

MARGIN REQUIREMENT

Unit : Baht / Contract

Effective from 23 November 2020 onwards

UNDERLYING	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
SET50 Futures (S50)	9,170.00	6,445.20	2,777.20	2,292.50	1,611.30	694.30
PRECIOUS METAL FUTURES						
Gold Online Futures (GO)	30,625.00	21,525.00	9,275.00	7,656.25	5,381.25	2,318.75
10 Baht Gold Futures (GF10)	13,650.00	9,594.00	4,134.00	3,412.50	2,398.50	1,033.50
50 Baht Gold Futures (GF)	68,250.00	47,970.00	20,670.00	17,062.50	11,992.50	5,167.50
Silver Online Futures (SVF) *NEW*	10,675.00	7,503.00	3,233.00	2,135.00	15,006.00	6,466.00
CURRENCY & INTEREST RATE FUTURES						
USD Futures	490.00	344.40	148.40	122.50	86.10	37.10
5Y Government Bond	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
3M BIBOR	3,325.00	2,337.00	1,007.00	6,650.00	4,674.00	2,014.00
SINGLE STOCK FUTURES <small>Inc.Block Trade Transaction per Ct.</small>						
AAV	280.00	196.80	84.80	70.00	49.20	21.20
ADVANC	11,130.00	7,822.80	3,370.80	2,782.50	1,955.70	842.70
AEONTS	17,675.00	12,423.00	5,353.00	4,418.75	3,105.75	1,338.25
AMATA Z20X H21X M21X	1,587.25	1,111.08	476.18	393.75	275.63	118.13
AMATA	1,575.00	1,107.00	477.00	393.75	276.75	119.25
AOT	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
AP	805.00	565.80	243.80	201.25	141.45	60.95
BA	630.00	442.80	190.80	157.50	110.70	47.70
BANPU	1,085.00	762.60	328.60	271.25	190.65	82.15
BAY	1,750.00	1,230.00	530.00	437.50	307.50	132.50
BBL	9,310.00	6,543.60	2,819.60	2,327.50	1,635.90	704.90
BCH	1,295.00	910.20	392.20	323.75	227.55	98.05
BCP	1,890.00	1,328.40	572.40	472.50	332.10	143.10
BCPG Z20X H21X M21X U21X	1,702.75	1,191.93	510.83	420.00	294.00	126.00
BCPG	1,680.00	1,180.80	508.80	420.00	295.20	127.20
BDMS	1,365.00	959.40	413.40	341.25	239.85	103.35
BEAUTY	280.00	196.80	84.80	70.00	49.20	21.20
BEC	665.00	467.40	201.40	166.25	116.85	50.35
BEM	560.00	393.60	169.60	140.00	98.40	42.40
BGRIM	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
BH	9,030.00	6,346.80	2,734.80	2,257.50	1,586.70	683.70
BJC	3,115.00	2,189.40	943.40	778.75	547.35	235.85
BLA	2,275.00	1,599.00	689.00	568.75	399.75	172.25
BLAND	105.00	73.80	31.80	26.25	18.45	7.95
