

MARGIN REQUIREMENT

Effective from 19 February 2020 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↑ SET50 Futures	10,108.00	7,075.60	3,032.40	2,527.00	1,768.90	758.10
PRECIOUS METAL FUTURES						
↑ 50 Baht Gold Futures	44,460.00	31,122.00	13,338.00	11,115.00	7,780.50	3,334.50
↑ 10 Baht Gold Futures	8,892.00	6,224.40	2,667.60	2,223.00	1,556.10	666.90
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	28,500.00	19,950.00	8,550.00	28,500.00	19,950.00	8,550.00
Spot Month Margin (LTD-10)	90,060.00	63,042.00	27,018.00	-	-	-
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	22,420.00	15,694.00	6,726.00	5,605.00	3,923.50	1,681.50
↑ ENERG Index Futures	13,566.00	9,496.20	4,069.80	3,391.50	2,374.05	1,017.45
↑ FOOD Index Futures	6,992.00	4,894.40	2,097.60	1,748.00	1,223.60	524.40
↓ ICT Index Futures	9,272.00	6,490.40	2,781.60	2,318.00	1,622.60	695.40
INTEREST RATE FUTURES						
5Y Government Bond	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50
↑ 3M BIBOR	2,888.00	2,021.60	866.40	-	-	-
SINGLE STOCK FUTURES						
↑ AAV	342.00	239.40	102.60	85.50	59.85	25.65
↑ ADVANC	17,898.00	12,528.60	5,369.40	4,474.50	3,132.15	1,342.35
AEONTS	20,710.00	14,497.00	6,213.00	5,177.50	3,624.25	1,553.25
↑ AMATA	2,584.00	1,808.80	775.20	646.00	452.20	193.80
↑ AOT	5,358.00	3,750.60	1,607.40	1,339.50	937.65	401.85
↑ AP	798.00	558.60	239.40	199.50	139.65	59.85
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	2,204.00	1,542.80	661.20	551.00	385.70	165.30
↓ BBL	14,250.00	9,975.00	4,275.00	3,562.50	2,493.75	1,068.75
↓ BCH	1,368.00	957.60	410.40	342.00	239.40	102.60
↑ BCP	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
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	722.00	505.40	216.60	180.50	126.35	54.15
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	7,410.00	5,187.00	2,223.00	1,852.50	1,296.75	555.75
↓ BH	13,794.00	9,655.80	4,138.20	3,448.50	2,413.95	1,034.55
↑ BJC	4,484.00	3,138.80	1,345.20	1,121.00	784.70	336.30
↑ BLA	2,432.00	1,702.40	729.60	608.00	425.60	182.40
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	9,652.00	6,756.40	2,895.60	2,413.00	1,689.10	723.90
↓ CENTEL	3,458.00	2,420.60	1,037.40	864.50	605.15	259.35
CHG	304.00	212.80	91.20	76.00	53.20	22.80
↑ CK	3,192.00	2,234.40	957.60	798.00	558.60	239.40
↓ CKP	532.00	372.40	159.60	133.00	93.10	39.90
↑ COM7	2,850.00	1,995.00	855.00	712.50	498.75	213.75
CPALL	5,472.00	3,830.40	1,641.60	1,368.00	957.60	410.40
↑ CPF	3,002.00	2,101.40	900.60	750.50	525.35	225.15
↑ CPN	6,992.00	4,894.40	2,097.60	1,748.00	1,223.60	524.40
↑ DELTA	11,324.00	7,926.80	3,397.20	2,831.00	1,981.70	849.30
↓ DTAC	5,814.00	4,069.80	1,744.20	1,453.50	1,017.45	436.05
EA	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
↑ EGCO	26,030.00	18,221.00	7,809.00	6,507.50	4,555.25	1,952.25
↓ EPG	760.00	532.00	228.00	190.00	133.00	57.00
↑ ERW	912.00	638.40	273.60	228.00	159.60	68.40
↑ 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

