

MARGIN REQUIREMENT						
Effective from 16 March 2020 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↑ SET50 Futures	16,986.00	11,890.20	5,095.80	4,246.50	2,972.55	1,273.95
PRECIOUS METAL FUTURES						
↑ 50 Baht Gold Futures	67,602.00	47,321.40	20,280.60	16,900.50	11,830.35	5,070.15
↑ 10 Baht Gold Futures	13,520.40	9,464.28	4,056.12	3,380.10	2,366.07	1,014.03
↑ Gold Online Futures	24,738.00	17,316.60	7,421.40	-	-	-
CURRENCY FUTURES						
USD Futures	570.00	399.00	171.00	142.50	99.75	42.75
AGRICULTURE FUTURES						
↑ RSS3 Futures	28,880.00	20,216.00	8,664.00	28,880.00	20,216.00	8,664.00
Spot Month Margin (LTD-10)	91,390.00	63,973.00	27,417.00	-	-	-
SECTOR FUTURES						
↑ BANK Index Futures	40,508.00	28,355.60	12,152.40	10,127.00	7,088.90	3,038.10
↑ COMM Index Futures	34,960.00	24,472.00	10,488.00	8,740.00	6,118.00	2,622.00
↑ ENERG Index Futures	21,356.00	14,949.20	6,406.80	5,339.00	3,737.30	1,601.70
↑ FOOD Index Futures	11,400.00	7,980.00	3,420.00	2,850.00	1,995.00	855.00
↑ ICT Index Futures	12,844.00	8,990.80	3,853.20	3,211.00	2,247.70	963.30
INTEREST RATE FUTURES						
↑ 5Y Government Bond	8,246.00	5,772.20	2,473.80	2,061.50	1,443.05	618.45
↑ 3M BIBOR	4,218.00	2,952.60	1,265.40	-	-	-
SINGLE STOCK FUTURES						
↑ AAV	418.00	292.60	125.40	104.50	73.15	31.35
↑ ADVANC	19,380.00	13,566.00	5,814.00	4,845.00	3,391.50	1,453.50
↑ AEONTS	23,712.00	16,598.40	7,113.60	5,928.00	4,149.60	1,778.40
↓ AMATA	2,546.00	1,782.20	763.80	636.50	445.55	190.95
↑ AOT	7,030.00	4,921.00	2,109.00	1,757.50	1,230.25	527.25
↓ AP	760.00	532.00	228.00	190.00	133.00	57.00
↑ BA	874.00	611.80	262.20	218.50	152.95	65.55
↑ BANPU	2,166.00	1,516.20	649.80	541.50	379.05	162.45
↑ BAY	2,356.00	1,649.20	706.80	589.00	412.30	176.70
↑ 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
BGP	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
↑ BCPG	1,900.00	1,330.00	570.00	475.00	332.50	142.50
↑ BDMS	2,622.00	1,835.40	786.60	655.50	458.85	196.65
↑ BEAUTY	912.00	638.40	273.60	228.00	159.60	68.40
↑ BEC	1,102.00	771.40	330.60	275.50	192.85	82.65
↑ BEM	988.00	691.60	296.40	247.00	172.90	74.10
↑ BGRIM	9,690.00	6,783.00	2,907.00	2,422.50	1,695.75	726.75
↑ BH	19,950.00	13,965.00	5,985.00	4,987.50	3,491.25	1,496.25
↑ BJC	5,054.00	3,537.80	1,516.20	1,263.50	884.45	379.05
↓ BLA	2,318.00	1,622.60	695.40	579.50	405.65	173.85
↑ BLAND	152.00	106.40	45.60	38.00	26.60	11.40
↑ BTS	1,216.00	851.20	364.80	304.00	212.80	91.20
↑ CBG	12,008.00	8,405.60	3,602.40	3,002.00	2,101.40	900.60
CENEL	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	3,382.00	2,367.40	1,014.60	845.50	591.85	253.65
CKP	532.00	372.40	159.60	133.00	93.10	39.90
↑ COM7	3,382.00	2,367.40	1,014.60	845.50	591.85	253.65
↑ CPALL	7,258.00	5,080.60	2,177.40	1,814.50	1,270.15	544.35
↑ CPF	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25
↑ CPN	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75
DELTA	11,324.00	7,926.80	3,397.20	2,831.00	1,981.70	849.30
↑ DTAC	7,410.00	5,187.00	2,223.00	1,852.50	1,296.75	555.75
↑ EA	7,144.00	5,000.80	2,143.20	1,786.00	1,250.20	535.80
↑ EGCO	30,780.00	21,546.00	9,234.00	7,695.00	5,386.50	2,308.50
↑ EPG	798.00	558.60	239.40	199.50	139.65	59.85
ERW	912.00	638.40	273.60	228.00	159.60	68.40
↓ ESSO	1,178.00	824.60	353.40	294.50	206.15	88.35

