

MARGIN REQUIREMENT

Unit : Baht / Contract

Effective from 16 October 2020 onwards

UNDERLYING	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
SET50 Futures	10,488.00	7,341.60	3,146.40	2,622.00	1,835.40	786.60
PRECIOUS METAL FUTURES						
Gold Online Futures	39,330.00	27,531.00	11,799.00	9,832.50	6,882.75	2,949.75
10 Baht Gold Futures	18,582.00	13,007.40	5,574.60	4,645.50	3,251.85	1,393.65
50 Baht Gold Futures	92,910.00	65,037.00	27,873.00	23,227.50	16,259.25	6,968.25
CURRENCY & INTEREST RATE FUTURES						
USD Futures	532.00	372.40	159.60	133.00	93.10	39.90
5Y Government Bond	6,422.00	4,495.40	1,926.60	1,605.50	1,123.85	481.65
3M BIBOR	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
SINGLE STOCK FUTURES <small>inc.Block Trade Transaction per Ct.</small>						
AAV	342.00	239.40	102.60	85.50	59.85	25.65
ADVANC	13,034.00	9,123.80	3,910.20	3,258.50	2,280.95	977.55
AEONTS	16,720.00	11,704.00	5,016.00	4,180.00	2,926.00	1,254.00
AMATA <small>Z20X H21X M21X</small>	1,685.30	1,179.71	505.59	418.00	292.60	125.40
AMATA <small>(U21 onwards)*</small>	1,672.00	1,170.40	501.60	418.00	292.60	125.40
AOT	6,422.00	4,495.40	1,926.60	1,605.50	1,123.85	481.65
AP	874.00	611.80	262.20	218.50	152.95	65.55
BA	722.00	505.40	216.60	180.50	126.35	54.15
BANPU	1,178.00	824.60	353.40	294.50	206.15	88.35
BAY	2,014.00	1,409.80	604.20	503.50	352.45	151.05
BBL	10,754.00	7,527.80	3,226.20	2,688.50	1,881.95	806.55
BCH	1,558.00	1,090.60	467.40	389.50	272.65	116.85
BCP	2,242.00	1,569.40	672.60	560.50	392.35	168.15
▼ BCPG <small>Z20X H21X M21X U21X</small>	1,748.00	1,223.60	524.40	431.30	301.91	129.39
▼ BCPG <small>(Z21 onwards)*</small>	1,725.20	1,207.64	517.56	431.30	301.91	129.39
BDMS	1,596.00	1,117.20	478.80	399.00	279.30	119.70
BEAUTY	304.00	212.80	91.20	76.00	53.20	22.80
BEC	760.00	532.00	228.00	190.00	133.00	57.00
BEM	646.00	452.20	193.80	161.50	113.05	48.45
BGRIM	5,776.00	4,043.20	1,732.80	1,444.00	1,010.80	433.20
BH	11,020.00	7,714.00	3,306.00	2,755.00	1,928.50	826.50
BJC	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
BLA	2,242.00	1,569.40	672.60	560.50	392.35	168.15
BLAND	114.00	79.80	34.20	28.50	19.95	8.55
BPP	1,444.00	1,010.80	433.20	361.00	252.70	108.30
BTS <small>Z20X H21X</small>	885.40	619.78	265.62	218.50	152.95	65.55
BTS <small>(M21 onwards)*</small>	874.00	611.80	262.20	218.50	152.95	65.55
CBG	12,806.00	8,964.20	3,841.80	3,201.50	2,241.05	960.45
CENTEL	3,876.00	2,713.20	1,162.80	969.00	678.30	290.70
CHG	228.00	159.60	68.40	57.00	39.90	17.10
CK	2,204.00	1,542.80	661.20	551.00	385.70	165.30
CKP	798.00	558.60	239.40	199.50	139.65	59.85
COM7 <small>Z20X H21X</small>	7,170.60	5,019.42	2,151.18	1,776.50	1,243.55	532.95
COM7 <small>(M21 onwards)*</small>	7,106.00	4,974.20	2,131.80	1,776.50	1,243.55	532.95
CPALL	4,142.00	2,899.40	1,242.60	1,035.50	724.85	310.65
CPF	2,850.00	1,995.00	855.00	712.50	498.75	213.75
CPN	5,054.00	3,537.80	1,516.20	1,263.50	884.45	379.05
DELTA	27,550.00	19,285.00	8,265.00	6,887.50	4,821.25	2,066.25
DTAC	3,876.00	2,713.20	1,162.80	969.00	678.30	290.70
EA	5,244.00	3,670.80	1,573.20	1,311.00	917.70	393.30
EASTW	646.00	452.20	193.80	161.50	113.05	48.45
EGCO	16,606.00	11,624.20	4,981.80	4,151.50	2,906.05	1,245.45
EPG	608.00	425.60	182.40	152.00	106.40	45.60
ERW	608.00	425.60	182.40	152.00	106.40	45.60
ESSO	1,102.00	771.40	330.60	275.50	192.85	82.65
GFPT	1,558.00	1,090.60	467.40	389.50	272.65	116.85
GLOBAL <small>Z20X</small>	2,470.00	1,729.00	741.00	589.00	412.30	176.70
GLOBAL <small>(H21 onwards)*</small>	2,356.00	1,649.20	706.80	589.00	412.30	176.70
GPSC	8,056.00	5,639.20	2,416.80	2,014.00	1,409.80	604.20
GULF(Y) <small>Z20Y H21Y</small>	18,447.10	12,912.97	5,534.13	912.00	638.40	273.60
▼ GULF(X) <small>M21X</small>	3,687.90	2,581.53	1,106.37	912.00	638.40	273.60
GULF <small>(U21 onwards)*</small>	3,648.00	2,553.60	1,094.40	912.00	638.40	273.60
GUNKUL	228.00	159.60	68.40	57.00	39.90	17.10
HANA	7,182.00	5,027.40	2,154.60	1,795.50	1,256.85	538.65
HMPRO	1,482.00	1,037.40	444.60	370.50	259.35	111.15
ICHI	1,862.00	1,303.40	558.60	465.50	325.85	139.65
INTUCH	4,294.00	3,005.80	1,288.20	1,073.50	751.45	322.05
IRPC	304.00	212.80	91.20	76.00	53.20	22.80
ITD	152.00	106.40	45.60	38.00	26.60	11.40
IVL	3,724.00	2,606.80	1,117.20	931.00	651.70	279.30
JAS	380.00	266.00	114.00	95.00	66.50	28.50
JMT	5,472.00	3,830.40	1,641.60	1,368.00	957.60	410.40
KBANK	9,576.00	6,703.20	2,872.80	2,394.00	1,675.80	718.20
KCE	5,586.00	3,910.20	1,675.80	1,396.50	977.55	418.95

