

MARGIN REQUIREMENT						
Effective from 11 April 2019 onwards						Unit : Baht / Contract
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↓ SET50 Index	9,500.00	6,650.00	2,850.00	2,375.00	1,662.50	712.50
PRECIOUS 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	494.00	345.80	148.20	123.50	86.45	37.05
ARGRICULTURE FUTURES						
↑ RSS3	24,700.00	17,290.00	7,410.00	24,700.00	17,290.00	7,410.00
RSS3 Spot Month Margin (LTD-10)	77,900.00	54,530.00	23,370.00	-	-	-
SECTOR FUTURES						
BANK Index	22,610.00	15,827.00	6,783.00	5,652.50	3,956.75	1,695.75
↓ COMM Index	19,570.00	13,699.00	5,871.00	4,892.50	3,424.75	1,467.75
↓ ENERGY Index	14,440.00	10,108.00	4,332.00	3,610.00	2,527.00	1,083.00
↓ 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	8,550.00	5,985.00	2,565.00	2,137.50	1,496.25	641.25
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	2,280.00	1,596.00	684.00	570.00	399.00	171.00
↓ AOT	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50
↓ AP	646.00	452.20	193.80	161.50	113.05	48.45
↓ BA	1,178.00	824.60	353.40	294.50	206.15	88.35
BANPU	1,596.00	1,117.20	478.80	399.00	279.30	119.70
↓ BAY	2,470.00	1,729.00	741.00	617.50	432.25	185.25
↓ BBL	10,450.00	7,315.00	3,135.00	2,612.50	1,828.75	783.75
BCH	2,432.00	1,702.40	729.60	608.00	425.60	182.40
↓ BCP	2,090.00	1,463.00	627.00	522.50	365.75	156.75
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	646.00	452.20	193.80	161.50	113.05	48.45
↓ BH	11,780.00	8,246.00	3,534.00	2,945.00	2,061.50	883.50
↓ BJC	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25
↓ BLA	2,280.00	1,596.00	684.00	570.00	399.00	171.00
↓ 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	7,980.00	5,586.00	2,394.00	1,995.00	1,396.50	598.50
↓ CENTEL	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50
↓ CHG	190.00	133.00	57.00	47.50	33.25	14.25
↓ CK	1,634.00	1,143.80	490.20	408.50	285.95	122.55
CKP	532.00	372.40	159.60	133.00	93.10	39.90
↓ CPALL	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
CPF	1,900.00	1,330.00	570.00	475.00	332.50	142.50
↓ CPN	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
↓ DELTA	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
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 M19X	15,941.00	11,158.70	4,782.30	3,985.87	2,790.11	1,195.76
↓ EGCO U19 onwards	15,770.00	11,039.00	4,731.00	3,942.50	2,759.75	1,182.75
↓ EPG	760.00	532.00	228.00	190.00	133.00	57.00
↑ GLOBAL M19X, U19X, Z19X	3,152.10	2,206.47	945.63	1,256.85	879.80	377.06
↓ GLOBAL H20 Onward	3,002.00	2,101.40	900.60	750.50	525.35	225.15
↓ GLOW	5,890.00	4,123.00	1,767.00	1,472.50	1,030.75	441.75
↓ GPSC	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50
↓ GUNKUL	304.00	212.80	91.20	76.00	53.20	22.80

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

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Unit : Baht / Contract

UNDERLYING	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	1,178.00	824.60	353.40	294.50	206.15	88.35
↑ ICHI	532.00	372.40	159.60	133.00	93.10	39.90
INTUCH	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
↓ IRPC	418.00	292.60	125.40	104.50	73.15	31.35
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	532.00	372.40	159.60	133.00	93.10	39.90
↓ KBANK	12,350.00	8,645.00	3,705.00	3,087.50	2,161.25	926.25
↓ KCE	4,788.00	3,351.60	1,436.40	1,197.00	837.90	359.10
KKP	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50
↓ KTB	912.00	638.40	273.60	228.00	159.60	68.40
↓ KTC M19X	49,400.00	34,580.00	14,820.00	14,725.00	10,307.50	4,417.50
↓ KTC U19 onwards	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
↓ LH	836.00	585.20	250.80	209.00	146.30	62.70
↑ LPN	1,140.00	798.00	342.00	285.00	199.50	85.50
↓ MAJOR	2,660.00	1,862.00	798.00	665.00	465.50	199.50
↓ MINT	3,230.00	2,261.00	969.00	807.50	565.25	242.25
↓ MTC	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
PLANB	684.00	478.80	205.20	171.00	119.70	51.30
↓ PSH	1,938.00	1,356.60	581.40	484.50	339.15	145.35
↓ PTG	1,330.00	931.00	399.00	332.50	232.75	99.75
↓ PTT	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50
↓ PTTEP	11,970.00	8,379.00	3,591.00	2,992.50	2,094.75	897.75
↓ PTTGC	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
QH	304.00	212.80	91.20	76.00	53.20	22.80
↓ RATCH	4,674.00	3,271.80	1,402.20	1,168.50	817.95	350.55
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	6,840.00	4,788.00	2,052.00	1,710.00	1,197.00	513.00
↓ SCB	8,740.00	6,118.00	2,622.00	2,185.00	1,529.50	655.50
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	1,672.00	1,170.40	501.60	418.00	292.60	125.40
↓ SPCG	1,216.00	851.20	364.80	304.00	212.80	91.20
↓ STA	2,128.00	1,489.60	638.40	532.00	372.40	159.60
↓ STEC	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↑ STPI	912.00	638.40	273.60	228.00	159.60	68.40
↑ TASCO	1,634.00	1,143.80	490.20	408.50	285.95	122.55
↓ TCAP	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
↓ THAI	1,292.00	904.40	387.60	323.00	226.10	96.90
↓ THCOM	1,330.00	931.00	399.00	332.50	232.75	99.75
↑ TISCO	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50
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	152.00	106.40	45.60	38.00	26.60	11.40
↓ TRUE	532.00	372.40	159.60	133.00	93.10	39.90
↓ TTA	456.00	319.20	136.80	114.00	79.80	34.20
↓ TTCL	874.00	611.80	262.20	218.50	152.95	65.55
TTW	760.00	532.00	228.00	190.00	133.00	57.00
↓ TU	1,520.00	1,064.00	456.00	380.00	266.00	114.00
↓ TVO	2,584.00	1,808.80	775.20	646.00	452.20	193.80
↓ UNIQ	1,064.00	744.80	319.20	266.00	186.20	79.80
VGI	722.00	505.40	216.60	180.50	126.35	54.15
↓ VNG	684.00	478.80	205.20	171.00	119.70	51.30
↓ WHA	342.00	239.40	102.60	85.50	59.85	25.65

