

MARGIN REQUIREMENT

As of 18 February 2019

Unit : Baht / Contract

UNDERLYING		OUTRIGHT			SPREAD			
		IM	MM	FM	IM	MM	FM	
Index Futures								
↓	SET50 Index	11,058.00	7,740.60	3,317.40	2,764.50	1,935.15	829.35	
Metal Futures								
	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	10,830.00	7,581.00	3,249.00	2,707.50	1,895.25	812.25	
Currency Futures								
↑	USD	532.00	372.40	159.60	133.00	93.10	39.90	
Agriculture Futures								
	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	-	-	-	
Sector Futures								
↑	BANK Index	22,610.00	15,827.00	6,783.00	5,652.50	3,956.75	1,695.75	
↓	COMM Index	22,344.00	15,640.80	6,703.20	5,586.00	3,910.20	1,675.80	
↓	ENERGY Index	17,024.00	11,916.80	5,107.20	4,256.00	2,979.20	1,276.80	
↓	FOOD Index	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75	
	ICT Index	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75	
Interest Rate Futures								
↑	5Y Gov Bond	7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00	
	3M BIBOR	722.00	505.40	216.60	-	-	-	
Single Stock Futures								
↑	AAV	418.00	292.60	125.40	104.50	73.15	31.35	
↓	ADVANC	10,298.00	7,208.60	3,089.40	2,574.50	1,802.15	772.35	
↑	AMATA	2,470.00	1,729.00	741.00	617.50	432.25	185.25	
	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	1,596.00	1,117.20	478.80	399.00	279.30	119.70	
↓	BANPU	1,596.00	1,117.20	478.80	399.00	279.30	119.70	
↑	BAY	2,850.00	1,995.00	855.00	712.50	498.75	213.75	
↓	BBL	11,210.00	7,847.00	3,363.00	2,802.50	1,961.75	840.75	
↑	BCH	2,432.00	1,702.40	729.60	608.00	425.60	182.40	
↑	BCP	2,964.00	2,074.80	889.20	741.00	518.70	222.30	
↑	BDMS	3,534.00	2,473.80	1,060.20	883.50	618.45	265.05	
↓	BEAUTY	1,558.00	1,090.60	467.40	389.50	272.65	116.85	
	BEC	950.00	665.00	285.00	237.50	166.25	71.25	
↓	BEM	798.00	558.60	239.40	199.50	139.65	59.85	
↑	BH	16,720.00	11,704.00	5,016.00	4,180.00	2,926.00	1,254.00	
↓	BJC	4,256.00	2,979.20	1,276.80	1,064.00	744.80	319.20	
↓	BLA	2,850.00	1,995.00	855.00	712.50	498.75	213.75	
↑	BLAND	152.00	106.40	45.60	38.00	26.60	11.40	
↑	BTS	722.00	505.40	216.60	180.50	126.35	54.15	
↓	CBG	9,272.00	6,490.40	2,781.60	2,318.00	1,622.60	695.40	
↓	CENDEL	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25	
	CHG	266.00	186.20	79.80	66.50	46.55	19.95	
↓	CK	1,786.00	1,250.20	535.80	446.50	312.55	133.95	
	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	1,710.00	1,197.00	513.00	427.50	299.25	128.25	
↑	CPN	5,890.00	4,123.00	1,767.00	1,472.50	1,030.75	441.75	
↑	DELTA	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00	
↑	DTAC	6,840.00	4,788.00	2,052.00	1,710.00	1,197.00	513.00	
	EARTH	570.00	399.00	171.00	142.50	99.75	42.75	
↑	EGCO	H19X, M19X U19 onwards	15,559.10 15,390.00	10,891.37 10,773.00	4,667.73 4,617.00	3,889.82 3,847.50	2,722.88 2,693.25	1,166.95 1,154.25
	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 M19 onwards	6,213.00 6,080.00	4,349.10 4,256.00	1,863.90 1,824.00	1,553.44 1,520.00	1,087.41 1,064.00	466.03 456.00
↓	GPSC		6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00
	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 18 February 2019