MARGIN REQUIREMENT

Effective from 19 February 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	13,345.60	9,341.92	4,003.68	3,336.27	2,335.39	1,000.88
↑ GPSC (U20 onwards)*	11,894.00	8,325.80	3,568.20	2,973.50	2,081.45	892.05
↑ GULF	22,116.00	15,481.20	6,634.80	5,529.00	3,870.30	1,658.70
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	6,042.00	4,229.40	1,812.60	1,510.50	1,057.35	453.15
↑ HMPRO	1,254.00	877.80	376.20	313.50	219.45	94.05
ICHI	988.00	691.60	296.40	247.00	172.90	74.10
↑ INTUCH	5,092.00	3,564.40	1,527.60	1,273.00	891.10	381.90
↓ IRPC	456.00	319.20	136.80	114.00	79.80	34.20
↑ ITD	228.00	159.60	68.40	57.00	39.90	17.10
↓ IVL	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
↓ JAS	646.00	452.20	193.80	161.50	113.05	48.45
KBANK	17,366.00	12,156.20	5,209.80	4,341.50	3,039.05	1,302.45
↑ KCE	4,256.00	2,979.20	1,276.80	1,064.00	744.80	319.20
↓ KKP	4,332.00	3,032.40	1,299.60	1,083.00	758.10	324.90
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	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	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50
MTC	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75
↑ ORI	950.00	665.00	285.00	237.50	166.25	71.25
↑ PLANB	1,368.00	957.60	410.40	342.00	239.40	102.60
PRM	1,216.00	851.20	364.80	304.00	212.80	91.20
↓ PSH	1,292.00	904.40	387.60	323.00	226.10	96.90
↓ PSL	988.00	691.60	296.40	247.00	172.90	74.10
PTG	2,850.00	1,995.00	855.00	712.50	498.75	213.75
↓ PTT	2,546.00	1,782.20	763.80	636.50	445.55	190.95
↑ PTTEP	9,766.00	6,836.20	2,929.80	2,441.50	1,709.05	732.45
↑ PTTGC	6,232.00	4,362.40	1,869.60	1,558.00	1,090.60	467.40
QH	152.00	106.40	45.60	38.00	26.60	11.40
↓ RATCH	5,776.00	4,043.20	1,732.80	1,444.00	1,010.80	433.20
↓ ROBINS	7,068.00	4,947.60	2,120.40	1,767.00	1,236.90	530.10
↑ RS	1,900.00	1,330.00	570.00	475.00	332.50	142.50
↓ S	266.00	186.20	79.80	66.50	46.55	19.95
↑ SAMART	950.00	665.00	285.00	237.50	166.25	71.25
↑ SAWAD H20X	7,315.00	5,120.50	2,194.50	1,828.75	1,280.13	548.63
↑ SAWAD (M20 onwards)*	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75
↑ SCB H20X M20X U20X Z20X	14,977.70	10,484.39	4,493.31	3,744.22	2,620.95	1,123.26
↑ SCB (H21 onwards)*	14,858.00	10,400.60	4,457.40	3,714.50	2,600.15	1,114.35
↓ SCC	26,144.00	18,300.80	7,843.20	6,536.00	4,575.20	1,960.80
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	2,280.00	1,596.00	684.00	570.00	399.00	171.00
↑ SPCG	1,748.00	1,223.60	524.40	437.00	305.90	131.10
↑ SPRC	1,482.00	1,037.40	444.60	370.50	259.35	111.15
↑ STA	1,786.00	1,250.20	535.80	446.50	312.55	133.95
STEC	3,002.00	2,101.40	900.60	750.50	525.35	225.15
↓ STPI	950.00	665.00	285.00	237.50	166.25	71.25
SUPER	76.00	53.20	22.80	19.00	13.30	5.70
↓ TESCO	2,470.00	1,729.00	741.00	617.50	432.25	185.25
↑ TCAP H20X M20X U20X	4,045.10	2,831.57	1,213.53	1,011.04	707.73	303.31
↑ TCAP (Z20 onwards)*	3,762.00	2,633.40	1,128.60	940.50	658.35	282.15
↓ THAI	836.00	585.20	250.80	209.00	146.30	62.70
THANI	532.00	372.40	159.60	133.00	93.10	39.90