UNDERLYING	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
SINGLE STOCK FUTURES <small>inc.Block Trade Transaction per Ct.</small>						
KKP	4,294.00	3,005.80	1,288.20	1,073.50	751.45	322.05
KTB	722.00	505.40	216.60	180.50	126.35	54.15
KTC	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
LH	684.00	478.80	205.20	171.00	119.70	51.30
LPN	570.00	399.00	171.00	142.50	99.75	42.75
M	4,066.00	2,846.20	1,219.80	1,016.50	711.55	304.95
MAJOR	2,280.00	1,596.00	684.00	570.00	399.00	171.00
MBK	1,558.00	1,090.60	467.40	389.50	272.65	116.85
MEGA	5,092.00	3,564.40	1,527.60	1,273.00	891.10	381.90
MINT	Z20X H21X	3,638.50	2,546.95	1,091.55	902.50	631.75
MINT	(M21 onwards)*	3,610.00	2,527.00	1,083.00	902.50	631.75
MTC		6,878.00	4,814.60	2,063.40	1,719.50	1,203.65
ORI		950.00	665.00	285.00	237.50	166.25
OSP		4,142.00	2,899.40	1,242.60	1,035.50	724.85
PLANB		1,026.00	718.20	307.80	256.50	179.55
PRM		1,520.00	1,064.00	456.00	380.00	266.00
PSH		1,178.00	824.60	353.40	294.50	206.15
PSL		950.00	665.00	285.00	237.50	166.25
PTG		2,660.00	1,862.00	798.00	665.00	465.50
PTT		2,926.00	2,048.20	877.80	731.50	512.05
PTTEP		10,260.00	7,182.00	3,078.00	2,565.00	1,795.50
PTTGC		5,358.00	3,750.60	1,607.40	1,339.50	937.65
QH		190.00	133.00	57.00	47.50	33.25
RATCH		4,978.00	3,484.60	1,493.40	1,244.50	871.15
ROBINS	Z20X	8,120.60	5,684.42	2,436.18	2,030.15	1,421.11
RS		2,660.00	1,862.00	798.00	665.00	465.50
S		152.00	106.40	45.60	38.00	26.60
SAMART		646.00	452.20	193.80	161.50	113.05
SAWAD		7,106.00	4,974.20	2,131.80	1,776.50	1,243.55
SCB	Z20X	9,002.20	6,301.54	2,700.66	2,232.50	1,562.75
SCB	(H21 onwards)*	8,930.00	6,251.00	2,679.00	2,232.50	1,562.75
SCC		28,880.00	20,216.00	8,664.00	7,220.00	5,054.00
SGP		1,026.00	718.20	307.80	256.50	179.55
SIRI		76.00	53.20	22.80	19.00	13.30
SPALI		2,318.00	1,622.60	695.40	579.50	405.65
SPCG		2,470.00	1,729.00	741.00	617.50	432.25
SPRC		1,026.00	718.20	307.80	256.50	179.55
STA		4,712.00	3,298.40	1,413.60	1,178.00	824.60
STEC		1,748.00	1,223.60	524.40	437.00	305.90
STPI		570.00	399.00	171.00	142.50	99.75
SUPER		152.00	106.40	45.60	38.00	26.60
TASCO		4,408.00	3,085.60	1,322.40	1,102.00	771.40
TCAP		3,648.00	2,553.60	1,094.40	912.00	638.40
THAI		760.00	532.00	228.00	190.00	133.00
THANI	Z20X H21X M21X	866.40	606.48	259.92	161.50	113.05
THANI	(U21 onwards)*	646.00	452.20	193.80	161.50	113.05
THCOM		1,330.00	931.00	399.00	332.50	232.75
THG		1,672.00	1,170.40	501.60	418.00	292.60
TISCO		6,536.00	4,575.20	1,960.80	1,634.00	1,143.80
TKN		1,862.00	1,303.40	558.60	465.50	325.85
TMB		114.00	79.80	34.20	28.50	19.95
TOA		4,218.00	2,952.60	1,265.40	1,054.50	738.15
TOP		5,282.00	3,697.40	1,584.60	1,320.50	924.35
TPIPL		152.00	106.40	45.60	38.00	26.60
TPIPP		456.00	319.20	136.80	114.00	79.80
TQM		23,180.00	16,226.00	6,954.00	5,795.00	4,056.50
TRUE		342.00	239.40	102.60	85.50	59.85
TTA		418.00	292.60	125.40	104.50	73.15
TTCL		836.00	585.20	250.80	209.00	146.30
TTW		1,102.00	771.40	330.60	275.50	192.85
TU		1,482.00	1,037.40	444.60	370.50	259.35
TVO		4,598.00	3,218.60	1,379.40	1,149.50	804.65
UNIQ		570.00	399.00	171.00	142.50	99.75
VGI		1,140.00	798.00	342.00	285.00	199.50
VNG		304.00	212.80	91.20	76.00	53.20
VNT		2,584.00	1,808.80	775.20	646.00	452.20
WHA		380.00	266.00	114.00	95.00	66.50
WHAUP		380.00	266.00	114.00	95.00	66.50

