

MARGIN REQUIREMENT

Effective from 10 June 2019 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↓ SET50 Futures	9,310.00	6,517.00	2,793.00	2,327.50	1,629.25	698.25
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	24,700.00	17,290.00	7,410.00	6,175.00	4,322.50	1,852.50
10 Baht Gold Futures	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 Futures	494.00	345.80	148.20	123.50	86.45	37.05
ARGRICULTURE FUTURES						
↓ RSS3 Futures	20,140.00	14,098.00	6,042.00	20,140.00	14,098.00	6,042.00
Spot Month Margin (LTD-10)	64,600.00	45,220.00	19,380.00	-	-	-
SECTOR FUTURES						
↓ BANK Index Futures	21,090.00	14,763.00	6,327.00	5,272.50	3,690.75	1,581.75
↓ COMM Index Futures	18,810.00	13,167.00	5,643.00	4,702.50	3,291.75	1,410.75
↓ ENERG Index Futures	14,440.00	10,108.00	4,332.00	3,610.00	2,527.00	1,083.00
↑ FOOD Index Futures	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75
ICT Index Futures	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75
INTEREST RATE FUTURES						
5Y Government 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	10,070.00	7,049.00	3,021.00	2,517.50	1,762.25	755.25
AEONTS	18,050.00	12,635.00	5,415.00	4,512.50	3,158.75	1,353.75
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	722.00	505.40	216.60	180.50	126.35	54.15
BA	1,102.00	771.40	330.60	275.50	192.85	82.65
↑ BANPU	1,444.00	1,010.80	433.20	361.00	252.70	108.30
↓ BAY	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↓ BBL	9,880.00	6,916.00	2,964.00	2,470.00	1,729.00	741.00
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
BCPG	1,558.00	1,090.60	467.40	389.50	272.65	116.85
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	1,292.00	904.40	387.60	323.00	226.10	96.90
↓ BEM	684.00	478.80	205.20	171.00	119.70	51.30
BGRIM	2,470.00	1,729.00	741.00	617.50	432.25	185.25
↓ BH	10,070.00	7,049.00	3,021.00	2,517.50	1,762.25	755.25
↑ BJC	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
↓ BLA	2,318.00	1,622.60	695.40	579.50	405.65	173.85
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	9,500.00	6,650.00	2,850.00	2,375.00	1,662.50	712.50
↑ CENTEL	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
↑ CHG	266.00	186.20	79.80	66.50	46.55	19.95
↓ 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
COM7	2,090.00	1,463.00	627.00	522.50	365.75	156.75
CPALL	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
↑ CPF	2,850.00	1,995.00	855.00	712.50	498.75	213.75
↓ CPN	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
↑ DELTA	11,400.00	7,980.00	3,420.00	2,850.00	1,995.00	855.00
↓ DTAC	5,510.00	3,857.00	1,653.00	1,377.50	964.25	413.25
EA	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 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	988.00	691.60	296.40	247.00	172.90	74.10
ERW	722.00	505.40	216.60	180.50	126.35	54.15

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
ESSO	1,368.00	957.60	410.40	342.00	239.40	102.60
GFPT	1,596.00	1,117.20	478.80	399.00	279.30	119.70
↑ GLOBAL M19X U19X Z19X	1,915.20	1,340.64	574.56	478.80	335.16	143.64
↑ GLOBAL (H20 onwards)*	1,824.00	1,276.80	547.20	456.00	319.20	136.80
↑ GLOW	7,904.00	5,532.80	2,371.20	1,976.00	1,383.20	592.80
GPSC	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
GULF	7,220.00	5,054.00	2,166.00	1,805.00	1,263.50	541.50
↑ GUNKUL M19X U19X Z19X H20X	364.80	255.36	109.44	91.20	63.84	27.36
↑ GUNKUL (M20 onwards)*	304.00	212.80	91.20	76.00	53.20	22.80
↑ HANA	5,472.00	3,830.40	1,641.60	1,368.00	957.60	410.40
↓ HMPRO	1,178.00	824.60	353.40	294.50	206.15	88.35
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	456.00	319.20	136.80	114.00	79.80	34.20
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	456.00	319.20	136.80	114.00	79.80	34.20
↓ KBANK	11,400.00	7,980.00	3,420.00	2,850.00	1,995.00	855.00
↑ KCE	5,510.00	3,857.00	1,653.00	1,377.50	964.25	413.25
↓ KKP	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75
↓ KTB	836.00	585.20	250.80	209.00	146.30	62.70
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	836.00	585.20	250.80	209.00	146.30	62.70
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
MEGA	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75
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
ORI	912.00	638.40	273.60	228.00	159.60	68.40
↑ PLANB	646.00	452.20	193.80	161.50	113.05	48.45
PRM	1,064.00	744.80	319.20	266.00	186.20	79.80
↓ PSH	1,634.00	1,143.80	490.20	408.50	285.95	122.55
PSL	1,026.00	718.20	307.80	256.50	179.55	76.95
↑ PTG	1,520.00	1,064.00	456.00	380.00	266.00	114.00
↓ PTT	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
↓ PTTEP	12,540.00	8,778.00	3,762.00	3,135.00	2,194.50	940.50
↓ PTTGC	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
QH	266.00	186.20	79.80	66.50	46.55	19.95
↑ RATCH	6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00
ROBINS	6,194.00	4,335.80	1,858.20	1,548.50	1,083.95	464.55
RS	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50
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	6,897.00	4,827.90	2,069.10	1,724.25	1,206.98	517.28
↓ SAWAD (M20 onwards)*	6,270.00	4,389.00	1,881.00	1,567.50	1,097.25	470.25
↓ SCB	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75
↓ SCC	21,280.00	14,896.00	6,384.00	5,320.00	3,724.00	1,596.00
SGP	1,406.00	984.20	421.80	351.50	246.05	105.45
SIRI	190.00	133.00	57.00	47.50	33.25	14.25
↑ SPALI	1,824.00	1,276.80	547.20	456.00	319.20	136.80
SPCG	1,596.00	1,117.20	478.80	399.00	279.30	119.70
SPRC	950.00	665.00	285.00	237.50	166.25	71.25
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	1,178.00	824.60	353.40	294.50	206.15	88.35
SUPER	114.00	79.80	34.20	28.50	19.95	8.55
↑ TASC0	1,748.00	1,223.60	524.40	437.00	305.90	131.10
↓ TCAP	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
↑ THAI	1,938.00	1,356.60	581.40	484.50	339.15	145.35
THANI	646.00	452.20	193.80	161.50	113.05	48.45