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

MARGIN REQUIREMENT

Effective from 19 February 2020 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ THCOM	456.00	319.20	136.80	114.00	79.80	34.20
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 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	8,702.00	6,091.40	2,610.60	2,175.50	1,522.85	652.65
↑ TPIPL	266.00	186.20	79.80	66.50	46.55	19.95
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	1,178.00	824.60	353.40	294.50	206.15	88.35
↑ TTW	988.00	691.60	296.40	247.00	172.90	74.10
TU	1,786.00	1,250.20	535.80	446.50	312.55	133.95
↑ TVO	2,356.00	1,649.20	706.80	589.00	412.30	176.70
UNIQ	1,064.00	744.80	319.20	266.00	186.20	79.80
↓ VGI	1,064.00	744.80	319.20	266.00	186.20	79.80
VNG	342.00	239.40	102.60	85.50	59.85	25.65
↑ WHA	418.00	292.60	125.40	104.50	73.15	31.35

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
SCB	H20X M20X U20X Z20X	1,008
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	ENERG		1	A	SET50	1	B	80
I01 INDEX	SET50		1	A	FOOD	2	B	80
I01 INDEX	COMM		1	A	ENERG	2	B	70
I01 INDEX	COMM		1	A	SET50	2	B	70
I01 INDEX	BANK		1	A	SET50	2	B	60
I01 INDEX	COMM		1	A	FOOD	3	B	60
I01 INDEX	ENERG		1	A	FOOD	2	B	60
I01 INDEX	SET50		1	A	ICT	1	B	60
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	70
S01 ICT	ADVANC		1	A	INTUCH	4	B	80
S01 ICT	TRUE		1	A	THCOM	1	B	40
S02 PROP	AMATA		1	A	SPALI	1	B	60
S02 PROP	AMATA		1	A	ORI	3	B	60
S02 PROP	AMATA		1	A	WHA	5	B	60
S02 PROP	SPALI		1	A	ORI	2	B	60
S02 PROP	PSH		1	A	S	6	B	60
S02 PROP	ORI		1	A	LPN	2	B	60
S02 PROP	ORI		1	A	SIRI	7	B	60
S02 PROP	CPN		1	A	LPN	13	B	50
S02 PROP	AMATA		1	A	LH	2	B	50
S02 PROP	SPALI		1	A	LPN	4	B	50
S02 PROP	PSH		1	A	SIRI	14	B	50
S02 PROP	LH		1	A	QH	4	B	50
S02 PROP	CPN		1	A	PSH	4	B	40
S02 PROP	AMATA		1	A	SIRI	18	B	40
S06 ENERG	GULF		1	A	BGRIM	3	B	80
S06 ENERG	TOP		1	A	ESSO	8	B	80
S06 ENERG	ESSO		1	A	IRPC	2	B	80
S06 ENERG	GULF		1	A	GPSC	2	B	70
S06 ENERG	PTTEP		1	A	TOP	2	B	70
S06 ENERG	GPSC		1	A	BGRIM	2	B	70
S06 ENERG	TOP		1	A	SPRC	6	B	70
S06 ENERG	TOP		1	A	IRPC	18	B	70
S06 ENERG	BANPU		1	A	CKP	3	B	70
S06 ENERG	CKP		1	A	GUNKUL	2	B	70
S06 ENERG	PTTEP		1	A	PTT	3	B	60