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	M19X	1,011
KTC	M19X	10,000
GLOBAL	M19X, U19X, Z19X	1,050

INTER-COMMODITY SPREAD CREDIT

CC Group Name	CC Group	Credit Rate (%)	Leg 1			Leg 2		
			Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg
INDEX	I01	90	ENERG	1	A	SET50	1	B
INDEX	I01	70	BANK	1	A	ENERG	2	B
INDEX	I01	70	BANK	1	A	SET50	2	B
INDEX	I01	70	COMM	1	A	SET50	2	B
INDEX	I01	70	ENERG	1	A	FOOD	2	B
INDEX	I01	70	SET50	1	A	ICT	1	B
INDEX	I01	70	SET50	1	A	FOOD	2	B
INDEX	I01	60	BANK	1	A	COMM	1	B
INDEX	I01	60	BANK	1	A	ICT	3	B
INDEX	I01	60	COMM	1	A	ENERG	2	B
INDEX	I01	60	ENERG	1	A	ICT	2	B
INDEX	I01	50	BANK	1	A	FOOD	4	B
INDEX	I01	50	COMM	1	A	FOOD	4	B
INDEX	I01	50	ICT	1	A	FOOD	1	B
INDEX	I01	40	COMM	1	A	ICT	3	B
METAL	MT1	80	GOLD	1	A	GO	3	B
PROP	S02	70	AMATA	1	A	WHA	5	B
PROP	S02	60	QH	1	A	SIRI	2	B
PROP	S02	50	AMATA	1	A	QH	7	B
PROP	S02	50	AMATA	1	A	SIRI	16	B
PROP	S02	50	WHA	1	A	SIRI	3	B
PROP	S02	40	CPN	1	A	WHA	17	B
PROP	S02	40	WHA	1	A	QH	1	B
ENERG	S06	60	PTTEP	1	A	TOP	2	B
ENERG	S06	60	PTTEP	1	A	BANPU	8	B
ENERG	S06	60	PTTEP	1	A	IRPC	21	B
ENERG	S06	60	TOP	1	A	IRPC	12	B
ENERG	S06	50	PTTEP	1	A	CKP	25	B
ENERG	S06	50	TOP	1	A	BANPU	4	B
ENERG	S06	50	PTT	1	A	IRPC	8	B
ENERG	S06	50	BANPU	1	A	PTG	2	B
ENERG	S06	50	BANPU	1	A	IRPC	3	B
ENERG	S06	40	PTTEP	1	A	BCP	4	B
ENERG	S06	40	TOP	1	A	BCP	2	B
ENERG	S06	40	PTT	1	A	TTW	4	B
ENERG	S06	40	BCP	1	A	TTW	3	B
CONMAT	S07	40	SCC	1	A	EPG	70	B
CONMAT	S07	40	SCC	1	A	VNG	85	B
BANK	S13	60	SCB	1	A	KKP	2	B
BANK	S13	50	KKP	1	A	KTB	4	B
BANK	S13	40	KKP	1	A	TCAP	1	B
PETRO	S18	60	PTTGC	1	A	IVL	1	B
FIN	S24	60	SAWAD	1	A	MTC	1	B
TRANS	S30	60	BEM	1	A	AAV	2	B
COMM	S36	40	CPALL	1	A	ROBINS	1	B
COMM	S36	40	CPALL	1	A	BEAUTY	11	B
CONS	S46	40	TTCL	1	A	STPI	1	B

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