UNDERLYING

	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
SECTOR FUTURES						
BANK Index Futures	24,130.00	16,891.00	7,239.00	6,032.50	4,222.75	1,809.75
COMM Index Futures	19,950.00	13,965.00	5,985.00	4,987.50	3,491.25	1,496.25
ENERGY Index Futures	13,756.00	9,629.20	4,126.80	3,439.00	2,407.30	1,031.70
FOOD Index Futures	7,106.00	4,974.20	2,131.80	1,776.50	1,243.55	532.95
ICT Index Futures	8,018.00	5,612.60	2,405.40	2,004.50	1,403.15	601.35
ARGRICULTURE FUTURES						
RSS3 Futures	20,710.00	14,497.00	6,213.00	20,710.00	14,497.00	6,213.00
Spot Month Margin (LTD-10)	65,550.00	45,885.00	19,665.00	-	-	-

ความหมายของอัตราหลักประกัน

IM: Initial Margin (อัตราหลักประกันเริ่มต้น)

MM: Maintenance Margin (ระดับอัตราหลักประกันรักษาสภาพ)

FM: Force Close Margin (ระดับอัตราหลักประกันบังคับปิดสถานะ)

สัญญา SINGLE STOCK FUTURES ที่ต่อท้าย X,Y หรือ Z จะเป็นสัญญาที่ CORPORATE ACTION มี Multiplier เปลี่ยนไปดังต่อไปนี้

UNDERLYING	CORPORATE ACTION SERIES	MULTIPLIER
AMATA	Z20X H21X M21X	1,008
BCPG	Z20X H21X M21X U21X	1,014
BTS	Z20X H21X	1,013
COM7	Z20X H21X	1,009
GLOBAL	Z20X	1,048
GULF(Y)	Z20Y H21Y	5,057
GULF(X)	M21X	1,011
MINT	Z20X H21X	1,008
ROBINS	Z20X	1,583
SCB	Z20X	1,008
THANI	Z20X H21X M21X	1,342

