

## MARGIN REQUIREMENT

Effective from 12 July 2019 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
<b>INDEX FUTURES</b>						
↑ SET50 Futures	9,500.00	6,650.00	2,850.00	2,375.00	1,662.50	712.50
<b>PRECIOUS METAL FUTURES</b>						
↑ 50 Baht Gold Futures	39,520.00	27,664.00	11,856.00	9,880.00	6,916.00	2,964.00
↑ 10 Baht Gold Futures	7,904.00	5,532.80	2,371.20	1,976.00	1,383.20	592.80
↑ Gold Online Futures	21,850.00	15,295.00	6,555.00	5,462.50	3,823.75	1,638.75
<b>CURRENCY FUTURES</b>						
↑ USD Futures	570.00	399.00	171.00	142.50	99.75	42.75
<b>ARGRICULTURE FUTURES</b>						
↑ RSS3 Futures	32,110.00	22,477.00	9,633.00	32,110.00	22,477.00	9,633.00
Spot Month Margin (LTD-10)	100,700.00	70,490.00	30,210.00	-	-	-
<b>SECTOR FUTURES</b>						
↓ BANK Index Futures	20,140.00	14,098.00	6,042.00	5,035.00	3,524.50	1,510.50
↑ COMM Index Futures	19,570.00	13,699.00	5,871.00	4,892.50	3,424.75	1,467.75
↓ ENERG Index Futures	12,920.00	9,044.00	3,876.00	3,230.00	2,261.00	969.00
↑ FOOD Index Futures	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
↓ ICT Index Futures	7,372.00	5,160.40	2,211.60	1,843.00	1,290.10	552.90
<b>INTEREST RATE FUTURES</b>						
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	-	-	-
<b>SINGLE STOCK FUTURES</b>						
↓ AAV	304.00	212.80	91.20	76.00	53.20	22.80
↓ ADVANC	9,690.00	6,783.00	2,907.00	2,422.50	1,695.75	726.75
↑ AEONTS	20,330.00	14,231.00	6,099.00	5,082.50	3,557.75	1,524.75
AMATA	2,280.00	1,596.00	684.00	570.00	399.00	171.00
↑ AOT	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75
AP	722.00	505.40	216.60	180.50	126.35	54.15
↓ BA	1,064.00	744.80	319.20	266.00	186.20	79.80
↓ BANPU	1,026.00	718.20	307.80	256.50	179.55	76.95
↓ BAY	1,900.00	1,330.00	570.00	475.00	332.50	142.50
↓ BBL	9,120.00	6,384.00	2,736.00	2,280.00	1,596.00	684.00
↓ BCH	1,406.00	984.20	421.80	351.50	246.05	105.45
BGP	2,280.00	1,596.00	684.00	570.00	399.00	171.00
↑ BCPG	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↓ BDMS	1,824.00	1,276.80	547.20	456.00	319.20	136.80
↓ BEAUTY	912.00	638.40	273.60	228.00	159.60	68.40
↑ BEC	1,368.00	957.60	410.40	342.00	239.40	102.60
↑ BEM	874.00	611.80	262.20	218.50	152.95	65.55
↑ BGRIM	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50
↓ BH	8,968.00	6,277.60	2,690.40	2,242.00	1,569.40	672.60
↓ BJC	4,294.00	3,005.80	1,288.20	1,073.50	751.45	322.05
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	874.00	611.80	262.20	218.50	152.95	65.55
↑ CBG	10,070.00	7,049.00	3,021.00	2,517.50	1,762.25	755.25
↓ CENTEL	3,230.00	2,261.00	969.00	807.50	565.25	242.25
↓ CHG	228.00	159.60	68.40	57.00	39.90	17.10
↑ CK	2,204.00	1,542.80	661.20	551.00	385.70	165.30
CKP	532.00	372.40	159.60	133.00	93.10	39.90
↑ COM7	2,280.00	1,596.00	684.00	570.00	399.00	171.00
↑ CPALL	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
↓ CPF	2,394.00	1,675.80	718.20	598.50	418.95	179.55
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	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
↓ EA	5,890.00	4,123.00	1,767.00	1,472.50	1,030.75	441.75
EARTH	570.00	399.00	171.00	142.50	99.75	42.75
↑ EGCO	16,340.00	11,438.00	4,902.00	4,085.00	2,859.50	1,225.50
↓ EPG	722.00	505.40	216.60	180.50	126.35	54.15
↓ ERW	684.00	478.80	205.20	171.00	119.70	51.30