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

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Effective from 16 March 2020 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ GFPT	1,216.00	851.20	364.80	304.00	212.80	91.20
GLOBAL H20X M20X U20X Z20X	2,090.00	1,463.00	627.00	523.69	366.58	157.11
GLOBAL (H21 onwards)*	1,995.00	1,396.50	598.50	498.75	349.13	149.63
↑ GPSC H20X M20X	13,514.70	9,460.29	4,054.41	3,378.90	2,365.23	1,013.67
↑ GPSC (U20 onwards)*	12,046.00	8,432.20	3,613.80	3,011.50	2,108.05	903.45
↑ GULF	25,878.00	18,114.60	7,763.40	6,469.50	4,528.65	1,940.85
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	6,764.00	4,734.80	2,029.20	1,691.00	1,183.70	507.30
↑ HMPRO	1,444.00	1,010.80	433.20	361.00	252.70	108.30
↓ ICHI	874.00	611.80	262.20	218.50	152.95	65.55
↑ INTUCH	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
↑ IRPC	494.00	345.80	148.20	123.50	86.45	37.05
↑ ITD	266.00	186.20	79.80	66.50	46.55	19.95
↑ IVL	4,636.00	3,245.20	1,390.80	1,159.00	811.30	347.70
↑ JAS	798.00	558.60	239.40	199.50	139.65	59.85
↑ KBANK	19,380.00	13,566.00	5,814.00	4,845.00	3,391.50	1,453.50
↑ KCE	5,776.00	4,043.20	1,732.80	1,444.00	1,010.80	433.20
↑ KKP	5,510.00	3,857.00	1,653.00	1,377.50	964.25	413.25
↑ KTB	1,444.00	1,010.80	433.20	361.00	252.70	108.30
↑ KTC	4,408.00	3,085.60	1,322.40	1,102.00	771.40	330.60
↑ LH	988.00	691.60	296.40	247.00	172.90	74.10
↑ LPN	570.00	399.00	171.00	142.50	99.75	42.75
↑ MAJOR	3,458.00	2,420.60	1,037.40	864.50	605.15	259.35
↑ MEGA	3,876.00	2,713.20	1,162.80	969.00	678.30	290.70
↑ MINT	5,510.00	3,857.00	1,653.00	1,377.50	964.25	413.25
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	1,140.00	798.00	342.00	285.00	199.50	85.50
↓ PRM	1,102.00	771.40	330.60	275.50	192.85	82.65
↑ PSH	1,406.00	984.20	421.80	351.50	246.05	105.45
↑ PSL	1,178.00	824.60	353.40	294.50	206.15	88.35
PTG	2,850.00	1,995.00	855.00	712.50	498.75	213.75
↑ PTT	3,192.00	2,234.40	957.60	798.00	558.60	239.40
↑ PTTEP	13,604.00	9,522.80	4,081.20	3,401.00	2,380.70	1,020.30
↑ PTTGC	7,372.00	5,160.40	2,211.60	1,843.00	1,290.10	552.90
↑ QH	228.00	159.60	68.40	57.00	39.90	17.10
↑ RATCH	6,840.00	4,788.00	2,052.00	1,710.00	1,197.00	513.00
↑ ROBINS H20X M20X U20X Z20X	12,933.30	9,053.31	3,879.99	3,233.28	2,263.29	969.98
↓ RS	1,710.00	1,197.00	513.00	427.50	299.25	128.25
S	266.00	186.20	79.80	66.50	46.55	19.95
↑ SAMART	1,064.00	744.80	319.20	266.00	186.20	79.80
↑ SAWAD H20X	9,321.40	6,524.98	2,796.42	2,330.35	1,631.25	699.11
↑ SAWAD (M20 onwards)*	8,474.00	5,931.80	2,542.20	2,118.50	1,482.95	635.55
↓ SCB H20X M20X U20X Z20X	13,598.30	9,518.81	4,079.49	3,399.48	2,379.64	1,019.84
↓ SCB (H21 onwards)*	13,490.00	9,443.00	4,047.00	3,372.50	2,360.75	1,011.75
↑ SCC	35,226.00	24,658.20	10,567.80	8,806.50	6,164.55	2,641.95
SGP	1,140.00	798.00	342.00	285.00	199.50	85.50
↑ SIRI	152.00	106.40	45.60	38.00	26.60	11.40
↓ SPALI	1,938.00	1,356.60	581.40	484.50	339.15	145.35
↑ SPCG	2,204.00	1,542.80	661.20	551.00	385.70	165.30
↑ SPRC	1,634.00	1,143.80	490.20	408.50	285.95	122.55
↑ STA	2,470.00	1,729.00	741.00	617.50	432.25	185.25
STEC	3,002.00	2,101.40	900.60	750.50	525.35	225.15
↑ STPI	1,178.00	824.60	353.40	294.50	206.15	88.35
SUPER	76.00	53.20	22.80	19.00	13.30	5.70
↑ TASC0	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50
↑ TCAP H20X M20X U20X	4,780.40	3,346.28	1,434.12	1,194.86	836.40	358.46
↑ TCAP (Z20 onwards)*	4,446.00	3,112.20	1,333.80	1,111.50	778.05	333.45
↑ THAI	1,026.00	718.20	307.80	256.50	179.55	76.95
↑ THANI	608.00	425.60	182.40	152.00	106.40	45.60