BPP	1,260.00	885.60	381.60	315.00	221.40	95.40
BTS Z20X H21X	780.50	546.35	234.15	192.50	134.75	57.75
BTS	770.00	541.20	233.20	192.50	135.30	58.30
CBG	12,250.00	8,610.00	3,710.00	3,062.50	2,152.50	927.50
CENTEL	3,080.00	2,164.80	932.80	770.00	541.20	233.20
CHG	245.00	172.20	74.20	61.25	43.05	18.55
CK	1,890.00	1,328.40	572.40	472.50	332.10	143.10
CKP	805.00	565.80	243.80	201.25	141.45	60.95
COM7 Z20X H21X	6,392.75	4,474.93	1,917.83	1,583.75	1,108.63	475.13
COM7	6,335.00	4,452.60	1,918.60	1,583.75	1,113.15	479.65
CPALL	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
CPF	2,380.00	1,672.80	720.80	595.00	418.20	180.20
↑ CPN	7,560.00	5,313.60	2,289.60	1,890.00	1,328.40	572.40
DELTA	31,325.00	22,017.00	9,487.00	7,831.25	5,504.25	2,371.75
DTAC	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
EA	5,075.00	3,567.00	1,537.00	1,268.75	891.75	384.25
EASTW	595.00	418.20	180.20	148.75	104.55	45.05
↑ EGCO	19,775.00	13,899.00	5,989.00	4,943.75	3,474.75	1,497.25
EPG	560.00	393.60	169.60	140.00	98.40	42.40
ERW	455.00	319.80	137.80	113.75	79.95	34.45
ESSO	1,015.00	713.40	307.40	253.75	178.35	76.85
GFPT	1,365.00	959.40	413.40	341.25	239.85	103.35
GLOBAL Z20X	2,861.25	2,002.88	858.38	682.50	477.75	204.75
GLOBAL	2,730.00	1,918.80	826.80	682.50	479.70	206.70
GPSC	6,650.00	4,674.00	2,014.00	1,662.50	1,168.50	503.50
GULF(Y) Z20Y H21Y	16,107.00	11,274.90	4,832.10	796.25	557.38	238.88
GULF(X) M21X	3,220.00	2,254.00	966.00	796.25	557.38	238.88
GULF	3,185.00	2,238.60	964.60	796.25	559.65	241.15
GUNKUL	210.00	147.60	63.60	52.50	36.90	15.90
HANA	7,315.00	5,141.40	2,215.40	1,828.75	1,285.35	553.85
HMPRO	1,470.00	1,033.20	445.20	367.50	258.30	111.30
ICHI	1,680.00	1,180.80	508.80	420.00	295.20	127.20
INTUCH	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
IRPC	245.00	172.20	74.20	61.25	43.05	18.55
ITD	140.00	98.40	42.40	35.00	24.60	10.60
IVL	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
JAS	350.00	246.00	106.00	87.50	61.50	26.50
JMT	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
KBANK	8,295.00	5,830.20	2,512.20	2,073.75	1,457.55	628.05
KCE	6,265.00	4,403.40	1,897.40	1,566.25	1,100.85	474.35

