

MARGIN REQUIREMENT

Unit : Baht / Contract

Effective from 28 December 2020 onwards

UNDERLYING	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
SET50 Futures (S50)	13,195.00	9,274.20	3,996.20	3,298.75	2,318.55	999.05
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
Gold-D (GD)	9,485.00	6,666.60	2,872.60	18,970.00	13,333.20	5,745.20
Silver Online Futures	8,155.00	5,731.80	2,469.80	16,310.00	11,463.60	4,939.60
CURRENCY & INTEREST RATE FUTURES						
USD Futures	525.00	369.00	159.00	131.25	92.25	39.75
5Y Government Bond	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
3M BIBOR	3,360.00	2,361.60	1,017.60	6,720.00	4,723.20	2,035.20
SINGLE STOCK FUTURES Inc. Block Trade Transaction per Ct.						
↑ AAV	490.00	344.40	148.40	122.50	86.10	37.10
ADVANC	10,990.00	7,724.40	3,328.40	2,747.50	1,931.10	832.10
AEONTS	17,850.00	12,546.00	5,406.00	4,462.50	3,136.50	1,351.50
AMATA Z20X H21X M21X	2,045.75	1,437.87	619.57	507.50	356.70	153.70
AMATA	2,030.00	1,426.80	614.80	507.50	356.70	153.70
AOT	8,610.00	6,051.60	2,607.60	2,152.50	1,512.90	651.90
AP	840.00	590.40	254.40	210.00	147.60	63.60
↑ BA	980.00	688.80	296.80	245.00	172.20	74.20
BANPU	1,120.00	787.20	339.20	280.00	196.80	84.80
BAY	2,310.00	1,623.60	699.60	577.50	405.90	174.90
BBL	11,760.00	8,265.60	3,561.60	2,940.00	2,066.40	890.40
BCH	1,575.00	1,107.00	477.00	393.75	276.75	119.25
BCP	2,030.00	1,426.80	614.80	507.50	356.70	153.70
BCPG Z20X H21X M21X U21X	1,491.00	1,047.96	451.56	367.50	258.30	111.30
BCPG	1,470.00	1,033.20	445.20	367.50	258.30	111.30
BDMS	2,170.00	1,525.20	657.20	542.50	381.30	164.30
BEAUTY	280.00	196.80	84.80	70.00	49.20	21.20
↑ BEC	1,015.00	713.40	307.40	253.75	178.35	76.85
BEM	630.00	442.80	190.80	157.50	110.70	47.70
BGRIM	5,460.00	3,837.60	1,653.60	1,365.00	959.40	413.40
BH	19,425.00	13,653.00	5,883.00	4,856.25	3,413.25	1,470.75
BJC	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
BLA	2,205.00	1,549.80	667.80	551.25	387.45	166.95
↑ BLAND	140.00	98.40	42.40	35.00	24.60	10.60
BPP	1,400.00	984.00	424.00	350.00	246.00	106.00
BTS Z20X H21X	922.25	648.21	279.31	227.50	159.90	68.90
BTS	910.00	639.60	275.60	227.50	159.90	68.90
CBG	13,300.00	9,348.00	4,028.00	3,325.00	2,337.00	1,007.00
CENDEL	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
CHG	280.00	196.80	84.80	70.00	49.20	21.20
CK	2,065.00	1,451.40	625.40	516.25	362.85	156.35
CKP	805.00	565.80	243.80	201.25	141.45	60.95
COM7 Z20X H21X	6,392.75	4,493.19	1,936.09	1,583.75	1,113.15	479.65
COM7	6,335.00	4,452.60	1,918.60	1,583.75	1,113.15	479.65
CPALL	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
CPF	2,380.00	1,672.80	720.80	595.00	418.20	180.20
CPN	7,455.00	5,239.80	2,257.80	1,863.75	1,309.95	564.45
↑ DELTA	51,100.00	35,916.00	15,476.00	12,775.00	8,979.00	3,869.00
DTAC	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
EA	5,145.00	3,616.20	1,558.20	1,286.25	904.05	389.55
EASTW	595.00	418.20	180.20	148.75	104.55	45.05
EGCO	22,050.00	15,498.00	6,678.00	5,512.50	3,874.50	1,669.50
EPG	630.00	442.80	190.80	157.50	110.70	47.70
ERW	595.00	418.20	180.20	148.75	104.55	45.05
ESSO	1,085.00	762.60	328.60	271.25	190.65	82.15
GFPT	1,330.00	934.80	402.80	332.50	233.70	100.70
GLOBAL Z20X	2,091.25	1,469.85	633.35	498.75	350.55	151.05
GLOBAL	1,995.00	1,402.20	604.20	498.75	350.55	151.05
GPSC	8,785.00	6,174.60	2,660.60	2,196.25	1,543.65	665.15
GULF(Y) Z20Y H21Y	19,115.25	13,435.29	5,789.19	945.00	664.20	286.20
GULF(X) M21X	3,822.00	2,686.32	1,157.52	945.00	664.20	286.20
GULF	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
GUNKUL	210.00	147.60	63.60	52.50	36.90	15.90
HANA	6,965.00	4,895.40	2,109.40	1,741.25	1,223.85	527.35
HMPRO	1,610.00	1,131.60	487.60	402.50	282.90	121.90
ICHI	1,680.00	1,180.80	508.80	420.00	295.20	127.20
INTUCH	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
↑ IRPC	560.00	393.60	169.60	140.00	98.40	42.40
ITD	140.00	98.40	42.40	35.00	24.60	10.60
IVL	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
JAS	350.00	246.00	106.00	87.50	61.50	26.50
JMT	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
↑ KBANK	19,250.00	13,530.00	5,830.00	4,812.50	3,382.50	1,457.50
KCE	6,755.00	4,747.80	2,045.80	1,688.75	1,186.95	511.45

