	1	A	GUNKUL	41	B
S06	70	TOP	1	A	PTT	1	B
S06	70	PTT	1	A	GUNKUL	16	B
S06	60	PTTEP	1	A	TOP	2	B
S06	60	PTTEP	1	A	BANPU	8	B
S06	50	PTTEP	1	A	IRPC	21	B
S06	50	TOP	1	A	GUNKUL	23	B
S06	50	BANPU	1	A	GUNKUL	5	B
S06	40	TOP	1	A	IRPC	12	B
S06	40	BCP	1	A	CKP	6	B
S13	60	BBL	1	A	KBANK	1	B
S13	60	BBL	1	A	SCB	1	B
S13	60	KBANK	1	A	TMB	83	B
S13	50	BBL	1	A	BAY	5	B
S13	50	BBL	1	A	TMB	90	B
S13	50	KBANK	1	A	SCB	1	B
S13	50	SCB	1	A	TCAP	3	B
S13	50	TISCO	1	A	KKP	1	B
S13	50	KTB	1	A	TMB	9	A
S16	50	CBG	1	A	MINT	1	B
S30	60	BTS	1	A	BEM	1	B
S30	50	AOT	1	A	BA	5	B

## Inter-Commodity Spread Credit

Inter-Commodity Spread Credit							
CC Group	Credit Rate (%)	Leg 1			Leg 2		
		Combined Commodity	Delta Ratio	Side of Leg	Combined Commodity	Delta Ratio	Side of Leg
S30	50	BA	1	A	BTS	1	B
S30	50	BA	1	A	TTA	2	B
S33	60	BH	1	A	BDMS	7	B
S33	50	BH	1	A	CHG	95	B
S36	60	CPALL	1	A	BJC	1	B
S36	50	CPALL	1	A	ROBINS	1	B
S36	50	CPALL	1	A	GLOBAL	3	B
S36	50	ROBINS	1	A	BJC	1	B
S36	50	ROBINS	1	A	GLOBAL	3	B
S45	40	VGI	1	A	BEC	1	B
S46	60	CK	1	A	STEC	1	B
S46	50	CK	1	A	UNIQ	2	B
S46	50	STEC	1	A	UNIQ	2	B
S46	50	TTCL	1	A	ITD	3	B

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