

MARGIN REQUIREMENT						
Effective from 27 March 2020 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↑ SET50 Futures	27,170.00	19,019.00	8,151.00	6,792.50	4,754.75	2,037.75
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	26,220.00	18,354.00	7,866.00	-	-	-
CURRENCY FUTURES						
↑ USD Futures	608.00	425.60	182.40	152.00	106.40	45.60
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	59,584.00	41,708.80	17,875.20	14,896.00	10,427.20	4,468.80
↑ COMM Index Futures	51,148.00	35,803.60	15,344.40	12,787.00	8,950.90	3,836.10
↑ ENERG Index Futures	33,820.00	23,674.00	10,146.00	8,455.00	5,918.50	2,536.50
↑ FOOD Index Futures	18,240.00	12,768.00	5,472.00	4,560.00	3,192.00	1,368.00
↑ ICT Index Futures	17,138.00	11,996.60	5,141.40	4,284.50	2,999.15	1,285.35
INTEREST RATE FUTURES						
↑ 5Y Government Bond	10,754.00	7,527.80	3,226.20	2,688.50	1,881.95	806.55
↓ 3M BIBOR	3,534.00	2,473.80	1,060.20	-	-	-
SINGLE STOCK FUTURES						
AAV	418.00	292.60	125.40	104.50	73.15	31.35
↑ ADVANC	23,218.00	16,252.60	6,965.40	5,804.50	4,063.15	1,741.35
↑ AEONTS	33,288.00	23,301.60	9,986.40	8,322.00	5,825.40	2,496.60
↑ AMATA	3,914.00	2,739.80	1,174.20	978.50	684.95	293.55
↑ AOT	10,982.00	7,687.40	3,294.60	2,745.50	1,921.85	823.65
↑ AP	1,178.00	824.60	353.40	294.50	206.15	88.35
↑ BA	988.00	691.60	296.40	247.00	172.90	74.10
↑ BANPU	2,622.00	1,835.40	786.60	655.50	458.85	196.65
↑ BAY	3,040.00	2,128.00	912.00	760.00	532.00	228.00
↑ BBL	20,520.00	14,364.00	6,156.00	5,130.00	3,591.00	1,539.00
↑ BCH	2,584.00	1,808.80	775.20	646.00	452.20	193.80
↑ BCP	5,016.00	3,511.20	1,504.80	1,254.00	877.80	376.20
↑ BCPG	3,040.00	2,128.00	912.00	760.00	532.00	228.00
↑ BDMS	3,762.00	2,633.40	1,128.60	940.50	658.35	282.15
↓ BEAUTY	798.00	558.60	239.40	199.50	139.65	59.85
↑ BEC	1,520.00	1,064.00	456.00	380.00	266.00	114.00
↑ BEM	1,558.00	1,090.60	467.40	389.50	272.65	116.85
↑ BGRIM	12,236.00	8,565.20	3,670.80	3,059.00	2,141.30	917.70
↓ BH	19,190.00	13,433.00	5,757.00	4,797.50	3,358.25	1,439.25
↑ BJC	7,980.00	5,586.00	2,394.00	1,995.00	1,396.50	598.50
↑ BLA	3,002.00	2,101.40	900.60	750.50	525.35	225.15
↑ BLAND	190.00	133.00	57.00	47.50	33.25	14.25
↑ BTS	1,938.00	1,356.60	581.40	484.50	339.15	145.35
↑ CBG	17,936.00	12,555.20	5,380.80	4,484.00	3,138.80	1,345.20
↑ CENTEL	3,572.00	2,500.40	1,071.60	893.00	625.10	267.90
↑ CHG	342.00	239.40	102.60	85.50	59.85	25.65
↑ CK	5,054.00	3,537.80	1,516.20	1,263.50	884.45	379.05
↑ CKP	836.00	585.20	250.80	209.00	146.30	62.70
↑ COM7	3,952.00	2,766.40	1,185.60	988.00	691.60	296.40
↑ CPALL	9,766.00	6,836.20	2,929.80	2,441.50	1,709.05	732.45
↑ CPF	6,384.00	4,468.80	1,915.20	1,596.00	1,117.20	478.80
↑ CPN	10,868.00	7,607.60	3,260.40	2,717.00	1,901.90	815.10
↑ DELTA	13,414.00	9,389.80	4,024.20	3,353.50	2,347.45	1,006.05
↑ DTAC	8,322.00	5,825.40	2,496.60	2,080.50	1,456.35	624.15
↑ EA	8,208.00	5,745.60	2,462.40	2,052.00	1,436.40	615.60
↑ EGCO	49,210.00	34,447.00	14,763.00	12,302.50	8,611.75	3,690.75
↓ EPG	760.00	532.00	228.00	190.00	133.00	57.00
↑ ERW	950.00	665.00	285.00	237.50	166.25	71.25
↑ ESSO	1,710.00	1,197.00	513.00	427.50	299.25	128.25

