

MARGIN REQUIREMENT

Effective from 21 January 2020 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
SET50 Futures	9,500.00	6,650.00	2,850.00	2,375.00	1,662.50	712.50
PRECIOUS METAL FUTURES						
↑ 50 Baht Gold Futures	39,900.00	27,930.00	11,970.00	9,975.00	6,982.50	2,992.50
↑ 10 Baht Gold Futures	7,980.00	5,586.00	2,394.00	1,995.00	1,396.50	598.50
↑ Gold Online Futures	19,000.00	13,300.00	5,700.00	-	-	-
CURRENCY FUTURES						
↓ USD Futures	380.00	266.00	114.00	95.00	66.50	28.50
AGRICULTURE FUTURES						
↑ RSS3 Futures	20,710.00	14,497.00	6,213.00	20,710.00	14,497.00	6,213.00
Spot Month Margin (LTD-10)	65,550.00	45,885.00	19,665.00	-	-	-
SECTOR FUTURES						
↑ BANK Index Futures	32,870.00	23,009.00	9,861.00	8,217.50	5,752.25	2,465.25
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	6,270.00	4,389.00	1,881.00	1,567.50	1,097.25	470.25
↓ ICT Index Futures	9,690.00	6,783.00	2,907.00	2,422.50	1,695.75	726.75
INTEREST RATE FUTURES						
5Y Government Bond	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50
↑ 3M BIBOR	1,824.00	1,276.80	547.20	-	-	-
SINGLE STOCK FUTURES						
AAV	304.00	212.80	91.20	76.00	53.20	22.80
↓ ADVANC	14,250.00	9,975.00	4,275.00	3,562.50	2,493.75	1,068.75
↑ AEONTS	20,710.00	14,497.00	6,213.00	5,177.50	3,624.25	1,553.25
↓ AMATA	2,470.00	1,729.00	741.00	617.50	432.25	185.25
↑ AOT	4,598.00	3,218.60	1,379.40	1,149.50	804.65	344.85
↑ AP	760.00	532.00	228.00	190.00	133.00	57.00
↓ BA	760.00	532.00	228.00	190.00	133.00	57.00
BANPU	1,634.00	1,143.80	490.20	408.50	285.95	122.55
↓ BAY	1,976.00	1,383.20	592.80	494.00	345.80	148.20
↑ BBL	17,100.00	11,970.00	5,130.00	4,275.00	2,992.50	1,282.50
↑ BCH	1,634.00	1,143.80	490.20	408.50	285.95	122.55
↑ BCP	3,268.00	2,287.60	980.40	817.00	571.90	245.10
↑ BCPG	1,596.00	1,117.20	478.80	399.00	279.30	119.70
↑ BDMS	1,824.00	1,276.80	547.20	456.00	319.20	136.80
BEAUTY	456.00	319.20	136.80	114.00	79.80	34.20
↓ BEC	836.00	585.20	250.80	209.00	146.30	62.70
BEM	684.00	478.80	205.20	171.00	119.70	51.30
↓ BGRIM	6,270.00	4,389.00	1,881.00	1,567.50	1,097.25	470.25
↑ BH	18,050.00	12,635.00	5,415.00	4,512.50	3,158.75	1,353.75
↓ BJC	4,408.00	3,085.60	1,322.40	1,102.00	771.40	330.60
↓ BLA	2,128.00	1,489.60	638.40	532.00	372.40	159.60
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	10,336.00	7,235.20	3,100.80	2,584.00	1,808.80	775.20
↓ CENTEL	3,496.00	2,447.20	1,048.80	874.00	611.80	262.20
CHG	304.00	212.80	91.20	76.00	53.20	22.80
↓ CK	2,014.00	1,409.80	604.20	503.50	352.45	151.05
↓ CKP	570.00	399.00	171.00	142.50	99.75	42.75
↓ COM7	2,660.00	1,862.00	798.00	665.00	465.50	199.50
↑ CPALL	5,472.00	3,830.40	1,641.60	1,368.00	957.60	410.40
↓ CPF	2,166.00	1,516.20	649.80	541.50	379.05	162.45
↑ CPN	5,016.00	3,511.20	1,504.80	1,254.00	877.80	376.20
↑ DELTA	8,550.00	5,985.00	2,565.00	2,137.50	1,496.25	641.25
↓ DTAC	6,270.00	4,389.00	1,881.00	1,567.50	1,097.25	470.25
↑ EA	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
↓ EGCO	20,520.00	14,364.00	6,156.00	5,130.00	3,591.00	1,539.00
↓ EPG	874.00	611.80	262.20	218.50	152.95	65.55
↑ ERW	798.00	558.60	239.40	199.50	139.65	59.85
