

MARGIN REQUIREMENT						
Effective from 21 November 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	19,114.00	13,379.80	5,734.20	-	-	-
CURRENCY FUTURES						
↓ USD Futures	418.00	292.60	125.40	104.50	73.15	31.35
AGRICULTURE FUTURES						
↓ RSS3 Futures	18,240.00	12,768.00	5,472.00	18,240.00	12,768.00	5,472.00
Spot Month Margin (LTD-10)	57,760.00	40,432.00	17,328.00	-	-	-
SECTOR FUTURES						
↑ BANK Index Futures	29,830.00	20,881.00	8,949.00	7,457.50	5,220.25	2,237.25
COMM Index Futures	20,292.00	14,204.40	6,087.60	5,073.00	3,551.10	1,521.90
↑ ENERG Index Futures	12,502.00	8,751.40	3,750.60	3,125.50	2,187.85	937.65
↑ FOOD Index Futures	5,358.00	3,750.60	1,607.40	1,339.50	937.65	401.85
↓ ICT Index Futures	10,488.00	7,341.60	3,146.40	2,622.00	1,835.40	786.60
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	304.00	212.80	91.20	76.00	53.20	22.80
↓ ADVANC	17,670.00	12,369.00	5,301.00	4,417.50	3,092.25	1,325.25
↓ AEONTS	17,366.00	12,156.20	5,209.80	4,341.50	3,039.05	1,302.45
↓ AMATA	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↓ AOT	4,104.00	2,872.80	1,231.20	1,026.00	718.20	307.80
AP	988.00	691.60	296.40	247.00	172.90	74.10
↓ BA	874.00	611.80	262.20	218.50	152.95	65.55
↑ BANPU	1,900.00	1,330.00	570.00	475.00	332.50	142.50
BAY	2,394.00	1,675.80	718.20	598.50	418.95	179.55
↑ BBL	13,870.00	9,709.00	4,161.00	3,467.50	2,427.25	1,040.25
BCH	1,216.00	851.20	364.80	304.00	212.80	91.20
↓ BCP	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↓ BCPG	1,900.00	1,330.00	570.00	475.00	332.50	142.50
↓ BDMS	1,672.00	1,170.40	501.60	418.00	292.60	125.40
↓ BEAUTY	494.00	345.80	148.20	123.50	86.45	37.05
↓ BEC	1,140.00	798.00	342.00	285.00	199.50	85.50
↓ BEM	684.00	478.80	205.20	171.00	119.70	51.30
↑ BGRIM	6,384.00	4,468.80	1,915.20	1,596.00	1,117.20	478.80
↑ BH	18,050.00	12,635.00	5,415.00	4,512.50	3,158.75	1,353.75
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	798.00	558.60	239.40	199.50	139.65	59.85
↑ CBG	11,172.00	7,820.40	3,351.60	2,793.00	1,955.10	837.90
↑ CENTEL	4,408.00	3,085.60	1,322.40	1,102.00	771.40	330.60
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	722.00	505.40	216.60	180.50	126.35	54.15
↑ COM7	2,622.00	1,835.40	786.60	655.50	458.85	196.65
↑ CPALL	5,396.00	3,777.20	1,618.80	1,349.00	944.30	404.70
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	7,866.00	5,506.20	2,359.80	1,966.50	1,376.55	589.95
DTAC	5,624.00	3,936.80	1,687.20	1,406.00	984.20	421.80
