

MARGIN REQUIREMENT

Effective from 3 September 2019 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
SET50 Futures	8,550.00	5,985.00	2,565.00	2,137.50	1,496.25	641.25
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	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	-	-	-
SECTOR FUTURES						
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
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	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 U19X Z19X H20X M20X	9,500.00	6,650.00	2,850.00	2,374.83	1,662.38	712.45
↓ GPSC (U20 onwards)*	8,462.60	5,923.82	2,538.78	2,115.65	1,480.96	634.70
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
TASCO	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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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
GPSC	U19X Z19X H20X M20X	1,122

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)