

MARGIN REQUIREMENT						
Effective from 17 May 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	24,700.00	17,290.00	7,410.00	6,175.00	4,322.50	1,852.50
↑ 10 Baht Gold	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
↑ Gold Online Futures	11,400.00	7,980.00	3,420.00	2,850.00	1,995.00	855.00
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	21,470.00	15,029.00	6,441.00	5,367.50	3,757.25	1,610.25
↓ COMM Index	19,190.00	13,433.00	5,757.00	4,797.50	3,358.25	1,439.25
↑ ENERGY Index	14,630.00	10,241.00	4,389.00	3,657.50	2,560.25	1,097.25
↓ FOOD Index	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50
↓ 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	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
3M BIBOR	722.00	505.40	216.60	-	-	-
SINGLE STOCK FUTURES						
↓ AAV	342.00	239.40	102.60	85.50	59.85	25.65
↓ ADVANC	10,260.00	7,182.00	3,078.00	2,565.00	1,795.50	769.50
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	684.00	478.80	205.20	171.00	119.70	51.30
↓ BA	1,102.00	771.40	330.60	275.50	192.85	82.65
↓ BANPU	1,216.00	851.20	364.80	304.00	212.80	91.20
↓ BAY	2,280.00	1,596.00	684.00	570.00	399.00	171.00
↓ BBL	10,070.00	7,049.00	3,021.00	2,517.50	1,762.25	755.25
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	1,216.00	851.20	364.80	304.00	212.80	91.20
↑ BEC	1,216.00	851.20	364.80	304.00	212.80	91.20
↑ BEM	722.00	505.40	216.60	180.50	126.35	54.15
↓ BH	10,830.00	7,581.00	3,249.00	2,707.50	1,895.25	812.25
BJC	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25
↑ BLA	2,964.00	2,074.80	889.20	741.00	518.70	222.30
BLAND	114.00	79.80	34.20	28.50	19.95	8.55
↑ BTS	988.00	691.60	296.40	247.00	172.90	74.10
↑ CBG	9,120.00	6,384.00	2,736.00	2,280.00	1,596.00	684.00
↓ CENTEL	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25
CHG	190.00	133.00	57.00	47.50	33.25	14.25
↑ CK	1,672.00	1,170.40	501.60	418.00	292.60	125.40
CKP	532.00	372.40	159.60	133.00	93.10	39.90
↓ CPALL	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
↑ CPF	2,090.00	1,463.00	627.00	522.50	365.75	156.75
CPN	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
DELTA	8,208.00	5,745.60	2,462.40	2,052.00	1,436.40	615.60
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	16,520.50	11,564.35	4,956.15	4,129.94	2,890.95	1,238.98
↑ EGCO U19 onwards	16,340.00	11,438.00	4,902.00	4,085.00	2,859.50	1,225.50
↓ EPG	684.00	478.80	205.20	171.00	119.70	51.30
↓ GLOBAL M19X, U19X, Z19X	1,675.80	1,173.06	502.74	418.95	293.27	125.69
↓ GLOBAL H20 Onward	1,596.00	1,117.20	478.80	399.00	279.30	119.70
↓ GLOW	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
↓ GPSC	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
↓ GUNKUL M19X U19X Z19X, H20X	273.60	191.52	82.08	68.40	47.88	20.52