↑ EA	6,536.00	4,575.20	1,960.80	1,634.00	1,143.80	490.20
↑ EGCO	28,310.00	19,817.00	8,493.00	7,077.50	4,954.25	2,123.25
↑ EPG	912.00	638.40	273.60	228.00	159.60	68.40
↓ ERW	570.00	399.00	171.00	142.50	99.75	42.75
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	2,660.00	1,862.00	798.00	665.00	465.50	199.50
↓ GLOBAL Z19X	1,596.00	1,117.20	478.80	399.00	279.30	119.70
GLOBAL (H20 onwards)*	1,520.00	1,064.00	456.00	380.00	266.00	114.00
↓ GLOW	3,648.00	2,553.60	1,094.40	912.00	638.40	273.60
↑ GPSC Z19X H20X M20X	14,282.30	9,997.61	4,284.69	3,570.77	2,499.54	1,071.23
↑ GPSC (U20 onwards)*	12,730.00	8,911.00	3,819.00	3,182.50	2,227.75	954.75
↑ GULF	20,064.00	14,044.80	6,019.20	5,016.00	3,511.20	1,504.80
↓ GUNKUL Z19X H20X	319.20	223.44	95.76	79.80	55.86	23.94
↓ GUNKUL (M20 onwards)*	266.00	186.20	79.80	66.50	46.55	19.95
↑ HANA	3,344.00	2,340.80	1,003.20	836.00	585.20	250.80
↓ HMPRO	1,520.00	1,064.00	456.00	380.00	266.00	114.00
↓ 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	266.00	186.20	79.80	66.50	46.55	19.95
↑ IVL	5,548.00	3,883.60	1,664.40	1,387.00	970.90	416.10
↑ JAS	1,254.00	877.80	376.20	313.50	219.45	94.05
↑ KBANK	16,644.00	11,650.80	4,993.20	4,161.00	2,912.70	1,248.30
↓ KCE	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↓ KKP	5,168.00	3,617.60	1,550.40	1,292.00	904.40	387.60
↓ KTB	950.00	665.00	285.00	237.50	166.25	71.25
↓ KTC	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25
↓ LH	684.00	478.80	205.20	171.00	119.70	51.30
↓ LPN	532.00	372.40	159.60	133.00	93.10	39.90
MAJOR	2,850.00	1,995.00	855.00	712.50	498.75	213.75
↓ MEGA	2,774.00	1,941.80	832.20	693.50	485.45	208.05
↓ MINT	3,154.00	2,207.80	946.20	788.50	551.95	236.55
MTC	8,246.00	5,772.20	2,473.80	2,061.50	1,443.05	618.45
↓ ORI	836.00	585.20	250.80	209.00	146.30	62.70
PLANB	798.00	558.60	239.40	199.50	139.65	59.85
↓ PRM	1,292.00	904.40	387.60	323.00	226.10	96.90
↓ PSH	2,242.00	1,569.40	672.60	560.50	392.35	168.15
↓ PSL	1,216.00	851.20	364.80	304.00	212.80	91.20
↓ PTG	2,584.00	1,808.80	775.20	646.00	452.20	193.80
PTT	3,230.00	2,261.00	969.00	807.50	565.25	242.25
↓ PTTEP	10,450.00	7,315.00	3,135.00	2,612.50	1,828.75	783.75
↓ PTTGC	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
QH	190.00	133.00	57.00	47.50	33.25	14.25
↑ RATCH	8,436.00	5,905.20	2,530.80	2,109.00	1,476.30	632.70
↓ ROBINS	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
↓ RS	1,634.00	1,143.80	490.20	408.50	285.95	122.55
