

MARGIN REQUIREMENT						
Effective from 18 October 2019 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↓ SET50 Futures	10,298.00	7,208.60	3,089.40	2,574.50	1,802.15	772.35
PRECIOUS METAL FUTURES						
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	19,722.00	13,805.40	5,916.60	-	-	-
CURRENCY FUTURES						
USD Futures	494.00	345.80	148.20	123.50	86.45	37.05
AGRICULTURE FUTURES						
↓ RSS3 Futures	19,760.00	13,832.00	5,928.00	19,760.00	13,832.00	5,928.00
Spot Month Margin (LTD-10)	62,700.00	43,890.00	18,810.00	-	-	-
SECTOR FUTURES						
↓ BANK Index Futures	25,080.00	17,556.00	7,524.00	6,270.00	4,389.00	1,881.00
↓ COMM Index Futures	20,292.00	14,204.40	6,087.60	5,073.00	3,551.10	1,521.90
↓ ENERG Index Futures	12,426.00	8,698.20	3,727.80	3,106.50	2,174.55	931.95
FOOD Index Futures	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
↑ ICT Index Futures	11,780.00	8,246.00	3,534.00	2,945.00	2,061.50	883.50
INTEREST RATE FUTURES						
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	-	-	-
SINGLE STOCK FUTURES						
↓ AAV	494.00	345.80	148.20	123.50	86.45	37.05
↑ ADVANC	19,076.00	13,353.20	5,722.80	4,769.00	3,338.30	1,430.70
↓ AEONTS	18,696.00	13,087.20	5,608.80	4,674.00	3,271.80	1,402.20
↑ AMATA	2,394.00	1,675.80	718.20	598.50	418.95	179.55
↑ AOT	4,218.00	2,952.60	1,265.40	1,054.50	738.15	316.35
↓ AP	988.00	691.60	296.40	247.00	172.90	74.10
↓ BA	912.00	638.40	273.60	228.00	159.60	68.40
BANPU	1,634.00	1,143.80	490.20	408.50	285.95	122.55
↓ BAY	2,394.00	1,675.80	718.20	598.50	418.95	179.55
↓ BBL	10,260.00	7,182.00	3,078.00	2,565.00	1,795.50	769.50
↓ BCH	1,216.00	851.20	364.80	304.00	212.80	91.20
↓ BCP	2,432.00	1,702.40	729.60	608.00	425.60	182.40
↑ BCPG	2,546.00	1,782.20	763.80	636.50	445.55	190.95
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	1,444.00	1,010.80	433.20	361.00	252.70	108.30
↓ BEM	950.00	665.00	285.00	237.50	166.25	71.25
BGRIM	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25
↓ BH	14,136.00	9,895.20	4,240.80	3,534.00	2,473.80	1,060.20
↓ BJC	4,028.00	2,819.60	1,208.40	1,007.00	704.90	302.10
↓ BLA	2,546.00	1,782.20	763.80	636.50	445.55	190.95
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	10,868.00	7,607.60	3,260.40	2,717.00	1,901.90	815.10
↓ CENTEL	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
CHG	304.00	212.80	91.20	76.00	53.20	22.80
↓ CK	2,774.00	1,941.80	832.20	693.50	485.45	208.05
↑ CKP	684.00	478.80	205.20	171.00	119.70	51.30
↑ COM7	2,432.00	1,702.40	729.60	608.00	425.60	182.40
↓ CPALL	4,484.00	3,138.80	1,345.20	1,121.00	784.70	336.30
↑ CPF	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↓ CPN	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
↓ DELTA	6,156.00	4,309.20	1,846.80	1,539.00	1,077.30	461.70
DTAC	5,624.00	3,936.80	1,687.20	1,406.00	984.20	421.80
↑ EA	4,674.00	3,271.80	1,402.20	1,168.50	817.95	350.55
↑ EGCO	28,044.00	19,630.80	8,413.20	7,011.00	4,907.70	2,103.30
↓ EPG	874.00	611.80	262.20	218.50	152.95	65.55
↓ ERW	684.00	478.80	205.20	171.00	119.70	51.30
↓ ESSO	1,140.00	798.00	342.00	285.00	199.50	85.50