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

MARGIN REQUIREMENT						
Effective from 27 March 2020 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ GFPT	1,558.00	1,090.60	467.40	389.50	272.65	116.85
↑ GLOBAL H20X M20X U20X Z20X	3,026.70	2,118.69	908.01	756.66	529.66	227.00
↑ GLOBAL (H21 onwards)*	2,888.00	2,021.60	866.40	722.00	505.40	216.60
↑ GPSC H20X M20X	16,670.60	11,669.42	5,001.18	4,167.67	2,917.37	1,250.30
↑ GPSC (U20 onwards)*	14,858.00	10,400.60	4,457.40	3,714.50	2,600.15	1,114.35
↑ GULF	37,468.00	26,227.60	11,240.40	9,367.00	6,556.90	2,810.10
↑ GUNKUL H20X	410.40	287.28	123.12	102.60	71.82	30.78
↑ GUNKUL (M20 onwards)*	342.00	239.40	102.60	85.50	59.85	25.65
↑ HANA	7,752.00	5,426.40	2,325.60	1,938.00	1,356.60	581.40
↑ HMPRO	2,280.00	1,596.00	684.00	570.00	399.00	171.00
↑ ICHI	874.00	611.80	262.20	218.50	152.95	65.55
↑ INTUCH	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75
↑ IRPC	532.00	372.40	159.60	133.00	93.10	39.90
↑ ITD	342.00	239.40	102.60	85.50	59.85	25.65
↑ IVL	7,220.00	5,054.00	2,166.00	1,805.00	1,263.50	541.50
↑ JAS	874.00	611.80	262.20	218.50	152.95	65.55
↑ KBANK	22,040.00	15,428.00	6,612.00	5,510.00	3,857.00	1,653.00
↑ KCE	6,042.00	4,229.40	1,812.60	1,510.50	1,057.35	453.15
↑ KKP	8,740.00	6,118.00	2,622.00	2,185.00	1,529.50	655.50
↑ KTB	2,280.00	1,596.00	684.00	570.00	399.00	171.00
↑ KTC	7,030.00	4,921.00	2,109.00	1,757.50	1,230.25	527.25
↑ LH	1,558.00	1,090.60	467.40	389.50	272.65	116.85
↑ LPN	684.00	478.80	205.20	171.00	119.70	51.30
↑ MAJOR	3,458.00	2,420.60	1,037.40	864.50	605.15	259.35
↑ MEGA	5,092.00	3,564.40	1,527.60	1,273.00	891.10	381.90
↑ MINT	7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00
↑ MTC	10,222.00	7,155.40	3,066.60	2,555.50	1,788.85	766.65
↑ ORI	1,330.00	931.00	399.00	332.50	232.75	99.75
↑ PLANB	1,406.00	984.20	421.80	351.50	246.05	105.45
↑ PRM	1,748.00	1,223.60	524.40	437.00	305.90	131.10
↑ PSH	2,242.00	1,569.40	672.60	560.50	392.35	168.15
↑ PSL	1,178.00	824.60	353.40	294.50	206.15	88.35
↑ PTG	3,344.00	2,340.80	1,003.20	836.00	585.20	250.80
↑ PTT	5,092.00	3,564.40	1,527.60	1,273.00	891.10	381.90
↑ PTTEP	21,736.00	15,215.20	6,520.80	5,434.00	3,803.80	1,630.20
↑ PTTGC	11,780.00	8,246.00	3,534.00	2,945.00	2,061.50	883.50
↑ QH	342.00	239.40	102.60	85.50	59.85	25.65
↑ RATCH	10,944.00	7,660.80	3,283.20	2,736.00	1,915.20	820.80
↑ ROBINS H20X M20X U20X Z20X	15,821.30	11,074.91	4,746.39	3,955.13	2,768.59	1,186.54
↑ 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	1,026.00	718.20	307.80	256.50	179.55	76.95
↑ SAWAD H20X	14,839.00	10,387.30	4,451.70	3,709.75	2,596.83	1,112.93
↑ SAWAD (M20 onwards)*	13,490.00	9,443.00	4,047.00	3,372.50	2,360.75	1,011.75
↑ SCB H20X M20X U20X Z20X	16,125.30	11,287.71	4,837.59	4,031.50	2,822.05	1,209.45
↑ SCB (H21 onwards)*	15,998.00	11,198.60	4,799.40	3,999.50	2,799.65	1,199.85
↑ SCC	46,018.00	32,212.60	13,805.40	11,504.50	8,053.15	3,451.35
↑ SGP	1,710.00	1,197.00	513.00	427.50	299.25	128.25
↑ SIRI	152.00	106.40	45.60	38.00	26.60	11.40
↑ SPALI	2,394.00	1,675.80	718.20	598.50	418.95	179.55
↑ SPCG	2,812.00	1,968.40	843.60	703.00	492.10	210.90
↑ SPRC	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↑ STA	3,268.00	2,287.60	980.40	817.00	571.90	245.10
↑ STEC	3,876.00	2,713.20	1,162.80	969.00	678.30	290.70
↑ STPI	1,786.00	1,250.20	535.80	446.50	312.55	133.95
↑ SUPER	76.00	53.20	22.80	19.00	13.30	5.70
↑ TASC0	3,648.00	2,553.60	1,094.40	912.00	638.40	273.60
↑ TCAP H20X M20X U20X	7,639.90	5,347.93	2,291.97	1,909.74	1,336.82	572.92
↑ TCAP (Z20 onwards)*	7,106.00	4,974.20	2,131.80	1,776.50	1,243.55	532.95
↑ THAI	1,102.00	771.40	330.60	275.50	192.85	82.65
↑ THANI	874.00	611.80	262.20	218.50	152.95	65.55