S	304.00	212.80	91.20	76.00	53.20	22.80
↓ SAMART	874.00	611.80	262.20	218.50	152.95	65.55
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	11,590.00	8,113.00	3,477.00	2,897.50	2,028.25	869.25
↑ SCC	26,600.00	18,620.00	7,980.00	6,650.00	4,655.00	1,995.00
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	2,356.00	1,649.20	706.80	589.00	412.30	176.70
↓ SPRC	1,064.00	744.80	319.20	266.00	186.20	79.80
↓ STA	1,292.00	904.40	387.60	323.00	226.10	96.90
↑ STEC	3,002.00	2,101.40	900.60	750.50	525.35	225.15
↓ STPI	912.00	638.40	273.60	228.00	159.60	68.40
↓ SUPER	76.00	53.20	22.80	19.00	13.30	5.70
↓ TASCO	2,242.00	1,569.40	672.60	560.50	392.35	168.15
TCAP	6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00
↑ THAI	1,672.00	1,170.40	501.60	418.00	292.60	125.40
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	570.00	399.00	171.00	142.50	99.75	42.75
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	7,030.00	4,921.00	2,109.00	1,757.50	1,230.25	527.25
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	608.00	425.60	182.40	152.00	106.40	45.60
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	1,862.00	1,303.40	558.60	465.50	325.85	139.65
TVO	1,900.00	1,330.00	570.00	475.00	332.50	142.50
↓ UNIQ	950.00	665.00	285.00	237.50	166.25	71.25
↓ VGI	798.00	558.60	239.40	199.50	139.65	59.85
↓ VNG	266.00	186.20	79.80	66.50	46.55	19.95
↓ WHA	266.00	186.20	79.80	66.50	46.55	19.95

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MULTIPLIER ~ B?F v GSINGLE STOCK FUTURES , ZJGBCORPORATE ADJUST

Multiplier R 1,000 *B?F v GS*U. & JZIF v GBF >8 L G7R X @BY @BZ I E J Multiplier R Z. S. L V T) 7?GGB+3I G& G Multiplier ?@F?F v G ZJGBCOR Z. S. LY) E*GBL*B0 J

MULTIPLIER ~ B?F v G ZJGBCORPORATE 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	80
I01 INDEX	ENERG		1	A	SET50	1	B	80
I01 INDEX	COMM		1	A	ENERG	2	B	60
I01 INDEX	COMM		1	A	ICT	2	B	60
I01 INDEX	COMM		1	A	FOOD	3	B	60
I01 INDEX	ENERG		1	A	FOOD	2	B	50
I01 INDEX	SET50		1	A	ICT	1	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	80
S01 ICT	ADVANC		1	A	INTUCH	3	B	80
S01 ICT	SAMART		1	A	THCOM	2	B	50
S02 PROP	AMATA		1	A	WHA	5	B	60
S02 PROP	SPALI		1	A	QH	7	B	60
S02 PROP	CPN		1	A	WHA	13	B	50
S02 PROP	SPALI		1	A	PSH	1	B	50
S02 PROP	SPALI		1	A	LPN	3	B	50
S02 PROP	SPALI		1	A	WHA	4	B	50
S02 PROP	PSH		1	A	QH	6	B	50
S02 PROP	PSH		1	A	SIRI	14	B	50
S02 PROP	ORI		1	A	WHA	2	B	50
S02 PROP	ORI		1	A	QH	3	B	50
S02 PROP	AP		1	A	SIRI	6	B	50
S02 PROP	WHA		1	A	SIRI	4	B	50