UNDERLYING	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
SINGLE STOCK FUTURES	<small>Inc.Block Trade Transaction per Ct.</small>					
KKP	4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50
KTB	630.00	442.80	190.80	157.50	110.70	47.70
KTC	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
LH	595.00	418.20	180.20	148.75	104.55	45.05
LPN	455.00	319.80	137.80	113.75	79.95	34.45
M	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
MAJOR	1,855.00	1,303.80	561.80	463.75	325.95	140.45
MBK	1,400.00	984.00	424.00	350.00	246.00	106.00
MEGA	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
MINT	2,892.75	2,024.93	867.83	717.50	502.25	215.25
MINT	2,870.00	2,017.20	869.20	717.50	504.30	217.30
MTC	6,230.00	4,378.80	1,886.80	1,557.50	1,094.70	471.70
ORI	910.00	639.60	275.60	227.50	159.90	68.90
OSP	3,290.00	2,312.40	996.40	822.50	578.10	249.10
PLANB	980.00	688.80	296.80	245.00	172.20	74.20
PRM	1,365.00	959.40	413.40	341.25	239.85	103.35
PSH	980.00	688.80	296.80	245.00	172.20	74.20
PSL	1,015.00	713.40	307.40	253.75	178.35	76.85
PTG	2,555.00	1,795.80	773.80	638.75	448.95	193.45
PIT	2,555.00	1,795.80	773.80	638.75	448.95	193.45
PTTEP	8,330.00	5,854.80	2,522.80	2,082.50	1,463.70	630.70
PTTGC	4,725.00	3,321.00	1,431.00	1,181.25	830.25	357.75
QH	175.00	123.00	53.00	43.75	30.75	13.25
RATCH	4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
ROBINS	6,980.75	4,906.47	2,114.17	1,102.50	774.90	333.90
RS	2,415.00	1,697.40	731.40	603.75	424.35	182.85
S	140.00	98.40	42.40	35.00	24.60	10.60
SAMART	700.00	492.00	212.00	175.00	123.00	53.00
SAWAD	6,650.00	4,674.00	2,014.00	1,662.50	1,168.50	503.50
SCB	7,833.00	5,483.10	2,349.90	1,942.50	1,359.75	582.75
SCB	7,770.00	5,461.20	2,353.20	1,942.50	1,365.30	588.30
SCC	26,600.00	18,696.00	8,056.00	6,650.00	4,674.00	2,014.00
SGP	980.00	688.80	296.80	245.00	172.20	74.20
SIRI	70.00	49.20	21.20	17.50	12.30	5.30
SPALI	2,135.00	1,500.60	646.60	533.75	375.15	161.65
SPCG	2,275.00	1,599.00	689.00	568.75	399.75	172.25
SPRC	910.00	639.60	275.60	227.50	159.90	68.90
STA	5,040.00	3,542.40	1,526.40	1,260.00	885.60	381.60
STEC	1,470.00	1,033.20	445.20	367.50	258.30	111.30
STPI	455.00	319.80	137.80	113.75	79.95	34.45
SUPER	140.00	98.40	42.40	35.00	24.60	10.60
TASCO	3,535.00	2,484.60	1,070.60	883.75	621.15	267.65
TCAP	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
THAI	665.00	467.40	201.40	166.25	116.85	50.35
THANI	658.00	460.60	197.40	122.50	85.75	36.75
THANI	490.00	344.40	148.40	122.50	86.10	37.10
THCOM	1,085.00	762.60	328.60	271.25	190.65	82.15
THG	1,400.00	984.00	424.00	350.00	246.00	106.00
TISCO	7,280.00	5,116.80	2,204.80	1,820.00	1,279.20	551.20
TKN	2,345.00	1,648.20	710.20	586.25	412.05	177.55
TMB	105.00	73.80	31.80	26.25	18.45	7.95
TOA	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
TOP	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
TPIPL	175.00	123.00	53.00	43.75	30.75	13.25
TPIPP	420.00	295.20	127.20	105.00	73.80	31.80
TQM	20,125.00	14,145.00	6,095.00	5,031.25	3,536.25	1,523.75
TRUE	280.00	196.80	84.80	70.00	49.20	21.20
TTA	385.00	270.60	116.60	96.25	67.65	29.15
TTCL	700.00	492.00	212.00	175.00	123.00	53.00
TTW	1,015.00	713.40	307.40	253.75	178.35	76.85
TU	1,470.00	1,033.20	445.20	367.50	258.30	111.30
TVO	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
UNIQ	490.00	344.40	148.40	122.50	86.10	37.10
VGI	910.00	639.60	275.60	227.50	159.90	68.90
VNG	280.00	196.80	84.80	70.00	49.20	21.20
VNT	2,380.00	1,672.80	720.80	595.00	418.20	180.20
WHA	315.00	221.40	95.40	78.75	55.35	23.85
WHAUP	350.00	246.00	106.00	87.50	61.50	26.50