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Effective from 16 March 2020 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ THCOM	646.00	452.20	193.80	161.50	113.05	48.45
↓ TISCO	6,270.00	4,389.00	1,881.00	1,567.50	1,097.25	470.25
↓ TKN	1,672.00	1,170.40	501.60	418.00	292.60	125.40
↑ TMB H20X M20X	290.70	203.49	87.21	72.75	50.93	21.83
↑ TMB (U20 onwards)*	266.00	186.20	79.80	66.50	46.55	19.95
↑ TOP	9,044.00	6,330.80	2,713.20	2,261.00	1,582.70	678.30
↑ TPIPL	304.00	212.80	91.20	76.00	53.20	22.80
TRUE	494.00	345.80	148.20	123.50	86.45	37.05
↑ TTA	570.00	399.00	171.00	142.50	99.75	42.75
↓ TTCL	988.00	691.60	296.40	247.00	172.90	74.10
↑ TTW	1,254.00	877.80	376.20	313.50	219.45	94.05
↓ TU	1,596.00	1,117.20	478.80	399.00	279.30	119.70
↑ TVO	3,078.00	2,154.60	923.40	769.50	538.65	230.85
UNIQ	1,064.00	744.80	319.20	266.00	186.20	79.80
↑ VGI	1,330.00	931.00	399.00	332.50	232.75	99.75
VNG	342.00	239.40	102.60	85.50	59.85	25.65
↑ WHA	532.00	372.40	159.60	133.00	93.10	39.90

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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
GLOBAL	H20X M20X U20X Z20X	1,048

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
I01	INDEX	COMM	1	A	SET50	2	B	90
I01	INDEX	COMM	1	A	FOOD	3	B	90
I01	INDEX	ENERG	1	A	SET50	1	B	90
I01	INDEX	SET50	1	A	FOOD	2	B	90
I01	INDEX	BANK	1	A	COMM	1	B	80
I01	INDEX	BANK	1	A	SET50	2	B	80
I01	INDEX	BANK	1	A	FOOD	3	B	80
I01	INDEX	BANK	1	A	ENERG	2	B	70
I01	INDEX	BANK	1	A	ICT	3	B	70
I01	INDEX	COMM	1	A	ENERG	2	B	70
I01	INDEX	COMM	1	A	ICT	2	B	70
I01	INDEX	ENERG	1	A	FOOD	2	B	70
I01	INDEX	SET50	1	A	ICT	1	B	70
I01	INDEX	ICT	1	A	FOOD	1	B	70
I01	INDEX	ENERG	1	A	ICT	2	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	80
S01	ICT	ADVANC	1	A	INTUCH	4	B	80
S01	ICT	DTAC	1	A	TRUE	11	B	70
S01	ICT	JAS	1	A	TRUE	1	B	70
S01	ICT	ADVANC	1	A	TRUE	55	B	60
S01	ICT	DTAC	1	A	JAS	8	B	60
S01	ICT	ADVANC	1	A	DTAC	5	B	50
S01	ICT	ADVANC	1	A	JAS	39	B	50
S01	ICT	INTUCH	1	A	JAS	10	B	50
S01	ICT	INTUCH	1	A	TRUE	15	B	50
S02	PROP	AMATA	1	A	WHA	5	B	80
S02	PROP	CPN	1	A	AMATA	4	B	70
S02	PROP	CPN	1	A	WHA	18	B	70
S02	PROP	AMATA	1	A	LH	2	B	70
S02	PROP	LH	1	A	WHA	3	B	70
S02	PROP	AP	1	A	QH	3	B	70
S02	PROP	AP	1	A	SIRI	7	B	70
S02	PROP	LPN	1	A	WHA	1	B	70
S02	PROP	LPN	1	A	BLAND	4	B	70
S02	PROP	LPN	1	A	SIRI	5	B	70
S02	PROP	QH	1	A	SIRI	3	B	70
S02	PROP	CPN	1	A	LH	6	B	60
S02	PROP	CPN	1	A	AP	8	B	60
S02	PROP	CPN	1	A	LPN	12	B	60
S02	PROP	CPN	1	A	QH	24	B	60
S02	PROP	CPN	1	A	S	26	B	60
S02	PROP	SPALI	1	A	WHA	5	B	60
S02	PROP	AMATA	1	A	AP	2	B	60
S02	PROP	AMATA	1	A	ORI	3	B	60
S02	PROP	AMATA	1	A	LPN	3	B	60
S02	PROP	AMATA	1	A	QH	7	B	60
S02	PROP	AMATA	1	A	BLAND	14	B	60
S02	PROP	AMATA	1	A	SIRI	17	B	60
S02	PROP	LH	1	A	QH	4	B	60
S02	PROP	LH	1	A	BLAND	8	B	60
S02	PROP	AP	1	A	WHA	2	B	60
S02	PROP	WHA	1	A	QH	1	B	60