S06 ENERG	PTTEP		1	A	ESSO	17	B	60
S06 ENERG	GPSC		1	A	RATCH	1	B	60
S06 ENERG	RATCH		1	A	BGRIM	1	B	60
S06 ENERG	BGRIM		1	A	EA	1	B	60
S06 ENERG	EA		1	A	GUNKUL	15	B	60
S06 ENERG	PTG		1	A	BANPU	1	B	60
S06 ENERG	PTG		1	A	CKP	3	B	60
S06 ENERG	PTG		1	A	GUNKUL	5	B	60
S06 ENERG	BANPU		1	A	GUNKUL	4	B	60
S06 ENERG	SPRC		1	A	ESSO	1	B	60
S06 ENERG	SPRC		1	A	IRPC	3	B	60
S06 ENERG	EGCO		1	A	RATCH	5	B	50
S06 ENERG	TOP		1	A	BCP	2	B	50
S06 ENERG	BCP		1	A	SPRC	3	B	50
S06 ENERG	BCPG		1	A	BANPU	2	B	50
S06 ENERG	PTG		1	A	SGP	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 (%)
S06 ENERG	PTG		1	A	IRPC	4	B	50
S06 ENERG	BANPU		1	A	IRPC	3	B	50
S06 ENERG	SGP		1	A	CKP	2	B	50
S06 ENERG	SGP		1	A	IRPC	3	B	50
S06 ENERG	SGP		1	A	GUNKUL	3	B	50
S06 ENERG	CKP		1	A	IRPC	1	B	50
S06 ENERG	IRPC		1	A	GUNKUL	1	B	50
S06 ENERG	BCP		1	A	SGP	3	B	40
S06 ENERG	ESSO		1	A	SUPER	14	B	40
S06 ENERG	IRPC		1	A	SUPER	6	B	40
S13 BANK	KTB		1	A	TMB	11	B	70
S13 BANK	BBL		1	A	KTB	9	B	60
S13 BANK	BBL		1	A	TMB	98	B	60
S13 BANK	BBL		1	A	KBANK	1	B	50
S13 BANK	KBANK		1	A	KTB	8	B	50
S13 BANK	KBANK		1	A	TMB	90	B	50
S13 BANK	BBL		1	A	SCB	1	B	40
S16 FOOD	TVO		1	A	TU	2	B	60
S18 PETRO	PTTGC		1	A	IVL	2	B	50
S23 ETRON	DELTA		1	A	KCE	2	B	60
S23 ETRON	HANA		1	A	KCE	2	B	60
S24 FIN	AEONTS		1	A	KTC	5	B	50
S30 TRANS	BA		1	A	TTA	2	B	70
S30 TRANS	AOT		1	A	THAI	11	B	60
S30 TRANS	AOT		1	A	BA	12	B	60
S30 TRANS	BA		1	A	AAV	3	B	60
S30 TRANS	AOT		1	A	TTA	18	B	50
S30 TRANS	AOT		1	A	AAV	37	B	50
S30 TRANS	PSL		1	A	PRM	1	B	50
S30 TRANS	PSL		1	A	TTA	2	B	50
S30 TRANS	THAI		1	A	PRM	1	B	50
S30 TRANS	THAI		1	A	TTA	2	B	50
S30 TRANS	THAI		1	A	AAV	3	B	50
S30 TRANS	TTA		1	A	AAV	2	B	50
S33 HELTH	BH		1	A	BCH	9	B	60
S36 COMM	BJC		1	A	HMPRO	3	B	50
S36 COMM	HMPRO		1	A	RS	1	B	50
S36 COMM	HMPRO		1	A	BEAUTY	6	B	50
S36 COMM	CPALL		1	A	HMPRO	5	B	40
S36 COMM	CPALL		1	A	RS	6	B	40
S38 TOURISM	CENTEL		1	A	ERW	5	B	60
S46 CONS	STEC		1	A	ITD	10	B	80
S46 CONS	CK		1	A	STEC	1	B	70
S46 CONS	CK		1	A	ITD	13	B	70
S46 CONS	STEC		1	A	UNIQ	2	B	70
S46 CONS	UNIQ		1	A	ITD	5	B	70
S46 CONS	STPI		1	A	ITD	4	B	70
S46 CONS	CK		1	A	UNIQ	3	B	60
S46 CONS	CK		1	A	STPI	3	B	60
S46 CONS	STEC		1	A	STPI	2	B	60

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