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ ESSO	1,102.00	771.40	330.60	275.50	192.85	82.65
↑ GFPT	1,710.00	1,197.00	513.00	427.50	299.25	128.25
↓ GLOBAL U19X Z19X	1,556.10	1,089.27	466.83	389.03	272.32	116.71
↓ GLOBAL (H20 onwards)*	1,482.00	1,037.40	444.60	370.50	259.35	111.15
↑ GLOW	12,616.00	8,831.20	3,784.80	3,154.00	2,207.80	946.20
↑ GPSC	6,840.00	4,788.00	2,052.00	1,710.00	1,197.00	513.00
960 GULF	9,044.00	6,330.80	2,713.20	2,261.00	1,582.70	678.30
↑ GUNKUL U19X Z19X H20X	410.40	287.28	123.12	102.60	71.82	30.78
↑ GUNKUL (M20 onwards)*	342.00	239.40	102.60	85.50	59.85	25.65
↓ HANA	4,294.00	3,005.80	1,288.20	1,073.50	751.45	322.05
HMPRO	1,178.00	824.60	353.40	294.50	206.15	88.35
↑ ICHI	1,140.00	798.00	342.00	285.00	199.50	85.50
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	266.00	186.20	79.80	66.50	46.55	19.95
↓ IVL	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75
↑ JAS	684.00	478.80	205.20	171.00	119.70	51.30
↓ KBANK	10,260.00	7,182.00	3,078.00	2,565.00	1,795.50	769.50
↓ KCE	2,774.00	1,941.80	832.20	693.50	485.45	208.05
↓ KKP	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25
↓ KTB	798.00	558.60	239.40	199.50	139.65	59.85
KTC	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	2,508.00	1,755.60	752.40	627.00	438.90	188.10
↓ MEGA	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
MINT	3,040.00	2,128.00	912.00	760.00	532.00	228.00
↑ MTC	5,510.00	3,857.00	1,653.00	1,377.50	964.25	413.25
↓ ORI	760.00	532.00	228.00	190.00	133.00	57.00
↑ PLANB	874.00	611.80	262.20	218.50	152.95	65.55
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	2,432.00	1,702.40	729.60	608.00	425.60	182.40
↓ PTT	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50
↓ PTTEP	10,830.00	7,581.00	3,249.00	2,707.50	1,895.25	812.25
↓ PTTGC	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75
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	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
↓ RS	2,280.00	1,596.00	684.00	570.00	399.00	171.00
↑ S	304.00	212.80	91.20	76.00	53.20	22.80
↑ SAMART	912.00	638.40	273.60	228.00	159.60	68.40
↑ SAWAD U19X Z19X H20X	7,106.00	4,974.20	2,131.80	1,776.50	1,243.55	532.95
↑ SAWAD (M20 onwards)*	6,460.00	4,522.00	1,938.00	1,615.00	1,130.50	484.50
↓ SCB	7,980.00	5,586.00	2,394.00	1,995.00	1,396.50	598.50
↑ SCC	21,470.00	15,029.00	6,441.00	5,367.50	3,757.25	1,610.25
↓ SGP	1,140.00	798.00	342.00	285.00	199.50	85.50
↓ SIRI	152.00	106.40	45.60	38.00	26.60	11.40
↑ SPALI	1,900.00	1,330.00	570.00	475.00	332.50	142.50
↓ SPCG	1,368.00	957.60	410.40	342.00	239.40	102.60
↓ SPRC	836.00	585.20	250.80	209.00	146.30	62.70
↓ STA	1,558.00	1,090.60	467.40	389.50	272.65	116.85
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	2,280.00	1,596.00	684.00	570.00	399.00	171.00
↑ TCAP	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
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	1,558.00	1,090.60	467.40	389.50	272.65	116.85
TMB	152.00	106.40	45.60	38.00	26.60	11.40
↓ TOP	5,510.00	3,857.00	1,653.00	1,377.50	964.25	413.25
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	988.00	691.60	296.40	247.00	172.90	74.10
↑ TTW	798.00	558.60	239.40	199.50	139.65	59.85
TU	1,444.00	1,010.80	433.20	361.00	252.70	108.30
↓ TVO	2,090.00	1,463.00	627.00	522.50	365.75	156.75
UNIQ	1,292.00	904.40	387.60	323.00	226.10	96.90
↓ VGI	836.00	585.20	250.80	209.00	146.30	62.70
↓ VNG	380.00	266.00	114.00	95.00	66.50	28.50
WHA	342.00	239.40	102.60	85.50	59.85	25.65

