

## MARGIN REQUIREMENT

Effective from 17 December 2019 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
<b>INDEX FUTURES</b>						
↓ SET50 Futures	9,500.00	6,650.00	2,850.00	2,375.00	1,662.50	712.50
<b>PRECIOUS METAL FUTURES</b>						
↓ 50 Baht Gold Futures	28,690.00	20,083.00	8,607.00	7,172.50	5,020.75	2,151.75
↓ 10 Baht Gold Futures	5,738.00	4,016.60	1,721.40	1,434.50	1,004.15	430.35
↓ Gold Online Futures	14,630.00	10,241.00	4,389.00	-	-	-
<b>CURRENCY FUTURES</b>						
USD Futures	418.00	292.60	125.40	104.50	73.15	31.35
<b>AGRICULTURE FUTURES</b>						
↑ RSS3 Futures	20,026.00	14,018.20	6,007.80	20,026.00	14,018.20	6,007.80
Spot Month Margin (LTD-10)	63,270.00	44,289.00	18,981.00	-	-	-
<b>SECTOR FUTURES</b>						
↓ BANK Index Futures	25,080.00	17,556.00	7,524.00	6,270.00	4,389.00	1,881.00
↓ COMM Index Futures	19,456.00	13,619.20	5,836.80	4,864.00	3,404.80	1,459.20
↓ ENERG Index Futures	10,982.00	7,687.40	3,294.60	2,745.50	1,921.85	823.65
↑ FOOD Index Futures	5,662.00	3,963.40	1,698.60	1,415.50	990.85	424.65
↑ ICT Index Futures	12,160.00	8,512.00	3,648.00	3,040.00	2,128.00	912.00
<b>INTEREST RATE FUTURES</b>						
↓ 5Y Government Bond	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50
↑ 3M BIBOR	1,140.00	798.00	342.00	-	-	-
<b>SINGLE STOCK FUTURES</b>						
AAV	304.00	212.80	91.20	76.00	53.20	22.80
↓ ADVANC	16,568.00	11,597.60	4,970.40	4,142.00	2,899.40	1,242.60
↓ AEONTS	15,998.00	11,198.60	4,799.40	3,999.50	2,799.65	1,199.85
↑ AMATA	2,584.00	1,808.80	775.20	646.00	452.20	193.80
↑ AOT	4,256.00	2,979.20	1,276.80	1,064.00	744.80	319.20
↓ AP	646.00	452.20	193.80	161.50	113.05	48.45
↓ BA	798.00	558.60	239.40	199.50	139.65	59.85
↓ BANPU	1,634.00	1,143.80	490.20	408.50	285.95	122.55
↓ BAY	2,356.00	1,649.20	706.80	589.00	412.30	176.70
↓ BBL	10,944.00	7,660.80	3,283.20	2,736.00	1,915.20	820.80
↑ BCH	1,330.00	931.00	399.00	332.50	232.75	99.75
↓ BCP	2,052.00	1,436.40	615.60	513.00	359.10	153.90
↓ BCPG	1,482.00	1,037.40	444.60	370.50	259.35	111.15
↓ BDMS	1,444.00	1,010.80	433.20	361.00	252.70	108.30
↓ BEAUTY	456.00	319.20	136.80	114.00	79.80	34.20
↓ BEC	950.00	665.00	285.00	237.50	166.25	71.25
↓ BEM	684.00	478.80	205.20	171.00	119.70	51.30
↓ BGRIM	6,308.00	4,415.60	1,892.40	1,577.00	1,103.90	473.10
↓ BH	15,808.00	11,065.60	4,742.40	3,952.00	2,766.40	1,185.60
↑ BJC	4,446.00	3,112.20	1,333.80	1,111.50	778.05	333.45
↑ BLA	2,888.00	2,021.60	866.40	722.00	505.40	216.60
BLAND	114.00	79.80	34.20	28.50	19.95	8.55
↑ BTS	836.00	585.20	250.80	209.00	146.30	62.70
↑ CBG	11,362.00	7,953.40	3,408.60	2,840.50	1,988.35	852.15
↓ CENTEL	3,762.00	2,633.40	1,128.60	940.50	658.35	282.15
CHG	304.00	212.80	91.20	76.00	53.20	22.80
↑ CK	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50
CKP	722.00	505.40	216.60	180.50	126.35	54.15
↑ COM7	2,698.00	1,888.60	809.40	674.50	472.15	202.35
↓ CPALL	4,864.00	3,404.80	1,459.20	1,216.00	851.20	364.80
↑ CPF	2,470.00	1,729.00	741.00	617.50	432.25	185.25
↓ CPN	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
↓ DELTA	6,232.00	4,362.40	1,869.60	1,558.00	1,090.60	467.40
↑ DTAC	6,498.00	4,548.60	1,949.40	1,624.50	1,137.15	487.35
↓ EA	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
↓ EGCO	24,700.00	17,290.00	7,410.00	6,175.00	4,322.50	1,852.50
↑ EPG	950.00	665.00	285.00	237.50	166.25	71.25
↑ ERW	608.00	425.60	182.40	152.00	106.40	45.60
↑ ESSO	1,558.00	1,090.60	467.40	389.50	272.65	116.85

