

## MARGIN REQUIREMENT

Effective from 16 August 2019 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
<b>INDEX FUTURES</b>						
↓ SET50 Futures	8,550.00	5,985.00	2,565.00	2,137.50	1,496.25	641.25
<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>AGRICULTURE FUTURES</b>						
↑ RSS3 Futures	33,744.00	23,620.80	10,123.20	33,744.00	23,620.80	10,123.20
Spot Month Margin (LTD-10)	106,400.00	74,480.00	31,920.00	-	-	-
<b>SECTOR FUTURES</b>						
↑ BANK Index Futures	20,558.00	14,390.60	6,167.40	5,139.50	3,597.65	1,541.85
↓ COMM Index Futures	19,190.00	13,433.00	5,757.00	4,797.50	3,358.25	1,439.25
↓ ENERG Index Futures	11,970.00	8,379.00	3,591.00	2,992.50	2,094.75	897.75
↑ FOOD Index Futures	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50
↑ ICT Index Futures	11,476.00	8,033.20	3,442.80	2,869.00	2,008.30	860.70
<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	418.00	292.60	125.40	104.50	73.15	31.35
↑ ADVANC	15,010.00	10,507.00	4,503.00	3,752.50	2,626.75	1,125.75
↑ AEONTS	21,090.00	14,763.00	6,327.00	5,272.50	3,690.75	1,581.75
↓ AMATA	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↓ AOT	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
↓ AP	684.00	478.80	205.20	171.00	119.70	51.30
↓ BA	988.00	691.60	296.40	247.00	172.90	74.10
BANPU	1,026.00	718.20	307.80	256.50	179.55	76.95
↑ BAY	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↑ BBL	10,108.00	7,075.60	3,032.40	2,527.00	1,768.90	758.10
↓ BCH	1,292.00	904.40	387.60	323.00	226.10	96.90
↑ BCP	3,230.00	2,261.00	969.00	807.50	565.25	242.25
BCPG	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↓ BDMS	1,558.00	1,090.60	467.40	389.50	272.65	116.85
BEAUTY	912.00	638.40	273.60	228.00	159.60	68.40
↑ BEC	1,520.00	1,064.00	456.00	380.00	266.00	114.00
↑ BEM	1,064.00	744.80	319.20	266.00	186.20	79.80
BGRIM	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50
↑ BH	14,250.00	9,975.00	4,275.00	3,562.50	2,493.75	1,068.75
BJC	4,294.00	3,005.80	1,288.20	1,073.50	751.45	322.05
↑ BLA	3,040.00	2,128.00	912.00	760.00	532.00	228.00
↑ BLAND	152.00	106.40	45.60	38.00	26.60	11.40
BTS	874.00	611.80	262.20	218.50	152.95	65.55
↑ CBG	10,640.00	7,448.00	3,192.00	2,660.00	1,862.00	798.00
CENTEL	3,230.00	2,261.00	969.00	807.50	565.25	242.25
↑ CHG	304.00	212.80	91.20	76.00	53.20	22.80
↑ CK	2,470.00	1,729.00	741.00	617.50	432.25	185.25
↑ CKP	646.00	452.20	193.80	161.50	113.05	48.45
↑ COM7	2,660.00	1,862.00	798.00	665.00	465.50	199.50
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	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
↓ DELTA	7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00
↑ DTAC	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
↓ EA	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
EARTH	570.00	399.00	171.00	142.50	99.75	42.75
↑ EGCO	25,840.00	18,088.00	7,752.00	6,460.00	4,522.00	1,938.00
↑ EPG	950.00	665.00	285.00	237.50	166.25	71.25
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	1,254.00	877.80	376.20	313.50	219.45	94.05
