

MARGIN REQUIREMENT						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
Effective from 27 June 2019 onwards						
Unit : Baht / Contract						
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	18,240.00	12,768.00	5,472.00	4,560.00	3,192.00	1,368.00
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
CENDEL	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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Effective from 27 June 2019 onwards

Unit : Baht / Contract

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	11,590.00	8,113.00	3,477.00	2,897.50	2,028.25	869.25
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	722.00	505.40	216.60	180.50	126.35	54.15
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	2,280.00	1,596.00	684.00	570.00	399.00	171.00
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
TASCO	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

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Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
THANI	646.00	452.20	193.80	161.50	113.05	48.45
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 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								
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)

