

MARGIN REQUIREMENT

Effective from 5 August 2019 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
SET50 Futures	9,500.00	6,650.00	2,850.00	2,375.00	1,662.50	712.50
PRECIOUS METAL FUTURES						
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
CURRENCY FUTURES						
USD Futures	570.00	399.00	171.00	142.50	99.75	42.75
ARGRICULTURE FUTURES						
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	-	-	-
SECTOR FUTURES						
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
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	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
BCP	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	9,690.00	6,783.00	2,907.00	2,422.50	1,695.75	726.75
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	1,064.00	744.80	319.20	266.00	186.20	79.80
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	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25
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
TASCO	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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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	646.00	452.20	193.80	161.50	113.05	48.45
↑ TTCL	1,520.00	1,064.00	456.00	380.00	266.00	114.00
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 แต่ในกรณีที่สัญญามีอักษรลงท้ายเป็น 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)