

MARGIN REQUIREMENT						
Effective from 23 September 2019 onwards			Unit : Baht / Contract			
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
<b>INDEX FUTURES</b>						
↑ SET50 Futures	10,830.00	7,581.00	3,249.00	2,707.50	1,895.25	812.25
<b>PRECIOUS METAL FUTURES</b>						
↑ 50 Baht Gold Futures	42,750.00	29,925.00	12,825.00	10,687.50	7,481.25	3,206.25
↑ 10 Baht Gold Futures	8,550.00	5,985.00	2,565.00	2,137.50	1,496.25	641.25
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	494.00	345.80	148.20	123.50	86.45	37.05
<b>ARGRICULTURE 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	27,930.00	19,551.00	8,379.00	6,982.50	4,887.75	2,094.75
↑ COMM Index Futures	23,180.00	16,226.00	6,954.00	5,795.00	4,056.50	1,738.50
↑ ENERG Index Futures	15,960.00	11,172.00	4,788.00	3,990.00	2,793.00	1,197.00
↓ FOOD Index Futures	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
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	6,840.00	4,788.00	2,052.00	1,710.00	1,197.00	513.00
3M BIBOR	722.00	505.40	216.60	-	-	-
<b>SINGLE STOCK FUTURES</b>						
↑ AAV	570.00	399.00	171.00	142.50	99.75	42.75
↑ ADVANC	15,200.00	10,640.00	4,560.00	3,800.00	2,660.00	1,140.00
↓ AEONTS	19,190.00	13,433.00	5,757.00	4,797.50	3,358.25	1,439.25
↑ AMATA	2,280.00	1,596.00	684.00	570.00	399.00	171.00
↓ AOT	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
↑ AP	1,026.00	718.20	307.80	256.50	179.55	76.95
BA	988.00	691.60	296.40	247.00	172.90	74.10
↑ BANPU	1,634.00	1,143.80	490.20	408.50	285.95	122.55
↑ BAY	2,850.00	1,995.00	855.00	712.50	498.75	213.75
↑ BBL	11,400.00	7,980.00	3,420.00	2,850.00	1,995.00	855.00
↓ BCH	1,216.00	851.20	364.80	304.00	212.80	91.20
↓ BCP	2,850.00	1,995.00	855.00	712.50	498.75	213.75
↓ BCPG	1,900.00	1,330.00	570.00	475.00	332.50	142.50
↑ BDMS	1,710.00	1,197.00	513.00	427.50	299.25	128.25
↓ BEAUTY	646.00	452.20	193.80	161.50	113.05	48.45
↓ BEC	1,482.00	1,037.40	444.60	370.50	259.35	111.15
BEM	1,064.00	744.80	319.20	266.00	186.20	79.80
↑ BGRIM	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25
BH	14,250.00	9,975.00	4,275.00	3,562.50	2,493.75	1,068.75
↑ BJC	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
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	912.00	638.40	273.60	228.00	159.60	68.40
↓ CBG	8,550.00	5,985.00	2,565.00	2,137.50	1,496.25	641.25
↑ CENTEL	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
CHG	304.00	212.80	91.20	76.00	53.20	22.80
↑ CK	3,268.00	2,287.60	980.40	817.00	571.90	245.10
↓ CKP	532.00	372.40	159.60	133.00	93.10	39.90
↓ COM7	2,394.00	1,675.80	718.20	598.50	418.95	179.55
↑ CPALL	5,434.00	3,803.80	1,630.20	1,358.50	950.95	407.55
↓ CPF	1,938.00	1,356.60	581.40	484.50	339.15	145.35
↑ CPN	7,220.00	5,054.00	2,166.00	1,805.00	1,263.50	541.50
DELTA	7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00
↑ DTAC	5,624.00	3,936.80	1,687.20	1,406.00	984.20	421.80
↓ EA	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
↑ EGCO	27,170.00	19,019.00	8,151.00	6,792.50	4,754.75	2,037.75
EPG	950.00	665.00	285.00	237.50	166.25	71.25
↑ ERW	836.00	585.20	250.80	209.00	146.30	62.70
↑ ESSO	1,596.00	1,117.20	478.80	399.00	279.30	119.70