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

MARGIN REQUIREMENT						
Effective from 27 March 2020 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ THCOM	722.00	505.40	216.60	180.50	126.35	54.15
↑ TISCO	10,032.00	7,022.40	3,009.60	2,508.00	1,755.60	752.40
↑ TKN	1,900.00	1,330.00	570.00	475.00	332.50	142.50
↑ TMB H20X M20X	332.50	232.75	99.75	83.14	58.20	24.94
↑ TMB (U20 onwards)*	304.00	212.80	91.20	76.00	53.20	22.80
↑ TOP	13,680.00	9,576.00	4,104.00	3,420.00	2,394.00	1,026.00
↓ TPIPL	266.00	186.20	79.80	66.50	46.55	19.95
↑ TRUE	570.00	399.00	171.00	142.50	99.75	42.75
↑ TTA	608.00	425.60	182.40	152.00	106.40	45.60
TTCL	988.00	691.60	296.40	247.00	172.90	74.10
↑ TTW	1,444.00	1,010.80	433.20	361.00	252.70	108.30
↑ TU	2,394.00	1,675.80	718.20	598.50	418.95	179.55
↓ TVO	2,850.00	1,995.00	855.00	712.50	498.75	213.75
↑ UNIQ	1,368.00	957.60	410.40	342.00	239.40	102.60
↑ VGI	1,558.00	1,090.60	467.40	389.50	272.65	116.85
↑ VNG	418.00	292.60	125.40	104.50	73.15	31.35
↑ WHA	798.00	558.60	239.40	199.50	139.65	59.85

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 แต่ในกรณีที่สัญญาที่มีอักษรลงท้ายเป็น X หรือ Y หรือ Z จะมี Multiplier เปลี่ยนแปลงไป โดยสามารถพิจารณาค่า Multiplier สำหรับสัญญาที่มีการเปลี่ยนแปลงได้ ดังตารางต่อไปนี้

MULTIPLIER ของสัญญาที่มีการ CORPORATE ADJUST		
UNDERLYING	SERIES	CONTRACT SIZE
GLOBAL	H20X M20X U20X Z20X	1,048
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	BANK	1	A	SET50	2	B	90
I01	INDEX	BANK	1	A	FOOD	3	B	90
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	ENERG	2	B	80
I01	INDEX	BANK	1	A	ICT	2	B	80
I01	INDEX	COMM	1	A	ENERG	2	B	80
I01	INDEX	COMM	1	A	ICT	2	B	80
I01	INDEX	ENERG	1	A	FOOD	2	B	80
I01	INDEX	SET50	1	A	ICT	1	B	80
I01	INDEX	ICT	1	A	FOOD	1	B	80
I01	INDEX	ENERG	1	A	ICT	1	B	70
MT1	METAL	GOLD	1	A	GO	2	B	90
MT1	METAL	GOLD	1	A	GOLD-D	7	B	70
MT1	METAL	GO	1	A	GOLD-D	3	B	50
S01	ICT	ADVANC	1	A	INTUCH	4	B	80
S01	ICT	ADVANC	1	A	TRUE	59	B	70
S01	ICT	DTAC	1	A	TRUE	11	B	70
S01	ICT	JAS	1	A	TRUE	1	B	70
S01	ICT	ADVANC	1	A	DTAC	5	B	60
S01	ICT	INTUCH	1	A	JAS	11	B	60
S01	ICT	INTUCH	1	A	TRUE	16	B	60
S01	ICT	DTAC	1	A	JAS	8	B	60
S01	ICT	TRUE	1	A	THCOM	1	B	60
S01	ICT	ADVANC	1	A	JAS	40	B	50
S01	ICT	INTUCH	1	A	DTAC	1	B	50
S01	ICT	JAS	1	A	THCOM	2	B	50
S01	ICT	SAMART	1	A	THCOM	2	B	40
S02	PROP	CPN	1	A	WHA	19	B	80
S02	PROP	AMATA	1	A	PSH	1	B	80
S02	PROP	AMATA	1	A	LH	2	B	80
S02	PROP	AMATA	1	A	ORI	3	B	80
S02	PROP	AMATA	1	A	WHA	5	B	80
S02	PROP	AMATA	1	A	QH	6	B	80
S02	PROP	PSH	1	A	LH	2	B	80
S02	PROP	PSH	1	A	ORI	3	B	80
S02	PROP	PSH	1	A	QH	6	B	80
S02	PROP	LH	1	A	WHA	3	B	80
S02	PROP	LH	1	A	QH	4	B	80
S02	PROP	WHA	1	A	QH	1	B	80
S02	PROP	CPN	1	A	AMATA	4	B	70
S02	PROP	CPN	1	A	LH	7	B	70
S02	PROP	CPN	1	A	QH	24	B	70
S02	PROP	CPN	1	A	BLAND	52	B	70
S02	PROP	SPALI	1	A	AMATA	1	B	70
S02	PROP	SPALI	1	A	PSH	1	B	70
S02	PROP	SPALI	1	A	LH	2	B	70
S02	PROP	SPALI	1	A	AP	3	B	70
S02	PROP	SPALI	1	A	ORI	3	B	70
S02	PROP	SPALI	1	A	WHA	6	B	70
S02	PROP	AMATA	1	A	AP	2	B	70

