

MARGIN REQUIREMENT						
Effective from 5 March 2020 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
SET50 Futures	14,440.00	10,108.00	4,332.00	3,610.00	2,527.00	1,083.00
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	57,000.00	39,900.00	17,100.00	14,250.00	9,975.00	4,275.00
10 Baht Gold Futures	11,400.00	7,980.00	3,420.00	2,850.00	1,995.00	855.00
Gold Online Futures	19,000.00	13,300.00	5,700.00	-	-	-
CURRENCY FUTURES						
USD Futures	570.00	399.00	171.00	142.50	99.75	42.75
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	34,732.00	24,312.40	10,419.60	8,683.00	6,078.10	2,604.90
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
BGP	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
BPCG	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

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Effective from 5 March 2020 onwards						
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 H20X M20X U20X Z20X	11,248.00	7,873.60	3,374.40	2,812.20	1,968.54	843.66
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
TASCO	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

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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

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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
GPSC	H20X M20X	1,122
GUNKUL	H20X	1,200
ROBINS	H20X M20X U20X Z20X	1,583
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: * ลำดับในการคำนวณค่าหลักประกันรักษาภาพของค่าความเสี่ยงระหว่างสินค้าอ้างอิง (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	HEALTH	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: * ลำดับในการคำนวณค่าหลักประกันรักษาสภาพของค่าความเสี่ยงระหว่างสินค้าอ้างอิง (Inter-Commodity Spread Credit) ให้เป็นไปตาม Risk Parameter File (RPF)