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ GFPT	2,090.00	1,463.00	627.00	522.50	365.75	156.75
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	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50
↑ GPSC U19X Z19X H20X M20X	9,764.10	6,834.87	2,929.23	2,440.91	1,708.64	732.27
↑ GPSC (U20 onwards)*	8,702.00	6,091.40	2,610.60	2,175.50	1,522.85	652.65
↑ GULF	14,440.00	10,108.00	4,332.00	3,610.00	2,527.00	1,083.00
↑ 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	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
↑ HMPRO	1,862.00	1,303.40	558.60	465.50	325.85	139.65
↓ ICHI	1,140.00	798.00	342.00	285.00	199.50	85.50
↑ INTUCH	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50
↑ IRPC	684.00	478.80	205.20	171.00	119.70	51.30
ITD	228.00	159.60	68.40	57.00	39.90	17.10
↑ IVL	6,992.00	4,894.40	2,097.60	1,748.00	1,223.60	524.40
↓ JAS	874.00	611.80	262.20	218.50	152.95	65.55
↑ KBANK	14,250.00	9,975.00	4,275.00	3,562.50	2,493.75	1,068.75
↓ KCE	2,470.00	1,729.00	741.00	617.50	432.25	185.25
↑ KKP	6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00
↑ KTB	1,330.00	931.00	399.00	332.50	232.75	99.75
↓ KTC	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
LH	950.00	665.00	285.00	237.50	166.25	71.25
↓ LPN	532.00	372.40	159.60	133.00	93.10	39.90
↑ MAJOR	3,040.00	2,128.00	912.00	760.00	532.00	228.00
↓ MEGA	3,040.00	2,128.00	912.00	760.00	532.00	228.00
↓ MINT	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
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	798.00	558.60	239.40	199.50	139.65	59.85
↑ PRM	1,520.00	1,064.00	456.00	380.00	266.00	114.00
↑ PSH	2,850.00	1,995.00	855.00	712.50	498.75	213.75
↓ PSL	1,292.00	904.40	387.60	323.00	226.10	96.90
↓ PTG	3,040.00	2,128.00	912.00	760.00	532.00	228.00
↑ PTT	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50
↑ PTTEP	12,160.00	8,512.00	3,648.00	3,040.00	2,128.00	912.00
PTTGC	5,814.00	4,069.80	1,744.20	1,453.50	1,017.45	436.05
↓ QH	152.00	106.40	45.60	38.00	26.60	11.40
RATCH	6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00
↓ ROBINS	5,966.00	4,176.20	1,789.80	1,491.50	1,044.05	447.45
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	912.00	638.40	273.60	228.00	159.60	68.40
↑ SAWAD U19X Z19X H20X	8,151.00	5,705.70	2,445.30	2,037.75	1,426.43	611.33
↑ SAWAD (M20 onwards)*	7,410.00	5,187.00	2,223.00	1,852.50	1,296.75	555.75
↑ SCB	10,070.00	7,049.00	3,021.00	2,517.50	1,762.25	755.25
↑ SCC	21,090.00	14,763.00	6,327.00	5,272.50	3,690.75	1,581.75
SGP	1,444.00	1,010.80	433.20	361.00	252.70	108.30
↑ SIRI	152.00	106.40	45.60	38.00	26.60	11.40
↓ SPALI	1,748.00	1,223.60	524.40	437.00	305.90	131.10
SPCG	1,368.00	957.60	410.40	342.00	239.40	102.60
↑ SPRC	1,710.00	1,197.00	513.00	427.50	299.25	128.25
↓ STA	1,444.00	1,010.80	433.20	361.00	252.70	108.30
↑ STEC	3,230.00	2,261.00	969.00	807.50	565.25	242.25
↓ STPI	1,482.00	1,037.40	444.60	370.50	259.35	111.15
SUPER	114.00	79.80	34.20	28.50	19.95	8.55
↑ TASC0	3,344.00	2,340.80	1,003.20	836.00	585.20	250.80
↑ TCAP	6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00
THAI	1,824.00	1,276.80	547.20	456.00	319.20	136.80
THANI	722.00	505.40	216.60	180.50	126.35	54.15

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Effective from 23 September 2019 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ THCOM	760.00	532.00	228.00	190.00	133.00	57.00
TISCO	14,554.00	10,187.80	4,366.20	3,638.50	2,546.95	1,091.55
↑ TKN	2,660.00	1,862.00	798.00	665.00	465.50	199.50
↑ TMB	228.00	159.60	68.40	57.00	39.90	17.10
↑ TOP	9,690.00	6,783.00	2,907.00	2,422.50	1,695.75	726.75
TPIPL	228.00	159.60	68.40	57.00	39.90	17.10
↑ TRUE	684.00	478.80	205.20	171.00	119.70	51.30
↓ TTA	798.00	558.60	239.40	199.50	139.65	59.85
↓ TTCL	1,368.00	957.60	410.40	342.00	239.40	102.60
↑ TTW	1,254.00	877.80	376.20	313.50	219.45	94.05
↑ TU	1,406.00	984.20	421.80	351.50	246.05	105.45
↑ TVO	2,280.00	1,596.00	684.00	570.00	399.00	171.00
UNIQ	1,178.00	824.60	353.40	294.50	206.15	88.35
↓ VGI	950.00	665.00	285.00	237.50	166.25	71.25
↓ VNG	190.00	133.00	57.00	47.50	33.25	14.25
↓ WHA	304.00	212.80	91.20	76.00	53.20	22.80