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 Z19X	1,635.90	1,145.13	490.77	408.98	286.28	122.69
↑ GLOBAL (H20 onwards)*	1,558.00	1,090.60	467.40	389.50	272.65	116.85
GLOW	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50
GPSC 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	18,316.00	12,821.20	5,494.80	4,579.00	3,205.30	1,373.70
↓ GUNKUL 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	3,230.00	2,261.00	969.00	807.50	565.25	242.25
HMPRO	1,862.00	1,303.40	558.60	465.50	325.85	139.65
↓ ICHI	1,026.00	718.20	307.80	256.50	179.55	76.95
INTUCH	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50
↓ IRPC	570.00	399.00	171.00	142.50	99.75	42.75
↓ ITD	190.00	133.00	57.00	47.50	33.25	14.25
↓ IVL	5,206.00	3,644.20	1,561.80	1,301.50	911.05	390.45
↓ JAS	798.00	558.60	239.40	199.50	139.65	59.85
↓ KBANK	12,426.00	8,698.20	3,727.80	3,106.50	2,174.55	931.95
KCE	2,470.00	1,729.00	741.00	617.50	432.25	185.25
↓ KKP	5,282.00	3,697.40	1,584.60	1,320.50	924.35	396.15
↓ KTB	1,140.00	798.00	342.00	285.00	199.50	85.50
↓ KTC	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75
↓ LH	722.00	505.40	216.60	180.50	126.35	54.15
↑ LPN	570.00	399.00	171.00	142.50	99.75	42.75
↓ MAJOR	2,850.00	1,995.00	855.00	712.50	498.75	213.75
MEGA	3,040.00	2,128.00	912.00	760.00	532.00	228.00
↓ MINT	3,344.00	2,340.80	1,003.20	836.00	585.20	250.80
↓ MTC	8,246.00	5,772.20	2,473.80	2,061.50	1,443.05	618.45
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	1,330.00	931.00	399.00	332.50	232.75	99.75
↓ PSH	2,318.00	1,622.60	695.40	579.50	405.65	173.85
↑ PSL	1,330.00	931.00	399.00	332.50	232.75	99.75
↓ PTG	2,926.00	2,048.20	877.80	731.50	512.05	219.45
↓ PTT	3,230.00	2,261.00	969.00	807.50	565.25	242.25
↓ PTTEP	10,640.00	7,448.00	3,192.00	2,660.00	1,862.00	798.00
PTTGC	5,814.00	4,069.80	1,744.20	1,453.50	1,017.45	436.05
↑ QH	190.00	133.00	57.00	47.50	33.25	14.25
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	1,824.00	1,276.80	547.20	456.00	319.20	136.80
↓ S	304.00	212.80	91.20	76.00	53.20	22.80
↑ SAMART	988.00	691.60	296.40	247.00	172.90	74.10
↓ SAWAD Z19X H20X	8,109.20	5,676.44	2,432.76	2,027.30	1,419.11	608.19
↓ SAWAD (M20 onwards)*	7,372.00	5,160.40	2,211.60	1,843.00	1,290.10	552.90
↓ SCB	9,500.00	6,650.00	2,850.00	2,375.00	1,662.50	712.50
↑ SCC	24,320.00	17,024.00	7,296.00	6,080.00	4,256.00	1,824.00
↓ SGP	1,064.00	744.80	319.20	266.00	186.20	79.80
↓ SIRI	114.00	79.80	34.20	28.50	19.95	8.55
SPALI	1,748.00	1,223.60	524.40	437.00	305.90	131.10
↑ SPCG	1,558.00	1,090.60	467.40	389.50	272.65	116.85
SPRC	1,710.00	1,197.00	513.00	427.50	299.25	128.25
↓ STA	1,368.00	957.60	410.40	342.00	239.40	102.60
↓ STEC	2,356.00	1,649.20	706.80	589.00	412.30	176.70
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
↓ TESCO	2,508.00	1,755.60	752.40	627.00	438.90	188.10
TCAP	6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00
↓ THAI	1,064.00	744.80	319.20	266.00	186.20	79.80
↑ THANI	874.00	611.80	262.20	218.50	152.95	65.55