INTER-COMMODITY SPREAD: ส่วนลด Margin จากการจัดซื้อ Long และ Short ระหว่าง 2 สินค้าอ้างอิง (หรือ A และ B)

Underivina	Contract	Underivina	Contract	Credit Rate
ENERG Futures	1	SET50 Futures	1	90 %
COMM Futures	1	SET50 Futures	2	70 %
ENERG Futures	1	FOOD Futures	2	70 %
SET50 Futures	1	ICT Futures	1	70 %
SET50 Futures	1	FOOD Futures	1	70 %
COMM Futures	1	ENERG Futures	2	60 %
COMM Futures	1	FOOD Futures	3	60 %
ENERG Futures	1	ICT Futures	1	60 %
ICT Futures	1	FOOD Futures	1	60 %
COMM Futures	1	ICT Futures	3	50 %
BANK Futures	1	SET50 Futures	2	50 %
GOLD Futures	1	GO Futures	2	90 %
GOLD Futures	1	GOLD-D Futures	7	90 %
GO Futures	1	GOLD-D Futures	3	90 %
ADVANC Futures	1	INTUCH Futures	3	60 %
ADVANC Futures	1	TRUE Futures	55	40 %
TRUE Futures	1	JAS Futures	1	30 %
AMATA Futures	1	MBK Futures	1	40 %
MBK Futures	1	WHA Futures	4	40 %
PSH Futures	1	WHA Futures	4	40 %
PTTEP Futures	1	TOP Futures	2	70 %
PTTEP Futures	1	PTT Futures	2	70 %
GPSC Futures	1	BGRIM Futures	1	70 %
BGRIM Futures	1	GULF Futures	1	60 %
TOP Futures	1	PTT Futures	1	60 %
TOP Futures	1	SPRC Futures	6	60 %
BGRIM Futures	1	TOP Futures	1	50 %
BGRIM Futures	1	BANPU Futures	8	50 %
TOP Futures	1	BCP Futures	2	50 %
TOP Futures	1	ESSO Futures	6	50 %
TOP Futures	1	IRPC Futures	17	50 %
PTT Futures	1	BCP Futures	2	50 %
BCP Futures	1	IRPC Futures	8	50 %
BPP Futures	1	BANPU Futures	2	50 %
BPP Futures	1	IRPC Futures	6	50 %
WHAUP Futures	1	GUNKUL Futures	2	50 %
EGCO Futures	1	BCP Futures	12	40 %
PTTEP Futures	1	GULF Futures	3	40 %
PTTEP Futures	1	BCP Futures	5	40 %
GPSC Futures	1	TOP Futures	2	40 %
GPSC Futures	1	PTT Futures	2	40 %
BGRIM Futures	1	ESSO Futures	7	40 %

Underlying	Contract	Underlying	Contract	Credit Rate
TOP Futures	1	GULF Futures	1	40 %
WHAUP Futures	1	IRPC Futures	2	40 %
EA Futures	1	BCP Futures	2	30 %
BCP Futures	1	EASTW Futures	2	30 %
BPP Futures	1	CKP Futures	2	30 %
BBL Futures	1	KBANK Futures	1	70 %
BBL Futures	1	SCB Futures	1	70 %
KBANK Futures	1	SCB Futures	1	70 %
KBANK Futures	1	KTB Futures	9	70 %
KTB Futures	1	TMB Futures	10	70 %
KBANK Futures	1	TMB Futures	88	60 %
SCB Futures	1	TISCO Futures	1	60 %
SCB Futures	1	BAY Futures	3	60 %
SCB Futures	1	KTB Futures	7	60 %
BBL Futures	1	TISCO Futures	2	50 %
KBANK Futures	1	TISCO Futures	1	50 %
TISCO Futures	1	BAY Futures	3	50 %
BBL Futures	1	TCAP Futures	3	40 %
KKP Futures	1	TCAP Futures	1	30 %
CPF Futures	1	TKN Futures	3	30 %
MTC Futures	1	SAWAD Futures	1	50 %
PSL Futures	1	TTA Futures	2	50 %
BH Futures	1	BCH Futures	7	50 %
BH Futures	1	BDMS Futures	5	40 %
CENTEL Futures	1	ERW Futures	7	50 %
CK Futures	1	STEC Futures	1	50 %
UNIQ Futures	1	ITD Futures	5	50 %
CK Futures	1	UNIQ Futures	4	40 %
STEC Futures	1	UNIQ Futures	3	40 %
UNIQ Futures	1	STPI Futures	1	40 %