

MARGIN REQUIREMENT						
Effective from 18 September 2020 onwards						
Unit : Baht / Contract						
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50 Futures	11,134.00	7,793.80	3,340.20	2,783.50	1,948.45	835.05
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	92,910.00	65,037.00	27,873.00	23,227.50	16,259.25	6,968.25
10 Baht Gold Futures	18,582.00	13,007.40	5,574.60	4,645.50	3,251.85	1,393.65
Gold Online Futures	39,330.00	27,531.00	11,799.00	-	-	-
CURRENCY FUTURES						
USD Futures	570.00	399.00	171.00	142.50	99.75	42.75
AGRICULTURE FUTURES						
RSS3 Futures	34,770.00	24,339.00	10,431.00	34,770.00	24,339.00	10,431.00
Spot Month Margin (LTD-10)	110,010.00	77,007.00	33,003.00	-	-	-
SECTOR FUTURES						
BANK Index Futures	36,480.00	25,536.00	10,944.00	9,120.00	6,384.00	2,736.00
COMM Index Futures	20,520.00	14,364.00	6,156.00	5,130.00	3,591.00	1,539.00
ENERG Index Futures	15,390.00	10,773.00	4,617.00	3,847.50	2,693.25	1,154.25
FOOD Index Futures	7,334.00	5,133.80	2,200.20	1,833.50	1,283.45	550.05
ICT Index Futures	8,436.00	5,905.20	2,530.80	2,109.00	1,476.30	632.70
INTEREST RATE FUTURES						
5Y Government Bond	7,030.00	4,921.00	2,109.00	1,757.50	1,230.25	527.25
3M BIBOR	3,648.00	2,553.60	1,094.40	-	-	-
SINGLE STOCK FUTURES						
AAV	342.00	239.40	102.60	85.50	59.85	25.65
ADVANC	13,604.00	9,522.80	4,081.20	3,401.00	2,380.70	1,020.30
AEONTS	13,338.00	9,336.60	4,001.40	3,334.50	2,334.15	1,000.35
↓ AMATA U20X Z20X H21X M21X	1,710.00	1,197.00	513.00	427.09	298.96	128.13
↓ AMATA (U21 onwards)*	1,696.70	1,187.69	509.01	423.70	296.59	127.11
AOT	6,574.00	4,601.80	1,972.20	1,643.50	1,150.45	493.05
AP	836.00	585.20	250.80	209.00	146.30	62.70
BA	760.00	532.00	228.00	190.00	133.00	57.00
BANPU	836.00	585.20	250.80	209.00	146.30	62.70
BAY	2,850.00	1,995.00	855.00	712.50	498.75	213.75
BBL	16,720.00	11,704.00	5,016.00	4,180.00	2,926.00	1,254.00
BCH	1,254.00	877.80	376.20	313.50	219.45	94.05
BGP	2,546.00	1,782.20	763.80	636.50	445.55	190.95
BPCG	2,356.00	1,649.20	706.80	589.00	412.30	176.70
BDMS	1,672.00	1,170.40	501.60	418.00	292.60	125.40
BEAUTY	304.00	212.80	91.20	76.00	53.20	22.80
BEC	722.00	505.40	216.60	180.50	126.35	54.15
BEM	722.00	505.40	216.60	180.50	126.35	54.15
BGRIM	6,194.00	4,335.80	1,858.20	1,548.50	1,083.95	464.55
BH	11,476.00	8,033.20	3,442.80	2,869.00	2,008.30	860.70
BJC	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
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
BPP	1,520.00	1,064.00	456.00	380.00	266.00	114.00
BTS U20X Z20X H21X	1,039.30	727.51	311.79	259.83	181.88	77.95
BTS (M21 onwards)*	1,026.00	718.20	307.80	256.50	179.55	76.95
CBG	14,326.00	10,028.20	4,297.80	3,581.50	2,507.05	1,074.45
CENEL	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25
CHG	266.00	186.20	79.80	66.50	46.55	19.95
CK	2,204.00	1,542.80	661.20	551.00	385.70	165.30
CKP	950.00	665.00	285.00	237.50	166.25	71.25
COM7 U20X Z20X H21X	6,479.00	4,535.30	1,943.70	1,619.95	1,133.96	485.98
COM7 (M21 onwards)*	6,422.00	4,495.40	1,926.60	1,605.50	1,123.85	481.65
CPALL	4,408.00	3,085.60	1,322.40	1,102.00	771.40	330.60
CPF	3,078.00	2,154.60	923.40	769.50	538.65	230.85
CPN	5,358.00	3,750.60	1,607.40	1,339.50	937.65	401.85
DELTA	26,220.00	18,354.00	7,866.00	6,555.00	4,588.50	1,966.50
DTAC	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50
EA	5,928.00	4,149.60	1,778.40	1,482.00	1,037.40	444.60
EASTW	684.00	478.80	205.20	171.00	119.70	51.30