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ THCOM	608.00	425.60	182.40	152.00	106.40	45.60
↓ TISCO	8,094.00	5,665.80	2,428.20	2,023.50	1,416.45	607.05
↓ TKN	2,052.00	1,436.40	615.60	513.00	359.10	153.90
↑ TMB Z19X H20X M20X	248.90	174.23	74.67	62.36	43.65	18.71
↑ TMB (U20 onwards)*	228.00	159.60	68.40	57.00	39.90	17.10
↓ TOP	7,068.00	4,947.60	2,120.40	1,767.00	1,236.90	530.10
↓ TPIPL	152.00	106.40	45.60	38.00	26.60	11.40
↓ TRUE	608.00	425.60	182.40	152.00	106.40	45.60
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	1,064.00	744.80	319.20	266.00	186.20	79.80
↓ TU	1,330.00	931.00	399.00	332.50	232.75	99.75
↓ TVO	1,900.00	1,330.00	570.00	475.00	332.50	142.50
↓ UNIQ	988.00	691.60	296.40	247.00	172.90	74.10
↓ VGI	836.00	585.20	250.80	209.00	146.30	62.70
↑ VNG	304.00	212.80	91.20	76.00	53.20	22.80
↑ WHA	342.00	239.40	102.60	85.50	59.85	25.65

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

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	Z19X	1,050
GUNKUL	Z19X H20X	1,200
SAWAD	Z19X H20X	1,100
GPSC	Z19X H20X M20X	1,122
TMB	Z19X H20X M20X	1,094

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
I01 INDEX	COMM		1	A	SET50	2	B	60
I01 INDEX	ENERG		1	A	SET50	1	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	50
MT1 METAL	GOLD		1	A	GO	2	B	90
MT1 METAL	GOLD		1	A	GOLD-D	7	B	80
MT1 METAL	GO		1	A	GOLD-D	3	B	80
S01 ICT	ADVANC		1	A	INTUCH	3	B	60
S01 ICT	ADVANC		1	A	DTAC	4	B	60
S01 ICT	DTAC		1	A	TRUE	11	B	60
S02 PROP	PSH		1	A	AP	3	B	60
S02 PROP	PSH		1	A	S	6	B	50
S02 PROP	PSH		1	A	ORI	2	B	30
S02 PROP	ORI		1	A	AP	1	B	30
S06 ENERG	PTTEP		1	A	PTT	3	B	60
S06 ENERG	PTTEP		1	A	ESSO	15	B	60
S06 ENERG	TOP		1	A	PTT	2	B	60
S06 ENERG	TOP		1	A	SPRC	7	B	60
S06 ENERG	TOP		1	A	ESSO	8	B	60
S06 ENERG	PTT		1	A	SPRC	5	B	60
S06 ENERG	PTT		1	A	ESSO	5	B	60
S06 ENERG	SPRC		1	A	ESSO	1	B	60
S06 ENERG	ESSO		1	A	IRPC	2	B	60
S06 ENERG	RATCH		1	A	GPSC	1	B	50
S06 ENERG	GPSC		1	A	BGRIM	2	B	50
S06 ENERG	TOP		1	A	IRPC	18	B	50
S06 ENERG	EA		1	A	IRPC	13	B	50
S06 ENERG	BCP		1	A	IRPC	7	B	50
S06 ENERG	EGCO		1	A	RATCH	5	B	40
S06 ENERG	EGCO		1	A	BGRIM	8	B	40
S06 ENERG	TOP		1	A	EA	1	B	40
S06 ENERG	TOP		1	A	BANPU	6	B	40
S06 ENERG	EA		1	A	BCPG	3	B	40
S06 ENERG	EA		1	A	ESSO	6	B	40
S06 ENERG	BANPU		1	A	ESSO	1	B	30
S07 CONMAT	TASCO		1	A	TPIPL	13	B	30
S13 BANK	BBL		1	A	KBANK	1	B	60
S13 BANK	KBANK		1	A	SCB	1	B	60
S13 BANK	SCB		1	A	KTB	7	B	50
S24 FIN	SAWAD		1	A	MTC	1	B	60
S30 TRANS	PSL		1	A	TTA	2	B	70
S30 TRANS	BA		1	A	PRM	1	B	50
S30 TRANS	BA		1	A	TTA	2	B	40
S33 HELTH	BCH		1	A	CHG	7	B	50
S33 HELTH	BH		1	A	BDMS	6	B	40
S36 COMM	BJC		1	A	HMPRO	3	B	40
S36 COMM	ROBINS		1	A	HMPRO	4	B	30
S38 TOURISM	CENTEL		1	A	ERW	6	B	50
S46 CONS	CK		1	A	STEC	1	B	50

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

[illegible]

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