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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Effective from 21 January 2020 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ GFPT	2,204.00	1,542.80	661.20	551.00	385.70	165.30
GLOBAL	2,090.00	1,463.00	627.00	522.50	365.75	156.75
GPSC 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	19,342.00	13,539.40	5,802.60	4,835.50	3,384.85	1,450.65
↓ GUNKUL H20X	273.60	191.52	82.08	68.40	47.88	20.52
↓ GUNKUL (M20 onwards)*	228.00	159.60	68.40	57.00	39.90	17.10
↑ HANA	4,902.00	3,431.40	1,470.60	1,225.50	857.85	367.65
↓ HMPRO	1,178.00	824.60	353.40	294.50	206.15	88.35
↓ ICHI	988.00	691.60	296.40	247.00	172.90	74.10
↓ INTUCH	4,864.00	3,404.80	1,459.20	1,216.00	851.20	364.80
↑ IRPC	494.00	345.80	148.20	123.50	86.45	37.05
ITD	190.00	133.00	57.00	47.50	33.25	14.25
↑ IVL	6,460.00	4,522.00	1,938.00	1,615.00	1,130.50	484.50
↓ JAS	798.00	558.60	239.40	199.50	139.65	59.85
↑ KBANK	17,366.00	12,156.20	5,209.80	4,341.50	3,039.05	1,302.45
↑ KCE	3,686.00	2,580.20	1,105.80	921.50	645.05	276.45
↑ KKP	4,484.00	3,138.80	1,345.20	1,121.00	784.70	336.30
KTB	912.00	638.40	273.60	228.00	159.60	68.40
↑ KTC	4,066.00	2,846.20	1,219.80	1,016.50	711.55	304.95
↑ LH	760.00	532.00	228.00	190.00	133.00	57.00
↓ LPN	456.00	319.20	136.80	114.00	79.80	34.20
MAJOR	2,850.00	1,995.00	855.00	712.50	498.75	213.75
↑ MEGA	3,192.00	2,234.40	957.60	798.00	558.60	239.40
↑ MINT	3,078.00	2,154.60	923.40	769.50	538.65	230.85
↓ MTC	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75
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	1,216.00	851.20	364.80	304.00	212.80	91.20
PSH	1,710.00	1,197.00	513.00	427.50	299.25	128.25
↓ PSL	1,064.00	744.80	319.20	266.00	186.20	79.80
↑ PTG	2,850.00	1,995.00	855.00	712.50	498.75	213.75
PTT	2,964.00	2,074.80	889.20	741.00	518.70	222.30
↓ PTTEP	8,094.00	5,665.80	2,428.20	2,023.50	1,416.45	607.05
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	7,486.00	5,240.20	2,245.80	1,871.50	1,310.05	561.45
↑ ROBINS	7,752.00	5,426.40	2,325.60	1,938.00	1,356.60	581.40
↓ RS	1,710.00	1,197.00	513.00	427.50	299.25	128.25
↑ S	418.00	292.60	125.40	104.50	73.15	31.35
↓ SAMART	912.00	638.40	273.60	228.00	159.60	68.40
↓ SAWAD H20X	6,938.80	4,857.16	2,081.64	1,734.70	1,214.29	520.41
↓ SAWAD (M20 onwards)*	6,308.00	4,415.60	1,892.40	1,577.00	1,103.90	473.10
SCB	9,500.00	6,650.00	2,850.00	2,375.00	1,662.50	712.50
↑ SCC	26,828.00	18,779.60	8,048.40	6,707.00	4,694.90	2,012.10
↑ SGP	1,140.00	798.00	342.00	285.00	199.50	85.50
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	1,330.00	931.00	399.00	332.50	232.75	99.75
↑ SPRC	1,292.00	904.40	387.60	323.00	226.10	96.90
↓ 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	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
↑ TASC0	2,812.00	1,968.40	843.60	703.00	492.10	210.90
↓ TCAP H20X M20X U20X	3,839.90	2,687.93	1,151.97	959.98	671.98	287.99
↓ TCAP (Z20 onwards)*	3,572.00	2,500.40	1,071.60	893.00	625.10	267.90
↓ THAI	950.00	665.00	285.00	237.50	166.25	71.25
↓ THANI	532.00	372.40	159.60	133.00	93.10	39.90