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ GFPT	2,318.00	1,622.60	695.40	579.50	405.65	173.85
↑ GLOBAL Z19X	2,194.50	1,536.15	658.35	548.63	384.04	164.59
↑ GLOBAL (H20 onwards)*	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↓ GPSC Z19X H20X M20X	12,790.80	8,953.56	3,837.24	3,197.70	2,238.39	959.31
↓ GPSC (U20 onwards)*	11,400.00	7,980.00	3,420.00	2,850.00	1,995.00	855.00
↓ GULF	16,036.00	11,225.20	4,810.80	4,009.00	2,806.30	1,202.70
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	3,952.00	2,766.40	1,185.60	988.00	691.60	296.40
↓ HMPRO	1,330.00	931.00	399.00	332.50	232.75	99.75
↑ ICHI	1,102.00	771.40	330.60	275.50	192.85	82.65
↑ INTUCH	6,574.00	4,601.80	1,972.20	1,643.50	1,150.45	493.05
↓ IRPC	418.00	292.60	125.40	104.50	73.15	31.35
↓ ITD	190.00	133.00	57.00	47.50	33.25	14.25
↓ IVL	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
↓ JAS	1,140.00	798.00	342.00	285.00	199.50	85.50
↓ KBANK	13,490.00	9,443.00	4,047.00	3,372.50	2,360.75	1,011.75
↑ KCE	2,546.00	1,782.20	763.80	636.50	445.55	190.95
↓ KKP	4,028.00	2,819.60	1,208.40	1,007.00	704.90	302.10
↓ KTB	912.00	638.40	273.60	228.00	159.60	68.40
↓ KTC	3,838.00	2,686.60	1,151.40	959.50	671.65	287.85
↓ LH	646.00	452.20	193.80	161.50	113.05	48.45
↓ LPN	494.00	345.80	148.20	123.50	86.45	37.05
MAJOR	2,850.00	1,995.00	855.00	712.50	498.75	213.75
↑ MEGA	2,850.00	1,995.00	855.00	712.50	498.75	213.75
↓ MINT	2,660.00	1,862.00	798.00	665.00	465.50	199.50
MTC	8,246.00	5,772.20	2,473.80	2,061.50	1,443.05	618.45
↓ ORI	760.00	532.00	228.00	190.00	133.00	57.00
↑ PLANB	1,064.00	744.80	319.20	266.00	186.20	79.80
PRM	1,292.00	904.40	387.60	323.00	226.10	96.90
↓ PSH	1,710.00	1,197.00	513.00	427.50	299.25	128.25
PSL	1,216.00	851.20	364.80	304.00	212.80	91.20
↓ PTG	2,470.00	1,729.00	741.00	617.50	432.25	185.25
↓ PTT	2,964.00	2,074.80	889.20	741.00	518.70	222.30
↓ PTTEP	9,500.00	6,650.00	2,850.00	2,375.00	1,662.50	712.50
PTTGC	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
↓ QH	152.00	106.40	45.60	38.00	26.60	11.40
↓ RATCH	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75
↓ ROBINS	4,864.00	3,404.80	1,459.20	1,216.00	851.20	364.80
↑ RS	2,318.00	1,622.60	695.40	579.50	405.65	173.85
↑ S	342.00	239.40	102.60	85.50	59.85	25.65
↑ SAMART	950.00	665.00	285.00	237.50	166.25	71.25
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	25,650.00	17,955.00	7,695.00	6,412.50	4,488.75	1,923.75
↓ SGP	836.00	585.20	250.80	209.00	146.30	62.70
SIRI	114.00	79.80	34.20	28.50	19.95	8.55
↑ SPALI	1,900.00	1,330.00	570.00	475.00	332.50	142.50
SPCG	2,356.00	1,649.20	706.80	589.00	412.30	176.70
↑ SPRC	1,178.00	824.60	353.40	294.50	206.15	88.35
↑ STA	1,444.00	1,010.80	433.20	361.00	252.70	108.30
STEC	3,002.00	2,101.40	900.60	750.50	525.35	225.15
↑ STPI	988.00	691.60	296.40	247.00	172.90	74.10
SUPER	76.00	53.20	22.80	19.00	13.30	5.70
↑ TESCO	2,280.00	1,596.00	684.00	570.00	399.00	171.00
↓ TCAP	4,066.00	2,846.20	1,219.80	1,016.50	711.55	304.95
↓ THAI	1,330.00	931.00	399.00	332.50	232.75	99.75
↓ THANI	570.00	399.00	171.00	142.50	99.75	42.75

