

MARGIN REQUIREMENT

As of 14 March 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	11,020.00	7,714.00	3,306.00	2,755.00	1,928.50	826.50	
Currency Futures								
↓	USD	456.00	319.20	136.80	114.00	79.80	34.20	
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	24,624.00	17,236.80	7,387.20	6,156.00	4,309.20	1,846.80	
	ENERGY Index	17,024.00	11,916.80	5,107.20	4,256.00	2,979.20	1,276.80	
↑	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	
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	13,414.00	9,389.80	4,024.20	3,353.50	2,347.45	1,006.05	
	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	2,660.00	1,862.00	798.00	665.00	465.50	199.50	
	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	2,280.00	1,596.00	684.00	570.00	399.00	171.00	
	BDMS	3,534.00	2,473.80	1,060.20	883.50	618.45	265.05	
↑	BEAUTY	1,900.00	1,330.00	570.00	475.00	332.50	142.50	
↑	BEC	1,026.00	718.20	307.80	256.50	179.55	76.95	
	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	646.00	452.20	193.80	161.50	113.05	48.45	
↑	CBG	11,552.00	8,086.40	3,465.60	2,888.00	2,021.60	866.40	
↑	CENTEL	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75	
	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	532.00	372.40	159.60	133.00	93.10	39.90	
↑	CPALL	5,282.00	3,697.40	1,584.60	1,320.50	924.35	396.15	
↑	CPF	1,900.00	1,330.00	570.00	475.00	332.50	142.50	
↓	CPN	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50	
↑	DELTA	6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00	
↑	DTAC	7,676.00	5,373.20	2,302.80	1,919.00	1,343.30	575.70	
	EARTH	570.00	399.00	171.00	142.50	99.75	42.75	
↑	EGCO	H19X, M19X	16,134.80	11,294.36	4,840.44	4,033.89	2,823.72	1,210.17
↑	EGCO	U19 onwards	15,960.00	11,172.00	4,788.00	3,990.00	2,793.00	1,197.00
↑	EPG		836.00	585.20	250.80	209.00	146.30	62.70
	GLOBAL	H19X, M19X, U19X, Z19X	2,546.00	1,782.20	763.80	636.41	445.48	190.92
	GLOBAL	H20 Onward	2,424.40	1,697.08	727.32	606.10	424.27	181.83
↑	GLOW	H19X	6,408.70	4,486.09	1,922.61	1,601.99	1,121.39	480.60
↑	GLOW	M19 onwards	6,270.00	4,389.00	1,881.00	1,567.50	1,097.25	470.25
	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 14 March 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	380.00	266.00	114.00	95.00	66.50	28.50	
	INTUCH	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50	
↓	IRPC	494.00	345.80	148.20	123.50	86.45	37.05	
↓	ITD	228.00	159.60	68.40	57.00	39.90	17.10	
↓	IVL	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00	
↑	JAS	608.00	425.60	182.40	152.00	106.40	45.60	
↑	KBANK	12,730.00	8,911.00	3,819.00	3,182.50	2,227.75	954.75	
↑	KCE	H19X	11,096.00	7,767.20	3,328.80	2,774.00	1,941.80	832.20
600	KCE	M19 onwards	5,548.00	3,883.60	1,664.40	1,387.00	970.90	416.10
	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
	KTC	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		3,648.00	2,553.60	1,094.40	912.00	638.40	273.60
	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		1,976.00	1,383.20	592.80	494.00	345.80	148.20
	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
	PTT	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		5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
↑	ROBINS		6,764.00	4,734.80	2,029.20	1,691.00	1,183.70	507.30
↓	S		304.00	212.80	91.20	76.00	53.20	22.80
↑	SAMART		1,064.00	744.80	319.20	266.00	186.20	79.80
↑	SAWAD	H19X	7,022.40	4,915.68	2,106.72	1,755.60	1,228.92	526.68
↑	SAWAD	M19 onwards	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75
	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		1,596.00	1,117.20	478.80	399.00	279.30	119.70
↑	STA		2,964.00	2,074.80	889.20	741.00	518.70	222.30
↑	STEC		3,230.00	2,261.00	969.00	807.50	565.25	242.25
↓	STPI		570.00	399.00	171.00	142.50	99.75	42.75
	TASCO		1,520.00	1,064.00	456.00	380.00	266.00	114.00
↑	TCAP		4,712.00	3,298.40	1,413.60	1,178.00	824.60	353.40
	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		7,144.00	5,000.80	2,143.20	1,786.00	1,250.20	535.80
	TPIPL		266.00	186.20	79.80	66.50	46.55	19.95
↑	TRUE		760.00	532.00	228.00	190.00	133.00	57.00
	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		1,596.00	1,117.20	478.80	399.00	279.30	119.70
↑	TVO		2,660.00	1,862.00	798.00	665.00	465.50	199.50
↑	UNIQ		1,368.00	957.60	410.40	342.00	239.40	102.60
↓	VGI		722.00	505.40	216.60	180.50	126.35	54.15
	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
GLOBAL	H19X, M19X, U19X, Z19X	1,050

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	60	COMM	1	A	SET50	2	B
I01	60	SET50	1	A	FOOD	2	B
I01	50	BANK	1	A	SET50	2	B
I01	50	ENERG	1	A	FOOD	2	B
MT1	80	GOLD	1	A	GO	2	B
S01	70	ADVANC	1	A	INTUCH	3	B
S02	50	AMATA	1	A	WHA	5	B
S02	50	AMATA	1	A	QH	7	B
S02	50	AMATA	1	A	BLAND	13	B
S02	50	AMATA	1	A	SIRI	17	B
S02	50	BLAND	1	A	SIRI	1	B
S02	40	LH	1	A	AP	1	B
S02	40	WHA	1	A	S	1	B
S02	40	QH	1	A	BLAND	2	B
S06	70	PTTEP	1	A	PTT	3	B
S06	60	PTTEP	1	A	IRPC	21	B
S06	60	TOP	1	A	PTT	1	B
S06	50	PTTEP	1	A	TOP	2	B
S06	40	RATCH	1	A	PTT	1	A
S06	30	BCP	1	A	BANPU	2	B
S13	60	TISCO	1	A	TCAP	2	B
S13	50	TCAP	1	A	TMB	24	B
S16	40	MINT	1	A	TU	2	B
S16	30	TVO	1	A	ICHI	8	B
S30	40	AOT	1	A	TTA	13	B

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