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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	90
I01 INDEX	COMM		1	A	SET50	2	B	70
I01 INDEX	BANK		1	A	ENERG	2	B	60
I01 INDEX	BANK		1	A	SET50	2	B	60
I01 INDEX	COMM		1	A	FOOD	3	B	60
I01 INDEX	SET50		1	A	FOOD	2	B	60
I01 INDEX	BANK		1	A	COMM	1	B	50
I01 INDEX	COMM		1	A	ENERG	2	B	50
MT1 METAL	GOLD		1	A	GO	2	B	90
MT1 METAL	GOLD		1	A	GOLD-D	7	B	70
MT1 METAL	GO		1	A	GOLD-D	3	B	70
S01 ICT	ADVANC		1	A	INTUCH	4	B	70
S01 ICT	DTAC		1	A	TRUE	10	B	70
S01 ICT	ADVANC		1	A	JAS	34	B	50
S01 ICT	ADVANC		1	A	TRUE	36	B	50
S01 ICT	TRUE		1	A	THCOM	1	B	50
S01 ICT	INTUCH		1	A	JAS	10	B	40
S02 PROP	AMATA		1	A	WHA	5	B	60
S02 PROP	SPALI		1	A	S	6	B	60
S02 PROP	CPN		1	A	SPALI	3	B	50
S02 PROP	PSH		1	A	AP	3	B	50
S02 PROP	PSH		1	A	BLAND	13	B	50
S02 PROP	AP		1	A	SIRI	5	B	50
S02 PROP	SPALI		1	A	QH	7	B	40
S06 ENERG	PTTEP		1	A	PTT	3	B	80
S06 ENERG	PTTEP		1	A	IRPC	31	B	80
S06 ENERG	TOP		1	A	PTT	1	B	80
S06 ENERG	TOP		1	A	ESSO	7	B	80
S06 ENERG	PTT		1	A	IRPC	11	B	80
S06 ENERG	ESSO		1	A	SPRC	1	B	80
S06 ENERG	PTTEP		1	A	TOP	2	B	70
S06 ENERG	TOP		1	A	BCP	2	B	70
S06 ENERG	TOP		1	A	SPRC	7	B	70
S06 ENERG	TOP		1	A	SGP	8	B	70
S06 ENERG	TOP		1	A	IRPC	16	B	70
S06 ENERG	EA		1	A	BANPU	4	B	70
S06 ENERG	PTT		1	A	BCP	2	B	70
S06 ENERG	PTT		1	A	ESSO	5	B	70
S06 ENERG	PTT		1	A	SPRC	5	B	70
S06 ENERG	PTT		1	A	SGP	5	B	70
S06 ENERG	BCP		1	A	SPRC	3	B	70
S06 ENERG	ESSO		1	A	SGP	1	B	70
S06 ENERG	SPRC		1	A	SGP	1	B	70
S06 ENERG	SPRC		1	A	IRPC	2	B	70
S06 ENERG	GULF		1	A	RATCH	2	B	60
S06 ENERG	PTTEP		1	A	BCP	5	B	60
S06 ENERG	PTTEP		1	A	BANPU	10	B	60
S06 ENERG	PTTEP		1	A	ESSO	14	B	60
S06 ENERG	PTTEP		1	A	SPRC	14	B	60
S06 ENERG	PTTEP		1	A	SGP	15	B	60
S06 ENERG	PTT		1	A	BANPU	4	B	60
S06 ENERG	BCP		1	A	ESSO	3	B	60
S06 ENERG	BCP		1	A	IRPC	7	B	60
S06 ENERG	ESSO		1	A	IRPC	2	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 (%)
S06 ENERG		SGP	1	A	IRPC	2	B	60
S06 ENERG		EGCO	1	A	GPSC	5	B	50
S06 ENERG		BCP	1	A	SGP	3	B	50
S06 ENERG		BANPU	1	A	IRPC	3	B	50
S06 ENERG		EA	1	A	CKP	8	B	40
S06 ENERG		SPCG	1	A	GUNKUL	6	B	40
S13 BANK		BBL	1	A	KBANK	1	B	70
S13 BANK		BBL	1	A	KTB	10	B	70
S13 BANK		KBANK	1	A	SCB	1	B	70
S13 BANK		BBL	1	A	SCB	1	B	60
S13 BANK		KBANK	1	A	KTB	9	B	60
S13 BANK		SCB	1	A	KTB	7	B	60
S16 FOOD		TVO	1	A	TU	2	B	50
S18 PETRO		PTTGC	1	A	IVL	1	B	60
S24 FIN		AEONTS	1	A	MTC	4	B	60
S24 FIN		MTC	1	A	SAWAD	1	B	60
S24 FIN		AEONTS	1	A	SAWAD	4	B	50
S24 FIN		AEONTS	1	A	KTC	5	B	50
S24 FIN		AEONTS	1	A	THANI	31	B	50
S24 FIN		MTC	1	A	KTC	1	B	50
S24 FIN		MTC	1	A	THANI	8	B	50
S24 FIN		SAWAD	1	A	THANI	8	B	50
S30 TRANS		BA	1	A	AAV	3	B	60
S30 TRANS		PRM	1	A	PSL	1	B	60
S30 TRANS		PSL	1	A	TTA	1	B	60
S30 TRANS		AOT	1	A	PSL	9	B	50
S30 TRANS		AOT	1	A	PRM	8	B	40
S36 COMM		CPALL	1	A	GLOBAL	5	B	60
S46 CONS		STEC	1	A	ITD	11	B	50

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