Unit : Baht / Contract

Single Stock Futures		OUTRIGHT			SPREAD			
		IM	MM	FM	IM	MM	FM	
↓	HANA	4,028.00	2,819.60	1,208.40	1,007.00	704.90	302.10	
↑	HMPRO	1,216.00	851.20	364.80	304.00	212.80	91.20	
↑	ICHI	418.00	292.60	125.40	104.50	73.15	31.35	
↑	INTUCH	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50	
	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	380.00	266.00	114.00	95.00	66.50	28.50	
↑	KBANK	12,160.00	8,512.00	3,648.00	3,040.00	2,128.00	912.00	
	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	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50	
↑	KTB	950.00	665.00	285.00	237.50	166.25	71.25	
↑	KTC	H19X, M19X	51,300.00	35,910.00	15,390.00	12,825.00	8,977.50	3,847.50
		U19 onwards	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
	LH	1,102.00	771.40	330.60	275.50	192.85	82.65	
↓	LPN	912.00	638.40	273.60	228.00	159.60	68.40	
↑	MAJOR	2,850.00	1,995.00	855.00	712.50	498.75	213.75	
	MINT	3,230.00	2,261.00	969.00	807.50	565.25	242.25	
↑	MTC	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50	
↑	PLANB	684.00	478.80	205.20	171.00	119.70	51.30	
	PSH	1,254.00	877.80	376.20	313.50	219.45	94.05	
↓	PTG	1,786.00	1,250.20	535.80	446.50	312.55	133.95	
↓	PTT	H19X	45,600.00	31,920.00	13,680.00	11,400.00	7,980.00	3,420.00
		M19 onwards	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
↓	PTTEP	16,758.00	11,730.60	5,027.40	4,189.50	2,932.65	1,256.85	
↓	PTTGC	6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00	
↑	QH	304.00	212.80	91.20	76.00	53.20	22.80	
↑	RATCH	5,510.00	3,857.00	1,653.00	1,377.50	964.25	413.25	
	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	684.00	478.80	205.20	171.00	119.70	51.30	
↑	SAWAD	H19X	6,621.50	4,635.05	1,986.45	1,655.28	1,158.70	496.58
		M19 onwards	6,270.00	4,389.00	1,881.00	1,567.50	1,097.25	470.25
↑	SCB	9,690.00	6,783.00	2,907.00	2,422.50	1,695.75	726.75	
↑	SCC	26,258.00	18,380.60	7,877.40	6,564.50	4,595.15	1,969.35	
↑	SIRI	190.00	133.00	57.00	47.50	33.25	14.25	
↑	SPALI	2,470.00	1,729.00	741.00	617.50	432.25	185.25	
↑	SPCG	1,254.00	877.80	376.20	313.50	219.45	94.05	
↓	STA	1,862.00	1,303.40	558.60	465.50	325.85	139.65	
↓	STEC	2,280.00	1,596.00	684.00	570.00	399.00	171.00	
	STPI	1,254.00	877.80	376.20	313.50	219.45	94.05	
↓	TASCO	1,520.00	1,064.00	456.00	380.00	266.00	114.00	
↑	TCAP	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75	
	THAI	1,520.00	1,064.00	456.00	380.00	266.00	114.00	
↑	THCOM	1,444.00	1,010.80	433.20	361.00	252.70	108.30	
↑	TISCO	5,586.00	3,910.20	1,675.80	1,396.50	977.55	418.95	
	TMB	190.00	133.00	57.00	47.50	33.25	14.25	
↑	TOP	7,790.00	5,453.00	2,337.00	1,947.50	1,363.25	584.25	
↑	TPIPL	266.00	186.20	79.80	66.50	46.55	19.95	
↓	TRUE	494.00	345.80	148.20	123.50	86.45	37.05	
↓	TTA	494.00	345.80	148.20	123.50	86.45	37.05	
	TTCL	950.00	665.00	285.00	237.50	166.25	71.25	
↓	TTW	760.00	532.00	228.00	190.00	133.00	57.00	
↑	TU	1,634.00	1,143.80	490.20	408.50	285.95	122.55	
↑	TVO	2,242.00	1,569.40	672.60	560.50	392.35	168.15	
↓	UNIQ	1,178.00	824.60	353.40	294.50	206.15	88.35	
↓	VGI	760.00	532.00	228.00	190.00	133.00	57.00	
	VNG	760.00	532.00	228.00	190.00	133.00	57.00	
↓	WHA	380.00	266.00	114.00	95.00	66.50	28.50	

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	70	ENERG	1	A	SET50	1	B
I01	50	COMM	1	A	SET50	2	B
MT1	70	GOLD	1	A	GO	3	B
S02	60	SPALI	1	A	AP	3	B
S02	60	LPN	1	A	WHA	1	B
S02	50	SPALI	1	A	SIRI	15	B
S02	40	SPALI	1	A	QH	7	B
S02	40	QH	1	A	SIRI	2	B
S06	60	PTTEP	1	A	TOP	2	B
S06	60	PTTEP	1	A	PTT	3	B
S06	60	TOP	1	A	PTT	1	B
S06	60	TOP	1	A	IRPC	12	B
S06	50	PTTEP	1	A	IRPC	21	B
S06	50	PTT	1	A	IRPC	8	B
S06	40	PTTEP	1	A	TTW	10	B
S07	50	EPG	1	A	TPIPL	4	B
S13	60	BBL	1	A	KBANK	1	B
S13	50	SCB	1	A	KTB	7	B
S13	50	SCB	1	A	TMB	60	B
S13	50	KKP	1	A	KTB	3	B
S13	40	BBL	1	A	TISCO	3	B
S16	50	CBG	1	A	ICHI	11	B
S18	60	PTTGC	1	A	IVL	1	B
S24	50	SAWAD	1	A	MTC	1	B
S30	60	BEM	1	A	BTS	1	B
S30	60	BTS	1	A	AAV	2	B
S33	60	BH	1	A	BDMS	8	B
S33	60	BCH	1	A	CHG	8	B
S33	50	BH	1	A	BCH	11	B
S45	50	MAJOR	1	A	VGI	3	B
S46	60	CK	1	A	UNIQ	3	B
S46	60	CK	1	A	ITD	11	B