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Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ THCOM	494.00	345.80	148.20	123.50	86.45	37.05
TISCO	7,866.00	5,506.20	2,359.80	1,966.50	1,376.55	589.95
↓ TKN	1,634.00	1,143.80	490.20	408.50	285.95	122.55
TMB 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	6,004.00	4,202.80	1,801.20	1,501.00	1,050.70	450.30
↑ TPIPL	228.00	159.60	68.40	57.00	39.90	17.10
↓ TRUE	494.00	345.80	148.20	123.50	86.45	37.05
↑ TTA	532.00	372.40	159.60	133.00	93.10	39.90
↓ TTCL	988.00	691.60	296.40	247.00	172.90	74.10
↓ TTW	950.00	665.00	285.00	237.50	166.25	71.25
↓ TU	1,786.00	1,250.20	535.80	446.50	312.55	133.95
↑ TVO	1,900.00	1,330.00	570.00	475.00	332.50	142.50
UNIQ	1,064.00	744.80	319.20	266.00	186.20	79.80
↑ VGI	1,216.00	851.20	364.80	304.00	212.80	91.20
VNG	342.00	239.40	102.60	85.50	59.85	25.65
↑ WHA	380.00	266.00	114.00	95.00	66.50	28.50

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
GPSC	H20X M20X	1,122
GUNKUL	H20X	1,200
SAWAD	H20X	1,100
TCAP	H20X M20X U20X	1,075
TMB	H20X M20X	1,094

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
I01 INDEX	BANK		1	A	SET50	2	B	70
I01 INDEX	ENERG		1	A	SET50	1	B	60
I01 INDEX	SET50		1	A	FOOD	2	B	60
I01 INDEX	BANK		1	A	FOOD	4	B	50
I01 INDEX	SET50		1	A	ICT	1	B	50
MT1 METAL	GOLD		1	A	GO	2	B	90
MT1 METAL	GO		1	A	G9999	3	B	90
MT1 METAL	GOLD		1	A	G9999	7	B	80
S01 ICT	ADVANC		1	A	INTUCH	4	B	60
S01 ICT	ADVANC		1	A	DTAC	4	B	60
S01 ICT	DTAC		1	A	TRUE	12	B	60
S02 PROP	AMATA		1	A	WHA	5	B	80
S02 PROP	PSH		1	A	ORI	2	B	70
S02 PROP	SPALI		1	A	PSH	1	B	60
S02 PROP	SPALI		1	A	LH	2	B	60
S02 PROP	SPALI		1	A	AP	3	B	60
S02 PROP	SPALI		1	A	ORI	3	B	60
S02 PROP	SPALI		1	A	LPN	4	B	60
S02 PROP	PSH		1	A	LPN	3	B	60
S02 PROP	PSH		1	A	WHA	4	B	60
S02 PROP	LH		1	A	ORI	1	B	60
S02 PROP	LH		1	A	LPN	2	B	60
S02 PROP	LH		1	A	SIRI	9	B	60
S02 PROP	ORI		1	A	SIRI	6	B	60
S02 PROP	WHA		1	A	S	2	B	60
S02 PROP	AMATA		1	A	SPALI	1	B	50
S02 PROP	AMATA		1	A	PSH	1	B	50
S02 PROP	AMATA		1	A	LH	2	B	50
S02 PROP	AMATA		1	A	AP	3	B	50
S02 PROP	SPALI		1	A	WHA	4	B	50
S02 PROP	SPALI		1	A	SIRI	16	B	50
S02 PROP	PSH		1	A	LH	2	B	50
S02 PROP	PSH		1	A	S	6	B	50
S02 PROP	LH		1	A	AP	1	B	50
S02 PROP	AP		1	A	LPN	2	B	50
S02 PROP	AP		1	A	WHA	2	B	50
S02 PROP	AP		1	A	SIRI	6	B	50
S02 PROP	ORI		1	A	LPN	2	B	50
S02 PROP	ORI		1	A	WHA	2	B	50
S02 PROP	LPN		1	A	SIRI	4	B	50
S02 PROP	AMATA		1	A	S	8	B	40
S02 PROP	AMATA		1	A	BLAND	15	B	40
S06 ENERG	BCP		1	A	IRPC	7	B	80
S06 ENERG	GULF		1	A	GPSC	2	B	70
S06 ENERG	PTTEP		1	A	PTT	3	B	70
S06 ENERG	EA		1	A	CKP	9	B	70
S06 ENERG	EGCO		1	A	BGRIM	6	B	60
S06 ENERG	GULF		1	A	BGRIM	3	B	60
S06 ENERG	GPSC		1	A	BGRIM	2	B	60
S06 ENERG	TOP		1	A	BCP	3	B	60