↑ GFPT	1,824.00	1,276.80	547.20	456.00	319.20	136.80
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	9,500.00	6,650.00	2,850.00	2,375.00	1,662.50	712.50
↑ GULF	9,310.00	6,517.00	2,793.00	2,327.50	1,629.25	698.25
↓ GUNKUL 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	4,294.00	3,005.80	1,288.20	1,073.50	751.45	322.05
↑ HMPRO	1,444.00	1,010.80	433.20	361.00	252.70	108.30
↑ ICHI	1,368.00	957.60	410.40	342.00	239.40	102.60
INTUCH	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
↑ IRPC	532.00	372.40	159.60	133.00	93.10	39.90
↓ ITD	228.00	159.60	68.40	57.00	39.90	17.10
IVL	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75
↑ JAS	1,406.00	984.20	421.80	351.50	246.05	105.45
↑ KBANK	12,768.00	8,937.60	3,830.40	3,192.00	2,234.40	957.60
↓ KCE	2,622.00	1,835.40	786.60	655.50	458.85	196.65
↑ KKP	4,788.00	3,351.60	1,436.40	1,197.00	837.90	359.10
↑ KTB	1,216.00	851.20	364.80	304.00	212.80	91.20
↑ KTC	5,890.00	4,123.00	1,767.00	1,472.50	1,030.75	441.75
↑ LH	950.00	665.00	285.00	237.50	166.25	71.25
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	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
↓ MINT	3,648.00	2,553.60	1,094.40	912.00	638.40	273.60
↑ MTC	8,512.00	5,958.40	2,553.60	2,128.00	1,489.60	638.40
↑ ORI	1,216.00	851.20	364.80	304.00	212.80	91.20
PLANB	874.00	611.80	262.20	218.50	152.95	65.55
↑ PRM	1,406.00	984.20	421.80	351.50	246.05	105.45
↑ PSH	2,280.00	1,596.00	684.00	570.00	399.00	171.00
↑ PSL	1,520.00	1,064.00	456.00	380.00	266.00	114.00
↑ PTG	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
↓ PTT	3,040.00	2,128.00	912.00	760.00	532.00	228.00
↓ PTTEP	9,880.00	6,916.00	2,964.00	2,470.00	1,729.00	741.00
↑ PTTGC	5,814.00	4,069.80	1,744.20	1,453.50	1,017.45	436.05
↓ QH	228.00	159.60	68.40	57.00	39.90	17.10
RATCH	6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00
↑ ROBINS	7,296.00	5,107.20	2,188.80	1,824.00	1,276.80	547.20
↓ RS	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↑ S	342.00	239.40	102.60	85.50	59.85	25.65
↑ SAMART	1,178.00	824.60	353.40	294.50	206.15	88.35
↑ SAWAD U19X Z19X H20X	7,900.20	5,530.14	2,370.06	1,975.05	1,382.54	592.52
↑ SAWAD (M20 onwards)*	7,182.00	5,027.40	2,154.60	1,795.50	1,256.85	538.65
SCB	7,980.00	5,586.00	2,394.00	1,995.00	1,396.50	598.50
↓ SCC	19,760.00	13,832.00	5,928.00	4,940.00	3,458.00	1,482.00
↑ SGP	1,444.00	1,010.80	433.20	361.00	252.70	108.30
↓ SIRI	114.00	79.80	34.20	28.50	19.95	8.55
↑ SPALI	2,090.00	1,463.00	627.00	522.50	365.75	156.75
SPCG	1,368.00	957.60	410.40	342.00	239.40	102.60
↑ SPRC	1,330.00	931.00	399.00	332.50	232.75	99.75
STA	1,558.00	1,090.60	467.40	389.50	272.65	116.85
↑ STEC	2,470.00	1,729.00	741.00	617.50	432.25	185.25
↑ STPI	1,862.00	1,303.40	558.60	465.50	325.85	139.65
SUPER	114.00	79.80	34.20	28.50	19.95	8.55
↓ TASC0	2,090.00	1,463.00	627.00	522.50	365.75	156.75
TCAP	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
↓ THAI	1,824.00	1,276.80	547.20	456.00	319.20	136.80