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

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S02	PROP	WHA	1	A	BLAND	3	B	60
S02	PROP	WHA	1	A	SIRI	3	B	60
S02	PROP	BLAND	1	A	SIRI	1	B	60
S02	PROP	CPN	1	A	SPALI	4	B	50
S02	PROP	CPN	1	A	SIRI	62	B	50
S02	PROP	PSH	1	A	QH	6	B	50
S02	PROP	PSH	1	A	BLAND	12	B	50
S02	PROP	PSH	1	A	SIRI	15	B	50
S02	PROP	LH	1	A	LPN	2	B	50
S02	PROP	LH	1	A	SIRI	10	B	50
S02	PROP	AP	1	A	LPN	1	B	50
S02	PROP	ORI	1	A	WHA	2	B	50
S02	PROP	ORI	1	A	BLAND	5	B	50
S02	PROP	WHA	1	A	S	1	B	50
S06	ENERG	GULF	1	A	BGRIM	3	B	80
S06	ENERG	TOP	1	A	SPRC	6	B	80
S06	ENERG	TOP	1	A	ESSO	7	B	80
S06	ENERG	BANPU	1	A	IRPC	3	B	80
S06	ENERG	GULF	1	A	GPSC	2	B	70
S06	ENERG	GULF	1	A	EA	4	B	70
S06	ENERG	PTTEP	1	A	PTT	3	B	70
S06	ENERG	PTTEP	1	A	ESSO	18	B	70
S06	ENERG	PTTEP	1	A	SUPER	248	B	70
S06	ENERG	GPSC	1	A	BGRIM	1	B	70
S06	ENERG	GPSC	1	A	EA	2	B	70
S06	ENERG	BGRIM	1	A	EA	1	B	70
S06	ENERG	TOP	1	A	IRPC	19	B	70
S06	ENERG	BCPG	1	A	SUPER	32	B	70
S06	ENERG	PTG	1	A	SGP	2	B	70
S06	ENERG	BANPU	1	A	SUPER	19	B	70
S06	ENERG	SPRC	1	A	ESSO	1	B	70
S06	ENERG	ESSO	1	A	IRPC	3	B	70
S06	ENERG	PTTEP	1	A	GPSC	2	B	60
S06	ENERG	PTTEP	1	A	TOP	2	B	60
S06	ENERG	PTTEP	1	A	EA	3	B	60
S06	ENERG	PTTEP	1	A	SPCG	6	B	60
S06	ENERG	PTTEP	1	A	PTG	8	B	60
S06	ENERG	PTTEP	1	A	BANPU	13	B	60
S06	ENERG	PTTEP	1	A	IRPC	45	B	60
S06	ENERG	GPSC	1	A	RATCH	1	B	60
S06	ENERG	GPSC	1	A	SUPER	153	B	60
S06	ENERG	RATCH	1	A	EA	1	B	60
S06	ENERG	TOP	1	A	PTT	1	B	60
S06	ENERG	TOP	1	A	BCP	2	B	60
S06	ENERG	TOP	1	A	PTG	3	B	60
S06	ENERG	TOP	1	A	BANPU	5	B	60
S06	ENERG	EA	1	A	CKP	11	B	60
S06	ENERG	EA	1	A	SUPER	94	B	60
S06	ENERG	SPCG	1	A	IRPC	7	B	60
S06	ENERG	BCPG	1	A	BANPU	2	B	60
S06	ENERG	BCPG	1	A	SGP	2	B	60
S06	ENERG	PTG	1	A	BANPU	2	B	60
S06	ENERG	PTG	1	A	ESSO	2	B	60
S06	ENERG	PTG	1	A	IRPC	5	B	60

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