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

Effective from 17 May 2019 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ GUNKUL M20 Onward	228.00	159.60	68.40	57.00	39.90	17.10
↓ HANA	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50
↑ HMPRO	1,216.00	851.20	364.80	304.00	212.80	91.20
↓ ICHI	456.00	319.20	136.80	114.00	79.80	34.20
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	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
JAS	532.00	372.40	159.60	133.00	93.10	39.90
↓ KBANK	11,780.00	8,246.00	3,534.00	2,945.00	2,061.50	883.50
KCE	4,788.00	3,351.60	1,436.40	1,197.00	837.90	359.10
↑ KKP	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50
↓ KTB	874.00	611.80	262.20	218.50	152.95	65.55
↑ KTC 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	912.00	638.40	273.60	228.00	159.60	68.40
↓ LPN	1,026.00	718.20	307.80	256.50	179.55	76.95
MAJOR	2,660.00	1,862.00	798.00	665.00	465.50	199.50
↓ MINT	3,040.00	2,128.00	912.00	760.00	532.00	228.00
MTC	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
↓ PLANB	608.00	425.60	182.40	152.00	106.40	45.60
PSH	1,938.00	1,356.60	581.40	484.50	339.15	145.35
↑ PTG	1,368.00	957.60	410.40	342.00	239.40	102.60
↓ PTT	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25
↑ PTTEP	12,730.00	8,911.00	3,819.00	3,182.50	2,227.75	954.75
PTTGC	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
↓ QH	266.00	186.20	79.80	66.50	46.55	19.95
↓ RATCH	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
↓ ROBINS	6,194.00	4,335.80	1,858.20	1,548.50	1,083.95	464.55
↓ S	266.00	186.20	79.80	66.50	46.55	19.95
↓ SAMART	836.00	585.20	250.80	209.00	146.30	62.70
↑ SAWAD M19X U19X Z19X H20X	7,733.00	5,413.10	2,319.90	1,933.25	1,353.28	579.98
↑ SAWAD M20 Onwards	7,030.00	4,921.00	2,109.00	1,757.50	1,230.25	527.25
↓ SCB	8,360.00	5,852.00	2,508.00	2,090.00	1,463.00	627.00
↓ SCC	21,660.00	15,162.00	6,498.00	5,415.00	3,790.50	1,624.50
SIRI	190.00	133.00	57.00	47.50	33.25	14.25
↑ SPALI	1,748.00	1,223.60	524.40	437.00	305.90	131.10
↑ SPCG	1,596.00	1,117.20	478.80	399.00	279.30	119.70
STA	2,128.00	1,489.60	638.40	532.00	372.40	159.60
↑ STEC	2,280.00	1,596.00	684.00	570.00	399.00	171.00
STPI	912.00	638.40	273.60	228.00	159.60	68.40
↑ TASCO	1,710.00	1,197.00	513.00	427.50	299.25	128.25
TCAP	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
↓ THAI	1,216.00	851.20	364.80	304.00	212.80	91.20
↓ THCOM	950.00	665.00	285.00	237.50	166.25	71.25
↑ TISCO	14,554.00	10,187.80	4,366.20	3,638.50	2,546.95	1,091.55
↓ TMB	152.00	106.40	45.60	38.00	26.60	11.40
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	494.00	345.80	148.20	123.50	86.45	37.05
↓ TTA	418.00	292.60	125.40	104.50	73.15	31.35
↑ TTCL	950.00	665.00	285.00	237.50	166.25	71.25
↓ TTW	684.00	478.80	205.20	171.00	119.70	51.30
↓ TU	1,444.00	1,010.80	433.20	361.00	252.70	108.30
↓ TVO	2,280.00	1,596.00	684.00	570.00	399.00	171.00
UNIQ	1,064.00	744.80	319.20	266.00	186.20	79.80
↑ VGI	874.00	611.80	262.20	218.50	152.95	65.55
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
GUNKUL	M19X U19X Z19X,H20X	1,200
SAWAD	M19X U19X Z19X H20X	1,100

INTER-COMMODITY SPREAD CREDIT

Effective from 17 May 2019 onwards

Inter-Commodity Spread Credit								
			Leg 1			Leg 2		
CC Group Name	CC Group	Credit Rate (%)	Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg
INDEX	I01	70	ENERG	1	A	SET50	1	B
INDEX	I01	60	SET50	1	A	ICT	1	B
METAL	MT1	80	GOLD	1	A	GO	3	B
METAL	MT1	70	GOLD	1	A	G9999	7	B
METAL	MT1	60	GO	1	A	G9999	3	B
ICT	S01	60	ADVANC	1	A	INTUCH	3	B
ICT	S01	50	INTUCH	1	A	DTAC	1	B
ICT	S01	40	INTUCH	1	A	TRUE	12	B
ICT	S01	30	ADVANC	1	A	TRUE	37	B
PROP	S02	50	CPN	1	A	SPALI	4	B
PROP	S02	40	SPALI	1	A	LPN	3	B
PROP	S02	40	SPALI	1	A	SIRI	15	B
ENERG	S06	70	PTTEP	1	A	PTT	3	B
ENERG	S06	40	PTTEP	1	A	TTW	11	B
FOOD	S16	50	CBG	1	A	ICHI	16	B
FIN	S24	40	MTC	1	A	KTC	1	B
CONS	S46	40	UNIQ	1	A	ITD	4	B
CONS	S46	40	STPI	1	A	ITD	3	B