S06 ENERG	TOP		1	A	BANPU	6	B	60
S06 ENERG	TOP		1	A	IRPC	19	B	60
S06 ENERG	EA		1	A	GUNKUL	15	B	60
S06 ENERG	PTG		1	A	BANPU	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 (%)
S06	ENERG	TTW	1	A	IRPC	4	A	60
S06	ENERG	BANPU	1	A	GUNKUL	4	B	60
S06	ENERG	ESSO	1	A	IRPC	2	B	60
S06	ENERG	CKP	1	A	GUNKUL	2	B	60
S06	ENERG	TOP	1	A	SPRC	7	B	50
S06	ENERG	TOP	1	A	SGP	8	B	50
S06	ENERG	TOP	1	A	GUNKUL	23	B	50
S06	ENERG	EA	1	A	BCP	2	B	50
S06	ENERG	EA	1	A	BANPU	4	B	50
S06	ENERG	EA	1	A	IRPC	12	B	50
S06	ENERG	BCP	1	A	BANPU	2	B	50
S06	ENERG	BCP	1	A	GUNKUL	9	B	50
S06	ENERG	PTG	1	A	SGP	2	B	50
S06	ENERG	PTG	1	A	CKP	3	B	50
S06	ENERG	BCPG	1	A	TTW	1	A	50
S06	ENERG	BANPU	1	A	SPRC	1	B	50
S06	ENERG	BANPU	1	A	SGP	1	B	50
S06	ENERG	BANPU	1	A	CKP	2	B	50
S06	ENERG	SPRC	1	A	GUNKUL	4	B	50
S06	ENERG	PTTEP	1	A	EA	3	A	40
S06	ENERG	PTTEP	1	A	GUNKUL	42	A	40
S06	ENERG	GPSC	1	A	SPCG	4	B	40
S06	ENERG	PTG	1	A	BCPG	1	B	40
S07	CONMAT	SCC	1	A	TASCO	18	B	60
S13	BANK	KBANK	1	A	SCB	1	B	80
S13	BANK	KBANK	1	A	BAY	5	B	60
S13	BANK	KBANK	1	A	KTB	9	B	60
S13	BANK	SCB	1	A	KTB	7	B	60
S13	BANK	KBANK	1	A	KKP	2	B	50
S13	BANK	SCB	1	A	KKP	2	B	50
S13	BANK	SCB	1	A	BAY	4	B	50
S13	BANK	TISCO	1	A	KTB	6	B	50
S13	BANK	KKP	1	A	BAY	2	B	50
S16	FOOD	MINT	1	A	TU	3	B	50
S16	FOOD	TVO	1	A	TU	2	B	50
S16	FOOD	CBG	1	A	MINT	2	B	30
S18	PETRO	PTTGC	1	A	IVL	2	B	50
S22	AGRI	GFPT	1	A	STA	1	B	50
S23	ETRON	HANA	1	A	KCE	1	B	70
S24	FIN	AEONTS	1	A	MTC	3	B	40
S24	FIN	AEONTS	1	A	KTC	5	B	40
S30	TRANS	AOT	1	A	AAV	34	B	50
S30	TRANS	PSL	1	A	BA	1	B	50
S30	TRANS	PSL	1	A	AAV	3	B	50
S30	TRANS	BA	1	A	AAV	3	B	50
S30	TRANS	AOT	1	A	PSL	10	B	40
S30	TRANS	AOT	1	A	THAI	11	B	40
S30	TRANS	THAI	1	A	BA	1	B	40
S30	TRANS	THAI	1	A	AAV	3	B	40
S30	TRANS	PSL	1	A	THAI	1	B	30
S33	HEALTH	BCH	1	A	CHG	7	B	60
S33	HEALTH	BH	1	A	BDMS	6	B	50
S36	COMM	MEGA	1	A	BEAUTY	16	B	50
S36	COMM	COM7	1	A	RS	2	B	50

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

INTER-COMMODITY SPREAD CREDIT

CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
COMM S36	40		ROBINS	1	A	MEGA	200%	B
OURISM S38	50		CENTEL	1	A	ERW	400%	B
MEDIA S45	60		VGI	1	A	PLANB	100%	B
CONS S46	70		CK	1	A	STPI	300%	B
CONS S46	70		STEC	1	A	ITD	900%	B
CONS S46	70		UNIQ	1	A	ITD	500%	B
CONS S46	60		CK	1	A	STEC	100%	B
CONS S46	60		CK	1	A	UNIQ	300%	B
CONS S46	60		CK	1	A	ITD	1300%	B
CONS S46	60		STEC	1	A	STPI	200%	B
CONS S46	50		CK	1	A	TTCL	400%	B
CONS S46	50		STEC	1	A	UNIQ	200%	B
CONS S46	50		UNIQ	1	A	STPI	100%	B
CONS S46	50		UNIQ	1	A	TTCL	100%	B
CONS S46	50		STPI	1	A	ITD	400%	B
CONS S46	40		TTCL	1	A	ITD	400%	B
CONS S46	30		STEC	1	A	TTCL	300%	B
CONS S46	30		STPI	1	A	TTCL	100%	B

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