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	AMATA	1	A	LPN	3	B	70
S02	PROP	AMATA	1	A	S	7	B	70
S02	PROP	AMATA	1	A	BLAND	14	B	70
S02	PROP	PSH	1	A	AP	2	B	70
S02	PROP	PSH	1	A	LPN	3	B	70
S02	PROP	PSH	1	A	WHA	5	B	70
S02	PROP	PSH	1	A	S	7	B	70
S02	PROP	LH	1	A	AP	1	B	70
S02	PROP	LH	1	A	ORI	2	B	70
S02	PROP	LH	1	A	LPN	2	B	70
S02	PROP	LH	1	A	S	4	B	70
S02	PROP	LH	1	A	BLAND	8	B	70
S02	PROP	AP	1	A	ORI	1	B	70
S02	PROP	AP	1	A	WHA	2	B	70
S02	PROP	AP	1	A	QH	3	B	70
S02	PROP	ORI	1	A	LPN	1	B	70
S02	PROP	ORI	1	A	WHA	2	B	70
S02	PROP	ORI	1	A	S	3	B	70
S02	PROP	LPN	1	A	WHA	2	B	70
S02	PROP	LPN	1	A	QH	2	B	70
S02	PROP	LPN	1	A	BLAND	4	B	70
S02	PROP	WHA	1	A	S	1	B	70
S02	PROP	WHA	1	A	BLAND	3	B	70
S02	PROP	QH	1	A	SIRI	3	B	70
S02	PROP	CPN	1	A	SPALI	3	B	60
S02	PROP	CPN	1	A	PSH	4	B	60
S02	PROP	CPN	1	A	ORI	10	B	60
S02	PROP	CPN	1	A	LPN	12	B	60
S02	PROP	CPN	1	A	S	27	B	60
S02	PROP	CPN	1	A	SIRI	67	B	60
S02	PROP	SPALI	1	A	LPN	4	B	60
S02	PROP	SPALI	1	A	QH	7	B	60
S02	PROP	SPALI	1	A	S	8	B	60
S02	PROP	AMATA	1	A	SIRI	18	B	60
S02	PROP	PSH	1	A	BLAND	13	B	60
S02	PROP	PSH	1	A	SIRI	16	B	60
S02	PROP	LH	1	A	SIRI	10	B	60
S02	PROP	AP	1	A	LPN	1	B	60
S02	PROP	AP	1	A	S	3	B	60
S02	PROP	AP	1	A	SIRI	8	B	60
S02	PROP	ORI	1	A	QH	2	B	60
S02	PROP	ORI	1	A	BLAND	5	B	60
S02	PROP	LPN	1	A	S	2	B	60
S02	PROP	LPN	1	A	SIRI	5	B	60
S02	PROP	WHA	1	A	SIRI	4	B	60
S02	PROP	QH	1	A	S	1	B	60
S02	PROP	QH	1	A	BLAND	2	B	60
S02	PROP	BLAND	1	A	SIRI	1	B	60
S02	PROP	CPN	1	A	AP	9	B	50
S02	PROP	SPALI	1	A	BLAND	15	B	50
S02	PROP	SPALI	1	A	SIRI	20	B	50
S02	PROP	AP	1	A	BLAND	6	B	50
S02	PROP	ORI	1	A	SIRI	6	B	50
S02	PROP	S	1	A	BLAND	2	B	50

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