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

MARGIN REQUIREMENT						
Effective from 18 September 2020 onwards						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
EGCO	20,140.00	14,098.00	6,042.00	5,035.00	3,524.50	1,510.50
EPG	608.00	425.60	182.40	152.00	106.40	45.60
ERW	646.00	452.20	193.80	161.50	113.05	48.45
ESSO	1,254.00	877.80	376.20	313.50	219.45	94.05
GFPT	1,634.00	1,143.80	490.20	408.50	285.95	122.55
GLOBAL U20X Z20X	2,587.80	1,811.46	776.34	647.14	453.00	194.14
GLOBAL (H21 onwards)*	2,470.00	1,729.00	741.00	617.50	432.25	185.25
GPSC	8,778.00	6,144.60	2,633.40	2,194.50	1,536.15	658.35
GULF U20Y Z20Y H21Y	19,600.40	13,720.28	5,880.12	4,900.23	3,430.16	1,470.07
GULF M21X	3,917.80	2,742.46	1,175.34	979.66	685.76	293.90
GULF (U21 onwards)*	3,876.00	2,713.20	1,162.80	969.00	678.30	290.70
GUNKUL	266.00	186.20	79.80	66.50	46.55	19.95
HANA	7,714.00	5,399.80	2,314.20	1,928.50	1,349.95	578.55
HMPRO	1,596.00	1,117.20	478.80	399.00	279.30	119.70
ICHI	1,634.00	1,143.80	490.20	408.50	285.95	122.55
INTUCH	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
IRPC	342.00	239.40	102.60	85.50	59.85	25.65
ITD	152.00	106.40	45.60	38.00	26.60	11.40
IVL	4,104.00	2,872.80	1,231.20	1,026.00	718.20	307.80
JAS	456.00	319.20	136.80	114.00	79.80	34.20
JMT	5,358.00	3,750.60	1,607.40	1,339.50	937.65	401.85
KBANK	12,844.00	8,990.80	3,853.20	3,211.00	2,247.70	963.30
KCE	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
KKP	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
KTB	912.00	638.40	273.60	228.00	159.60	68.40
KTC	3,382.00	2,367.40	1,014.60	845.50	591.85	253.65
LH	722.00	505.40	216.60	180.50	126.35	54.15
LPN	684.00	478.80	205.20	171.00	119.70	51.30
M	4,332.00	3,032.40	1,299.60	1,083.00	758.10	324.90
MAJOR	2,356.00	1,649.20	706.80	589.00	412.30	176.70
MBK	1,710.00	1,197.00	513.00	427.50	299.25	128.25
MEGA	5,092.00	3,564.40	1,527.60	1,273.00	891.10	381.90
MINT U20X Z20X H21X	3,486.50	2,440.55	1,045.95	871.42	609.99	261.42
MINT (M21 onwards)*	3,458.00	2,420.60	1,037.40	864.50	605.15	259.35
MTC	6,460.00	4,522.00	1,938.00	1,615.00	1,130.50	484.50
ORI	1,026.00	718.20	307.80	256.50	179.55	76.95
OSP	4,636.00	3,245.20	1,390.80	1,159.00	811.30	347.70
PLANB	1,026.00	718.20	307.80	256.50	179.55	76.95
PRM	1,520.00	1,064.00	456.00	380.00	266.00	114.00
PSH	1,254.00	877.80	376.20	313.50	219.45	94.05
PSL	1,064.00	744.80	319.20	266.00	186.20	79.80
PTG	2,812.00	1,968.40	843.60	703.00	492.10	210.90
PTT	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50
PTTEP	10,222.00	7,155.40	3,066.60	2,555.50	1,788.85	766.65
PTTGC	6,156.00	4,309.20	1,846.80	1,539.00	1,077.30	461.70
QH	190.00	133.00	57.00	47.50	33.25	14.25
RATCH	5,358.00	3,750.60	1,607.40	1,339.50	937.65	401.85
ROBINS U20X Z20X	9,264.40	6,485.08	2,779.32	2,315.93	1,621.15	694.78
RS	2,660.00	1,862.00	798.00	665.00	465.50	199.50
S	190.00	133.00	57.00	47.50	33.25	14.25
SAMART	836.00	585.20	250.80	209.00	146.30	62.70
SAWAD	7,182.00	5,027.40	2,154.60	1,795.50	1,256.85	538.65
SCB U20X Z20X	11,951.00	8,365.70	3,585.30	2,987.71	2,091.40	896.31
SCB (H21 onwards)*	11,856.00	8,299.20	3,556.80	2,964.00	2,074.80	889.20
SCC	27,740.00	19,418.00	8,322.00	6,935.00	4,854.50	2,080.50
SGP	1,064.00	744.80	319.20	266.00	186.20	79.80
SIRI	114.00	79.80	34.20	28.50	19.95	8.55
SPALI	2,128.00	1,489.60	638.40	532.00	372.40	159.60
SPCG	2,470.00	1,729.00	741.00	617.50	432.25	185.25
SPRC	1,254.00	877.80	376.20	313.50	219.45	94.05

