

MARGIN REQUIREMENT

Effective from 17 April 2020 onwards

UNDERLYING				UNDERLYING			
		IM	Change	SINGLE STOCK FUTURES		IM	Change
				Inc.Block Trade Transaction per Ct.			
INDEX FUTURES				KBANK			
SET50 Futures		32,452.00	↑ 5,282.00	KCE		21,926.00	↓ - 114.00
PRECIOUS METAL FUTURES				KKP		5,776.00	↓ - 266.00
Gold Online Futures		39,900.00	↑ 13,680.00	KTB		10,982.00	↑ 2,242.00
10 Baht Gold Futures		21,090.00	↑ 7,569.60	KTC		2,318.00	↑ 38.00
50 Baht Gold Futures		105,450.00	↑ 37,848.00	LH		8,208.00	↑ 1,178.00
CURRENCY & INTEREST RATE FUTURES				LPN		1,444.00	↓ - 114.00
USD Futures		760.00	↑ 152.00	MAJOR		836.00	↑ 152.00
5Y Government Bond		19,190.00	↑ 8,436.00	MEGA		4,750.00	↑ 1,292.00
3M BIBOR		5,624.00	↑ 2,090.00	MINT		5,130.00	↑ 38.00
SINGLE STOCK FUTURES				MTC		7,600.00	
Inc.Block Trade Transaction per Ct.						13,110.00	↑ 2,888.00
AAV		380.00	↓ - 38.00	ORI		1,026.00	↓ - 304.00
ADVANC		25,270.00	↑ 2,052.00	PLANB		1,292.00	↓ - 114.00
AEONTS		31,274.00	↓ - 2,014.00	PRM		1,406.00	↓ - 342.00
AMATA		3,344.00	↓ - 570.00	PSH		2,280.00	↑ 38.00
AOT		14,212.00	↑ 3,230.00	PSL		1,178.00	
AP		1,444.00	↑ 266.00	PTG		3,116.00	↓ - 228.00
BA		988.00		PTT		7,790.00	↑ 2,698.00
BANPU		2,546.00	↓ - 76.00	PTTEP		26,676.00	↑ 4,940.00
BAY		2,850.00	↓ - 190.00	PTTGC		9,576.00	↓ - 2,204.00
BBL		20,368.00	↓ - 152.00	QH		380.00	↑ 38.00
BCH		3,420.00	↑ 836.00	RATCH		13,148.00	↑ 2,204.00
BCP		4,560.00	↓ - 456.00	ROBINS		M20X U20X Z20X	
BCPG		3,040.00		RS		1,900.00	↑ 190.00
BDMS		4,180.00	↑ 418.00	S		342.00	↓ - 76.00
BEAUTY		798.00		SAMART		1,444.00	↑ 418.00
BEC		1,520.00		0			
BEM		2,014.00	↑ 456.00	SAWAD		(M20 onwards)*	17,100.00
BGRIM		10,982.00	↓ - 1,254.00	SCB		M20X U20X Z20X	15,321.60
BH		27,930.00	↑ 8,740.00	SCB		(H21 onwards)*	↓ - 423.00
BJC		9,880.00	↑ 1,900.00	SCC			15,200.00
BLA		2,698.00	↓ - 304.00	SGP			↓ - 798.00
BLAND		228.00	↑ 38.00	SIRI			65,170.00
BTS		2,204.00	↑ 266.00	SPALI			↑ 19,152.00
CBG		17,860.00	↓ - 76.00	SPCG			↓ - 190.00
CENTEL		4,484.00	↑ 912.00	SPRC			1,520.00
CHG		418.00	↑ 76.00	STA			152.00
CK		3,914.00	↓ - 1,140.00	STEC			2,318.00
CKP		798.00	↓ - 38.00	STPI			↓ - 76.00
COM7		5,282.00	↑ 1,330.00	SUPER			3,990.00
CPALL		8,132.00	↓ - 1,634.00	TASCO			↑ 1,178.00
CPF		6,080.00	↓ - 304.00	TCAP			2,090.00
CPN		12,844.00	↑ 1,976.00	TCAP			2,888.00
DELTA		11,970.00	↓ - 1,444.00	THAI			↓ - 380.00
DTAC		9,044.00	↑ 722.00	THANI			↓ - 722.00
EA		8,436.00	↑ 228.00	THCOM			↓ - 418.00
EGCO		58,216.00	↑ 9,006.00	TISCO			114.00
EPG		874.00	↑ 114.00	TKN			3,610.00
ERW		950.00		TMB			↓ - 38.00
ESSO		1,520.00	↓ - 190.00	TMB			1,710.00
GFPT		1,558.00		TOP			↓ - 190.00
GLOBAL		M20X U20X Z20X	3,385.80	TPIPL			290.70
GLOBAL			3,230.00	TRUE			↓ - 22.00
GPSC		M20X	17,736.50	TTA			↓ - 38.00
GPSC		(U20 onwards)*	15,808.00	TTCL			266.00
GULF		M20X U20X Z20X H21X	35,910.00	TTW			11,058.00
GULF		(M21 onwards)*	7,182.00	TU			266.00
GUNKUL		(M20 onwards)*	418.00	TVO			684.00
HANA			7,524.00	UNIQ			↑ 114.00
HMPRO			3,230.00	VGI			722.00
ICHI			874.00	VNG			988.00
INTUCH			7,676.00	WHA			2,052.00
IRPC			570.00	UNDERLYING		SERIES ADJUST	
ITD			304.00	GLOBAL		M20X U20X Z20X	1,048
IVL			6,536.00	GPSC		M20X	1,122
JAS			836.00	GULF		M20X U20X Z20X H21X	5,000
**หมายเหตุ: GULF Futures M21 Onwards 16Apr2020 IM= 7,493.6 ฿				ROBINS		M20X U20X Z20X	1,583
UNIT: Baht/Contract				SCB		M20X U20X Z20X	
คำหมายของอัตราหลักประกัน IM: Initial Margin (อัตราหลักประกันเริ่มต้น) สำหรับอัตรา				TCAP		M20X U20X	1,008
หลักประกันรักษาสภาพ (MM: Maintenance Margin) และระดับบังคับปิดสัญญา (FM: Force				TMB		M20X	1,075
Close Margin) สามารถนำ IM*0.7 และ IM*0.3 ตามลำดับ www.kingsfordsec.co.th							1,094
				0			0
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