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Effective from 16 August 2019 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ THANI	722.00	505.40	216.60	180.50	126.35	54.15
TISCO	14,554.00	10,187.80	4,366.20	3,638.50	2,546.95	1,091.55
↑ TKN	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↓ TMB	114.00	79.80	34.20	28.50	19.95	8.55
↑ TOP	6,460.00	4,522.00	1,938.00	1,615.00	1,130.50	484.50
↑ TPIPL	228.00	159.60	68.40	57.00	39.90	17.10
↑ TRUE	646.00	452.20	193.80	161.50	113.05	48.45
↑ TTA	950.00	665.00	285.00	237.50	166.25	71.25
↑ TTCL	1,596.00	1,117.20	478.80	399.00	279.30	119.70
↑ TTW	874.00	611.80	262.20	218.50	152.95	65.55
↓ TU	1,368.00	957.60	410.40	342.00	239.40	102.60
↓ TVO	1,824.00	1,276.80	547.20	456.00	319.20	136.80
↓ UNIQ	1,178.00	824.60	353.40	294.50	206.15	88.35
↑ VGI	988.00	691.60	296.40	247.00	172.90	74.10
↓ VNG	342.00	239.40	102.60	85.50	59.85	25.65
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	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	BANK	1	A	SET50	2	B	50
I01	INDEX	BANK	1	A	FOOD	4	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	TRUE	34	B	60
S02	PROP	AMATA	1	A	WHA	5	B	60
S02	PROP	LH	1	A	AP	1	B	60
S02	PROP	PSH	1	A	S	6	B	50
S02	PROP	LPN	1	A	SIRI	5	B	50
S02	PROP	WHA	1	A	S	1	B	50
S02	PROP	WHA	1	A	SIRI	3	B	50
S02	PROP	CPN	1	A	SIRI	50	B	40
S02	PROP	PSH	1	A	SIRI	15	B	40
S02	PROP	S	1	A	SIRI	2	B	40
S06	ENERG	ESSO	1	A	SPRC	1	B	80
S06	ENERG	PTTEP	1	A	PTT	3	B	70
S06	ENERG	TOP	1	A	ESSO	7	B	70
S06	ENERG	EGCO	1	A	BGRIM	9	B	60
S06	ENERG	EGCO	1	A	PTG	16	B	60
S06	ENERG	PTTEP	1	A	IRPC	27	B	60
S06	ENERG	GULF	1	A	GPSC	2	B	60
S06	ENERG	GULF	1	A	BGRIM	4	B	60
S06	ENERG	GULF	1	A	BCPG	7	B	60
S06	ENERG	GPSC	1	A	BGRIM	2	B	60
S06	ENERG	TOP	1	A	SPRC	7	B	60
S06	ENERG	RATCH	1	A	BGRIM	2	B	60
S06	ENERG	BGRIM	1	A	CKP	5	B	60
S06	ENERG	SPRC	1	A	IRPC	2	B	60
S06	ENERG	EGCO	1	A	GULF	3	B	50
S06	ENERG	EGCO	1	A	CKP	48	B	50
S06	ENERG	PTTEP	1	A	BANPU	9	B	50
S06	ENERG	GULF	1	A	CKP	18	B	50
S06	ENERG	GPSC	1	A	EA	1	B	50
S06	ENERG	TOP	1	A	IRPC	14	B	50
S06	ENERG	PTT	1	A	IRPC	10	B	50
S06	ENERG	GULF	1	A	PTT	3	B	40
S06	ENERG	GLOW	1	A	RATCH	1	B	40
S06	ENERG	GLOW	1	A	BGRIM	2	B	40
S16	FOOD	MINT	1	A	TU	2	B	40
S18	PETRO	PTTGC	1	A	IVL	1	B	50
S23	ETRON	HANA	1	A	KCE	2	B	70
S24	FIN	AEONTS	1	A	KTC	5	B	50
S30	TRANS	PSL	1	A	TTA	1	B	70
S33	HELTH	BDMS	1	A	BCH	2	B	50
S36	COMM	MEGA	1	A	HMPRO	2	B	50
S36	COMM	CPALL	1	A	BJC	2	B	40
S36	COMM	MEGA	1	A	RS	2	B	40
S45	MEDIA	BEC	1	A	PLANB	1	B	60

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

**INTER-COMMODITY SPREAD CREDIT**

CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S46 CONS	CK		1	A	STEC	1	B	60
S46 CONS	STEC		1	A	STPI	3	B	60
S46 CONS	STEC		1	A	ITD	11	B	60
S46 CONS	STEC		1	A	UNIQ	2	B	50
S46 CONS	UNIQ		1	A	STPI	1	B	40

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