MARGIN REQUIREMENT

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Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ THCOM	874.00	611.80	262.20	218.50	152.95	65.55
TISCO	14,554.00	10,187.80	4,366.20	3,638.50	2,546.95	1,091.55
TKN	1,900.00	1,330.00	570.00	475.00	332.50	142.50
TMB	152.00	106.40	45.60	38.00	26.60	11.40
↓ TOP	6,460.00	4,522.00	1,938.00	1,615.00	1,130.50	484.50
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	418.00	292.60	125.40	104.50	73.15	31.35
↑ TTCL	988.00	691.60	296.40	247.00	172.90	74.10
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	1,292.00	904.40	387.60	323.00	226.10	96.90
↑ VGI	912.00	638.40	273.60	228.00	159.60	68.40
↓ VNG	494.00	345.80	148.20	123.50	86.45	37.05
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 แต่ในกรณีที่สัญญาที่มีอักษรลงท้ายเป็น 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

CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
I01	INDEX	COMM	1	A	SET50	2	B	80
I01	INDEX	ENERG	1	A	SET50	1	B	80
I01	INDEX	BANK	1	A	ENERG	2	B	70
I01	INDEX	BANK	1	A	SET50	2	B	70
I01	INDEX	ENERG	1	A	FOOD	2	B	70
I01	INDEX	BANK	1	A	COMM	1	B	60
I01	INDEX	COMM	1	A	ENERG	2	B	60
I01	INDEX	SET50	1	A	FOOD	2	B	60
I01	INDEX	BANK	1	A	FOOD	4	B	50
I01	INDEX	COMM	1	A	FOOD	3	B	50
MT1	METAL	GOLD	1	A	GO	3	B	70
MT1	METAL	GOLD	1	A	G9999	7	B	70
MT1	METAL	GO	1	A	G9999	3	B	60
S02	PROP	SPALI	1	A	AP	3	B	50
S02	PROP	SPALI	1	A	LPN	3	B	50
S02	PROP	AMATA	1	A	LPN	3	B	40
S02	PROP	AP	1	A	LPN	1	B	40
S06	ENERG	TOP	1	A	IRPC	13	B	70
S06	ENERG	TOP	1	A	PTT	1	B	60
S06	ENERG	TOP	1	A	BANPU	4	B	60
S06	ENERG	GPSC	1	A	GUNKUL	23	B	60
S06	ENERG	PTT	1	A	BANPU	3	B	60
S06	ENERG	PTT	1	A	IRPC	9	B	60
S06	ENERG	BANPU	1	A	IRPC	3	B	60
S06	ENERG	TOP	1	A	ESSO	6	B	60
S06	ENERG	TOP	1	A	SPRC	7	B	60
S06	ENERG	EA	1	A	CKP	10	B	60
S06	ENERG	ESSO	1	A	SPRC	1	B	60
S06	ENERG	BCP	1	A	BANPU	2	B	50
S06	ENERG	BCP	1	A	PTG	3	A	50
S06	ENERG	CKP	1	A	GUNKUL	2	B	50
S06	ENERG	EGCO	1	A	SGP	28	B	50
S06	ENERG	EA	1	A	BGRIM	2	B	50
S06	ENERG	EA	1	A	IRPC	10	B	50
S06	ENERG	PTT	1	A	SPRC	5	B	50
S06	ENERG	BCPG	1	A	IRPC	3	B	50
S06	ENERG	GPSC	1	A	CKP	11	B	40
S06	ENERG	RATCH	1	A	SUPER	97	B	40
S06	ENERG	SPRC	1	A	IRPC	2	B	40
S07	CONMAT	TASCO	1	A	EPG	3	A	50
S07	CONMAT	EPG	1	A	VNG	1	B	50
S13	BANK	SCB	1	A	KTB	7	B	50
S16	FOOD	MINT	1	A	TKN	4	B	50
S23	ETRON	HANA	1	A	KCE	1	B	70
S24	FIN	MTC	1	A	SAWAD	1	B	60
S30	TRANS	THAI	1	A	PSL	2	B	40
S30	TRANS	PSL	1	A	TTA	2	B	40
S30	TRANS	PRM	1	A	TTA	1	B	40
S33	HELTH	BDMS	1	A	BCH	1	B	50
S36	COMM	RS	1	A	GLOBAL	1	B	70
S36	COMM	ROBINS	1	A	BEAUTY	9	B	60
S36	COMM	GLOBAL	1	A	BEAUTY	3	B	60
S36	COMM	CPALL	1	A	COM7	4	B	60
S36	COMM	ROBINS	1	A	BJC	1	B	50

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