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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
GLOBAL	U19X Z19X	1,050
GUNKUL	U19X Z19X H20X	1,200
SAWAD	U19X Z19X H20X	1,100

## INTER-COMMODITY SPREAD CREDIT

CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
I01	INDEX	ENERG	1	A	SET50	1	B	80
I01	INDEX	COMM	1	A	SET50	2	B	70
I01	INDEX	BANK	1	A	SET50	2	B	60
I01	INDEX	COMM	1	A	FOOD	3	B	60
I01	INDEX	SET50	1	A	ICT	1	B	60
I01	INDEX	SET50	1	A	FOOD	2	B	60
I01	INDEX	ICT	1	A	FOOD	1	B	60
I01	INDEX	ENERG	1	A	ICT	2	B	50
MT1	METAL	GOLD	1	A	GO	2	B	90
MT1	METAL	GOLD	1	A	GOLD-D	7	B	90
MT1	METAL	GO	1	A	GOLD-D	3	B	90
S01	ICT	ADVANC	1	A	JAS	30	B	60
S01	ICT	ADVANC	1	A	INTUCH	3	B	50
S01	ICT	ADVANC	1	A	TRUE	37	B	50
S02	PROP	AMATA	1	A	WHA	5	B	50
S02	PROP	LPN	1	A	QH	2	B	30
S06	ENERG	PTTEP	1	A	PTT	3	B	70
S06	ENERG	TOP	1	A	ESSO	6	B	70
S06	ENERG	TOP	1	A	SPRC	6	B	70
S06	ENERG	ESSO	1	A	SPRC	1	B	70
S06	ENERG	PTTEP	1	A	IRPC	26	B	60
S06	ENERG	GULF	1	A	BCPG	6	B	60
S06	ENERG	TOP	1	A	PTT	1	B	60
S06	ENERG	TOP	1	A	IRPC	13	B	60
S06	ENERG	PTT	1	A	ESSO	5	B	60
S06	ENERG	PTT	1	A	IRPC	10	B	60
S06	ENERG	BGRIM	1	A	BCPG	2	B	60
S06	ENERG	BCPG	1	A	CKP	3	B	60
S06	ENERG	EGCO	1	A	GULF	3	B	50
S06	ENERG	PTTEP	1	A	TOP	2	B	50
S06	ENERG	PTTEP	1	A	PTG	7	B	50
S06	ENERG	PTTEP	1	A	ESSO	13	B	50
S06	ENERG	GULF	1	A	CKP	17	B	50
S06	ENERG	RATCH	1	A	BGRIM	2	B	50
S06	ENERG	RATCH	1	A	SPCG	3	B	50
S06	ENERG	EA	1	A	BANPU	4	B	50
S06	ENERG	BGRIM	1	A	SPCG	2	B	50
S06	ENERG	BGRIM	1	A	BANPU	2	B	50
S06	ENERG	ESSO	1	A	IRPC	2	B	50
S06	ENERG	SPCG	1	A	BANPU	1	B	40
S13	BANK	BBL	1	A	KBANK	1	B	60
S16	FOOD	MINT	1	A	ICHI	7	B	60
S23	ETRON	HANA	1	A	KCE	1	B	70
S24	FIN	KTC	1	A	THANI	7	B	70
S24	FIN	MTC	1	A	SAWAD	1	B	50
S30	TRANS	THAI	1	A	PSL	1	B	60
S30	TRANS	BTS	1	A	AAV	3	B	50
S30	TRANS	AOT	1	A	THAI	7	B	40
S30	TRANS	AOT	1	A	PRM	10	B	40
S46	CONS	UNIQ	1	A	ITD	5	B	80

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