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

MARGIN REQUIREMENT						
Effective from 18 September 2020 onwards						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
STA	4,788.00	3,351.60	1,436.40	1,197.00	837.90	359.10
STEC	2,052.00	1,436.40	615.60	513.00	359.10	153.90
STPI	646.00	452.20	193.80	161.50	113.05	48.45
SUPER	152.00	106.40	45.60	38.00	26.60	11.40
TASCO	3,914.00	2,739.80	1,174.20	978.50	684.95	293.55
TCAP U20X	4,738.60	3,317.02	1,421.58	1,184.65	829.26	355.40
TCAP (Z20 onwards)*	4,408.00	3,085.60	1,322.40	1,102.00	771.40	330.60
THAI	1,292.00	904.40	387.60	323.00	226.10	96.90
THANI U20X Z20X H21X M21X	969.00	678.30	290.70	242.23	169.56	72.67
THANI (U21 onwards)*	722.00	505.40	216.60	180.50	126.35	54.15
THCOM	1,330.00	931.00	399.00	332.50	232.75	99.75
THG	1,672.00	1,170.40	501.60	418.00	292.60	125.40
TISCO	8,094.00	5,665.80	2,428.20	2,023.50	1,416.45	607.05
TKN	2,052.00	1,436.40	615.60	513.00	359.10	153.90
TMB	152.00	106.40	45.60	38.00	26.60	11.40
TOA	4,484.00	3,138.80	1,345.20	1,121.00	784.70	336.30
TOP	6,118.00	4,282.60	1,835.40	1,529.50	1,070.65	458.85
TPIPL	152.00	106.40	45.60	38.00	26.60	11.40
TPIPP	456.00	319.20	136.80	114.00	79.80	34.20
TQM	23,370.00	16,359.00	7,011.00	5,842.50	4,089.75	1,752.75
TRUE	380.00	266.00	114.00	95.00	66.50	28.50
TTA	418.00	292.60	125.40	104.50	73.15	31.35
TTCL	684.00	478.80	205.20	171.00	119.70	51.30
TTW	1,178.00	824.60	353.40	294.50	206.15	88.35
TU	1,824.00	1,276.80	547.20	456.00	319.20	136.80
TVO	2,964.00	2,074.80	889.20	741.00	518.70	222.30
UNIQ	608.00	425.60	182.40	152.00	106.40	45.60
VGI	1,254.00	877.80	376.20	313.50	219.45	94.05
VNG	380.00	266.00	114.00	95.00	66.50	28.50
VNT	2,660.00	1,862.00	798.00	665.00	465.50	199.50
WHA	418.00	292.60	125.40	104.50	73.15	31.35
WHAUP	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 ที่มีกร CORPORATE ADJUST

โดยปกติแล้ว สัญญา Single Stock Futures จะมี Multiplier เป็น 1,000 ต่อสัญญา แต่ในกรณีที่สัญญาที่มีกรลงท้ายเป็น X หรือ Y หรือ Z จะมี Multiplier เปลี่ยนแปลงไป โดยสามารถพิจารณาค่า Multiplier สำหรับสัญญาที่มีการเปลี่ยนแปลงได้ ดังตารางต่อไปนี้