UNDERLYING

	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
SECTOR FUTURES						
BANK Index Futures	20,825.00	14,637.00	6,307.00	5,206.25	3,659.25	1,576.75
COMM Index Futures	17,500.00	12,300.00	5,300.00	4,375.00	3,075.00	1,325.00
↑ ENERG Index Futures	16,835.00	11,832.60	5,098.60	4,208.75	2,958.15	1,274.65
FOOD Index Futures	6,230.00	4,378.80	1,886.80	1,557.50	1,094.70	471.70
ICT Index Futures	7,000.00	4,920.00	2,120.00	1,750.00	1,230.00	530.00
ARGRICULTURE FUTURES						
Japanese Rubber Futures (JRF) [COMING SOON]						
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
BPCG	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 จากการจับคู่ Long และ Short ระหว่าง 2 สินค้าอ้างอิง (หรือ A และ B)

Underlyina	Contract	Underlyina	Contract	Credit Rate
ENERG Futures	1	SET50 Futures	1	80 %
COMM Futures	1	SET50 Futures	2	70 %
COMM Futures	1	FOOD Futures	3	70 %
SET50 Futures	1	FOOD Futures	1	70 %
BANK Futures	1	SET50 Futures	2	60 %
SET50 Futures	1	ICT Futures	1	60 %
GOLD Futures	1	GO Futures	2	80 %
GO Futures	1	SVF Futures	8	80 %
GOLD Futures	1	SVF Futures	19	70 %
GOLD Futures	1	GOLD-D Futures	7	60 %
GO Futures	1	GOLD-D Futures	3	60 %
GOLD-D Futures	1	SVF Futures	3	60 %
CPN Futures	1	LPN Futures	10	60 %
AMATA Futures	1	WHA Futures	5	60 %
CPN Futures	1	AMATA Futures	3	50 %
CPN Futures	1	WHA Futures	15	50 %
ORI Futures	1	WHA Futures	2	50 %
CPN Futures	1	MBK Futures	4	40 %
CPN Futures	1	LH Futures	6	40 %
AMATA Futures	1	LPN Futures	3	40 %
ORI Futures	1	AP Futures	1	30 %
GPSC Futures	1	BGRIM Futures	1	70 %
GPSC Futures	1	PTT Futures	2	60 %
GPSC Futures	1	GULF Futures	2	60 %
BGRIM Futures	1	GULF Futures	1	60 %
TOP Futures	1	BCP Futures	2	60 %
PTT Futures	1	BCP Futures	2	60 %
GPSC Futures	1	RATCH Futures	1	50 %
RATCH Futures	1	BGRIM Futures	1	50 %
PTT Futures	1	IRPC Futures	16	50 %
BPP Futures	1	TPIPP Futures	3	50 %
BPP Futures	1	WHAUP Futures	3	50 %
EASTW Futures	1	TPIPP Futures	2	50 %
EASTW Futures	1	WHAUP Futures	2	50 %
ESSO Futures	1	IRPC Futures	3	50 %
TPIPP Futures	1	WHAUP Futures	1	50 %
EGCO Futures	1	GPSC Futures	3	40 %
EGCO Futures	1	RATCH Futures	4	40 %
EGCO Futures	1	EA Futures	4	40 %
EGCO Futures	1	ESSO Futures	29	40 %
PTT Futures	1	SPRC Futures	6	40 %
BPP Futures	1	EASTW Futures	1	40 %

Underlying	Contract	Underlying	Contract	Credit Rate
EGCO Futures	1	GULF Futures	6	30 %
BBL Futures	1	SCB Futures	1	80 %
BBL Futures	1	KBANK Futures	1	70 %
BBL Futures	1	KTB Futures	11	70 %
KBANK Futures	1	KTB Futures	9	70 %
SCB Futures	1	KTB Futures	7	70 %
KTB Futures	1	TMB Futures	10	70 %
KBANK Futures	1	SCB Futures	1	60 %
KBANK Futures	1	TMB Futures	89	60 %
SCB Futures	1	TMB Futures	77	60 %
BBL Futures	1	KKP Futures	3	50 %
KBANK Futures	1	KKP Futures	2	50 %
KKP Futures	1	KTB Futures	4	50 %
KKP Futures	1	TMB Futures	44	50 %
KKP Futures	1	BAY Futures	2	40 %
CBG Futures	1	ICHI Futures	11	40 %
MINT Futures	1	TKN Futures	2	40 %
HANA Futures	1	KCE Futures	1	50 %
KTC Futures	1	JMT Futures	1	30 %
BTS Futures	1	BEM Futures	1	60 %
AOT Futures	1	BTS Futures	6	50 %
AOT Futures	1	BEM Futures	6	50 %
AOT Futures	1	TTA Futures	18	50 %
AOT Futures	1	AAV Futures	33	50 %
BTS Futures	1	AAV Futures	6	50 %
BEM Futures	1	AAV Futures	5	50 %
BTS Futures	1	TTA Futures	3	40 %
BEM Futures	1	TTA Futures	3	40 %
TTA Futures	1	AAV Futures	2	30 %
BH Futures	1	BDMS Futures	5	50 %
RS Futures	1	HMPRO Futures	1	50 %
CPALL Futures	1	RS Futures	3	40 %
VGI Futures	1	PLANB Futures	1	40 %
STPI Futures	1	ITD Futures	4	60 %
CK Futures	1	STEC Futures	1	50 %
CK Futures	1	ITD Futures	17	50 %
STEC Futures	1	STPI Futures	3	40 %
STEC Futures	1	ITD Futures	12	40 %