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Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ THCOM	532.00	372.40	159.60	133.00	93.10	39.90
↓ TISCO	7,866.00	5,506.20	2,359.80	1,966.50	1,376.55	589.95
↓ TKN	1,786.00	1,250.20	535.80	446.50	312.55	133.95
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	6,574.00	4,601.80	1,972.20	1,643.50	1,150.45	493.05
TPIPL	152.00	106.40	45.60	38.00	26.60	11.40
↑ TRUE	570.00	399.00	171.00	142.50	99.75	42.75
↓ TTA	456.00	319.20	136.80	114.00	79.80	34.20
↑ TTCL	1,520.00	1,064.00	456.00	380.00	266.00	114.00
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	1,558.00	1,090.60	467.40	389.50	272.65	116.85
↑ UNIQ	1,064.00	744.80	319.20	266.00	186.20	79.80
VGI	798.00	558.60	239.40	199.50	139.65	59.85
↑ VNG	342.00	239.40	102.60	85.50	59.85	25.65
↑ 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 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	ENERG		1	A	SET50	1	B	80
I01 INDEX	COMM		1	A	SET50	2	B	70
I01 INDEX	COMM		1	A	FOOD	3	B	70
I01 INDEX	SET50		1	A	FOOD	2	B	70
I01 INDEX	BANK		1	A	SET50	2	B	60
I01 INDEX	COMM		1	A	ENERG	2	B	60
I01 INDEX	ENERG		1	A	ICT	1	B	60
I01 INDEX	SET50		1	A	ICT	1	B	60
I01 INDEX	BANK		1	A	FOOD	4	B	50
I01 INDEX	BANK		1	A	ENERG	2	B	40
MT1 METAL	GOLD		1	A	GO	2	B	90
S01 ICT	ADVANC		1	A	INTUCH	4	B	80
S01 ICT	ADVANC		1	A	DTAC	4	B	70
S01 ICT	INTUCH		1	A	DTAC	1	B	70
S02 PROP	AMATA		1	A	WHA	5	B	70
S02 PROP	PSH		1	A	WHA	3	B	50
S02 PROP	AP		1	A	QH	3	B	50
S06 ENERG	TOP		1	A	SPRC	7	B	70
S06 ENERG	ESSO		1	A	IRPC	2	B	70
S06 ENERG	PTTEP		1	A	IRPC	35	B	60
S06 ENERG	GPSC		1	A	BGRIM	2	B	60
S06 ENERG	TOP		1	A	ESSO	9	B	60
S06 ENERG	SPRC		1	A	IRPC	3	B	60
S06 ENERG	EGCO		1	A	GULF	2	B	50
S06 ENERG	EGCO		1	A	GPSC	4	B	50
S06 ENERG	EGCO		1	A	RATCH	5	B	50
S06 ENERG	GULF		1	A	RATCH	2	B	50
S06 ENERG	PTTEP		1	A	PTT	3	B	50
S06 ENERG	PTTEP		1	A	ESSO	17	B	50
S06 ENERG	TOP		1	A	SGP	8	B	50
S06 ENERG	TOP		1	A	IRPC	20	B	50
S06 ENERG	TOP		1	A	SUPER	120	B	50
S06 ENERG	BCP		1	A	IRPC	7	B	50
S06 ENERG	SPCG		1	A	BCPG	1	B	50
S06 ENERG	SPRC		1	A	ESSO	1	B	50
S06 ENERG	SGP		1	A	SUPER	15	B	50
S06 ENERG	BANPU		1	A	ESSO	2	B	30
S06 ENERG	BANPU		1	A	IRPC	3	B	30
S13 BANK	BBL		1	A	KBANK	1	B	60
S13 BANK	BBL		1	A	SCB	1	B	60
S13 BANK	KBANK		1	A	SCB	1	B	60
S18 PETRO	PTTGC		1	A	IVL	2	B	60
S23 ETRON	HANA		1	A	KCE	2	B	60
S24 FIN	SAWAD		1	A	MTC	1	B	70
S30 TRANS	THAI		1	A	BA	1	B	30
S36 COMM	CPALL		1	A	BJC	2	B	50
S36 COMM	BJC		1	A	BEAUTY	23	B	50
S36 COMM	COM7		1	A	HMPRO	2	B	40
S45 MEDIA	PLANB		1	A	BEC	1	B	50
S46 CONS	STEC		1	A	ITD	9	B	50

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