MULTIPLIER ของสัญญาที่มีกร CORPORATE ADJUST		
UNDERLYING	SERIES	CONTRACT SIZE
GLOBAL	U20X Z20X	1,048
GULF	U20Y Z20Y H21Y	5,057
GULF	M21X	1,011
ROBINS	U20X Z20X	1,583
SCB	U20X Z20X	1,008
TCAP	U20X	1,075
BTS	U20X Z20X H21X	1,013
COM7	U20X Z20X H21X	1,009
MINT	U20X Z20X H21X	1,008
THANI	U20X Z20X H21X M21X	1,342
AMATA	U20X Z20X H21X M21X	1,008

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	1	B	70
I01	INDEX	BANK	1	A	SET50	2	B	60
I01	INDEX	ENERG	1	A	FOOD	2	B	60
I01	INDEX	SET50	1	A	ICT	1	B	60
I01	INDEX	COMM	1	A	FOOD	3	B	50
MT1	METAL	GOLD	1	A	GO	2	B	90
MT1	METAL	GOLD	1	A	GOLD-D	7	B	90
MT1	METAL	GO	1	A	GOLD-D	3	B	80
S01	ICT	ADVANC	1	A	DTAC	5	B	50
S06	ENERG	GPSC	1	A	BGRIM	1	B	70
S06	ENERG	PTTEP	1	A	TOP	2	B	60
S06	ENERG	PTTEP	1	A	PTT	2	B	60
S06	ENERG	PTT	1	A	IRPC	15	B	60
S06	ENERG	ESSO	1	A	SPRC	1	B	60
S06	ENERG	GPSC	1	A	BCPG	5	B	50
S06	ENERG	BGRIM	1	A	BCPG	3	B	50
S06	ENERG	BGRIM	1	A	WHAUP	12	B	50
S06	ENERG	EA	1	A	PTT	1	B	50
S06	ENERG	EA	1	A	IRPC	18	B	50
S06	ENERG	BPP	1	A	GUNKUL	6	B	50
S06	ENERG	BPP	1	A	IRPC	6	B	50
S06	ENERG	PTT	1	A	BPP	3	B	40
S06	ENERG	GULF	1	A	BPP	2	B	40
S06	ENERG	BCP	1	A	BCPG	1	B	40
S13	BANK	BBL	1	A	TMB	109	B	80
S13	BANK	KBANK	1	A	SCB	1	B	80
S13	BANK	BBL	1	A	SCB	1	B	70
S13	BANK	BBL	1	A	TISCO	2	B	70
S13	BANK	KBANK	1	A	TMB	90	B	70
S13	BANK	SCB	1	A	TMB	74	B	70
S13	BANK	KTB	1	A	TMB	10	B	70
S13	BANK	BBL	1	A	KBANK	1	B	60
S13	BANK	BBL	1	A	BAY	5	B	60
S13	BANK	BBL	1	A	KTB	11	B	60
S13	BANK	KBANK	1	A	BAY	4	B	60
S13	BANK	KBANK	1	A	KTB	9	B	60
S13	BANK	SCB	1	A	TISCO	1	B	60
S13	BANK	SCB	1	A	KKP	2	B	60
S13	BANK	SCB	1	A	BAY	3	B	60
S13	BANK	SCB	1	A	KTB	7	B	60
S13	BANK	TISCO	1	A	TMB	70	B	60
S13	BANK	BAY	1	A	KTB	2	B	60
S13	BANK	BAY	1	A	TMB	22	B	60
S13	BANK	KBANK	1	A	TISCO	1	B	50
S13	BANK	TISCO	1	A	BAY	3	B	50
S16	FOOD	MINT	1	A	TKN	2	B	60
S16	FOOD	M	1	A	MINT	3	B	50
S16	FOOD	M	1	A	TKN	5	B	40
S16	FOOD	TU	1	A	TKN	1	B	40
S16	FOOD	M	1	A	CPF	2	B	30
S18	PETRO	PTTGC	1	A	IVL	2	B	70
S24	FIN	MTC	1	A	KTC	2	B	50
S24	FIN	SAWAD	1	A	KTC	2	B	40

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

(RPF)

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S30	TRANS	AOT	1	A	BTS	5	B	60
S30	TRANS	AOT	1	A	BEM	6	B	50
S30	TRANS	AOT	1	A	BA	10	B	50
S36	COMM	CPALL	1	A	BEAUTY	47	B	40
S36	COMM	BJC	1	A	HMPRO	2	B	30
S45	MEDIA	PLANB	1	A	BEC	1	B	40
S46	CONS	UNIQ	1	A	STPI	1	B	30

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