S02 PROP	CPN		1	A	QH	24	B	40
S02 PROP	PSH		1	A	WHA	3	B	40
S02 PROP	ORI		1	A	LPN	1	B	40
S02 PROP	AP		1	A	QH	3	B	40
S02 PROP	WHA		1	A	QH	2	B	40
S02 PROP	QH		1	A	SIRI	2	B	40
S06 ENERG	GULF		1	A	BGRIM	3	B	80
S06 ENERG	TOP		1	A	ESSO	9	B	80
S06 ENERG	TOP		1	A	IRPC	20	B	80
S06 ENERG	SPRC		1	A	ESSO	1	B	80
S06 ENERG	GULF		1	A	RATCH	2	B	70
S06 ENERG	PTTEP		1	A	PTT	3	B	70
S06 ENERG	GPSC		1	A	RATCH	1	B	70
S06 ENERG	GPSC		1	A	BGRIM	2	B	70
S06 ENERG	RATCH		1	A	BGRIM	2	B	70
S06 ENERG	TOP		1	A	SPRC	8	B	70
S06 ENERG	BCP		1	A	IRPC	7	B	70
S06 ENERG	ESSO		1	A	IRPC	2	B	70
S06 ENERG	GULF		1	A	GPSC	2	B	60
S06 ENERG	GULF		1	A	EA	3	B	60
S06 ENERG	PTTEP		1	A	TOP	2	B	60
S06 ENERG	RATCH		1	A	EA	2	B	60
S06 ENERG	TOP		1	A	PTT	2	B	60
S06 ENERG	TOP		1	A	BCP	3	B	60
S06 ENERG	BCP		1	A	SPRC	3	B	60
S06 ENERG	BCP		1	A	ESSO	3	B	60
S06 ENERG	SPRC		1	A	IRPC	2	B	60
S06 ENERG	EGCO		1	A	GULF	2	B	50
S06 ENERG	EGCO		1	A	BGRIM	8	B	50
S06 ENERG	EGCO		1	A	EA	8	B	50

@GTRM: Q FU, G G < / @ FOE F& > G5G~ BZ/G <GRZL@G? / GGBL (Inter-Commodity Spread Credit) U@R V* G Risk Parameter
File (RPF)

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S06 ENERG		GPSC	1	A	BCPG	5	B	50
S06 ENERG		RATCH	1	A	CKP	12	B	50
S06 ENERG		TOP	1	A	BCPG	4	B	50
S06 ENERG		BGRIM	1	A	EA	1	B	50
S06 ENERG		SPCG	1	A	BCPG	1	B	50
S06 ENERG		PTG	1	A	BCPG	1	B	50
S06 ENERG		BCPG	1	A	IRPC	5	B	50
S06 ENERG		GULF	1	A	GUNKUL	55	B	40
S06 ENERG		RATCH	1	A	SUPER	123	B	40
S06 ENERG		TOP	1	A	PTG	4	B	40
S06 ENERG		PTG	1	A	IRPC	5	B	40
S07 CONMAT		VNG	1	A	TPIPL	3	B	60
S13 BANK		KBANK	1	A	SCB	1	B	80
S13 BANK		SCB	1	A	TISCO	1	B	70
S13 BANK		BBL	1	A	TISCO	2	B	60
S13 BANK		BBL	1	A	KTB	10	B	60
S13 BANK		KBANK	1	A	BAY	5	B	60
S13 BANK		KBANK	1	A	KTB	9	B	60
S13 BANK		BBL	1	A	KBANK	1	B	50
S13 BANK		BBL	1	A	SCB	1	B	50
S13 BANK		KBANK	1	A	TISCO	1	B	50
S13 BANK		BAY	1	A	KTB	2	B	50
S18 PETRO		PTTGC	1	A	IVL	2	B	60
S23 ETRON		DELTA	1	A	HANA	2	B	60
S23 ETRON		HANA	1	A	KCE	2	B	50
S24 FIN		SAWAD	1	A	MTC	1	B	60
S24 FIN		AEONTS	1	A	THANI	31	B	50
S30 TRANS		AOT	1	A	PRM	9	B	50
S30 TRANS		PSL	1	A	PRM	1	B	50
S36 COMM		CPALL	1	A	BJC	2	B	60
S36 COMM		CPALL	1	A	COM7	3	B	50
S36 COMM		MEGA	1	A	GLOBAL	2	B	50
S36 COMM		HMPRO	1	A	GLOBAL	1	B	50
S36 COMM		RS	1	A	GLOBAL	1	B	50
S36 COMM		CPALL	1	A	MEGA	3	B	40
S45 MEDIA		VGI	1	A	PLANB	1	B	50
S46 CONS		CK	1	A	STEC	1	B	80
S46 CONS		STEC	1	A	ITD	11	B	80
S46 CONS		CK	1	A	ITD	12	B	70
S46 CONS		STEC	1	A	STPI	3	B	70
S46 CONS		STPI	1	A	ITD	3	B	60
S46 CONS		CK	1	A	STPI	4	B	50