UNDERLYING		OUTRIGHT			SPREAD Margin		
SINGLE STOCK FUTURES		IM	MM	FM	IM	MM	FM
inc. Block Trade Transaction per Ct.							
KKP		4,655.00	3,271.80	1,409.80	1,163.75	817.95	352.45
KTB		980.00	688.80	296.80	245.00	172.20	74.20
KTC		4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
LH		595.00	418.20	180.20	148.75	104.55	45.05
↑ LPN		665.00	467.40	201.40	166.25	116.85	50.35
M		4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
MAJOR		2,555.00	1,795.80	773.80	638.75	448.95	193.45
MBK		1,470.00	1,033.20	445.20	367.50	258.30	111.30
MEGA		4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
MINT	Z20X H21X	4,515.00	3,173.40	1,367.40	1,120.00	787.20	339.20
MINT		4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
MTC		6,720.00	4,723.20	2,035.20	1,680.00	1,180.80	508.80
ORI		1,015.00	713.40	307.40	253.75	178.35	76.85
OSP		3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
PLANB		980.00	688.80	296.80	245.00	172.20	74.20
PRM		1,225.00	861.00	371.00	306.25	215.25	92.75
PSH		1,015.00	713.40	307.40	253.75	178.35	76.85
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
PTT		4,060.00	2,853.60	1,229.60	1,015.00	713.40	307.40
PTTEP		9,310.00	6,543.60	2,819.60	2,327.50	1,635.90	704.90
PTTGC		6,265.00	4,403.40	1,897.40	1,566.25	1,100.85	474.35
QH		175.00	123.00	53.00	43.75	30.75	13.25
RATCH		5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
ROBINS		7,756.00	5,451.36	2,348.96	1,225.00	861.00	371.00
RS		2,345.00	1,648.20	710.20	586.25	412.05	177.55
↑ S		315.00	221.40	95.40	78.75	55.35	23.85
SAMART		630.00	442.80	190.80	157.50	110.70	47.70
SAWAD		7,175.00	5,043.00	2,173.00	1,793.75	1,260.75	543.25
SCB	Z20X	9,031.75	6,348.03	2,735.33	2,240.00	1,574.40	678.40
SCB		8,960.00	6,297.60	2,713.60	2,240.00	1,574.40	678.40
SCC		26,600.00	18,696.00	8,056.00	6,650.00	4,674.00	2,014.00
SGP		1,015.00	713.40	307.40	253.75	178.35	76.85
SIRI		105.00	73.80	31.80	26.25	18.45	7.95
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		1,155.00	811.80	349.80	288.75	202.95	87.45
STA		6,615.00	4,649.40	2,003.40	1,653.75	1,162.35	500.85
STEC		1,505.00	1,057.80	455.80	376.25	264.45	113.95
STPI		490.00	344.40	148.40	122.50	86.10	37.10
SUPER		140.00	98.40	42.40	35.00	24.60	10.60
TASCO		4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
TCAP		4,060.00	2,853.60	1,229.60	1,015.00	713.40	307.40
THAI		665.00	467.40	201.40	166.25	116.85	50.35
THANI	Z20X H21X M21X	658.00	462.48	199.28	122.50	86.10	37.10
THANI		490.00	344.40	148.40	122.50	86.10	37.10
THCOM		1,015.00	713.40	307.40	253.75	178.35	76.85
THG		1,435.00	1,008.60	434.60	358.75	252.15	108.65
TISCO		7,980.00	5,608.80	2,416.80	1,995.00	1,402.20	604.20
TKN		1,960.00	1,377.60	593.60	490.00	344.40	148.40
TMB		140.00	98.40	42.40	35.00	24.60	10.60
TOA		3,535.00	2,484.60	1,070.60	883.75	621.15	267.65
TOP		7,385.00	5,190.60	2,236.60	1,846.25	1,297.65	559.15
TIPL		175.00	123.00	53.00	43.75	30.75	13.25
TIPIP		385.00	270.60	116.60	96.25	67.65	29.15
TQM		18,900.00	13,284.00	5,724.00	4,725.00	3,321.00	1,431.00
↑ TRUE		315.00	221.40	95.40	78.75	55.35	23.85
TTA		945.00	664.20	286.20	236.25	166.05	71.55
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		3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
UNIQ		490.00	344.40	148.40	122.50	86.10	37.10
VGI		1,085.00	762.60	328.60	271.25	190.65	82.15
VNG		350.00	246.00	106.00	87.50	61.50	26.50
VNT		2,485.00	1,746.60	752.60	621.25	436.65	188.15
WHA		315.00	221.40	95.40	78.75	55.35	23.85
WHAUP		385.00	270.60	116.60	96.25	67.65	29.15

UNDERLYING

	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
SECTOR FUTURES						
BANK Index Futures	29,050.00	20,418.00	8,798.00	7,262.50	5,104.50	2,199.50
COMM Index Futures	20,650.00	14,514.00	6,254.00	5,162.50	3,628.50	1,563.50
ENERG Index Futures	18,200.00	12,792.00	5,512.00	4,550.00	3,198.00	1,378.00
FOOD Index Futures	6,405.00	4,501.80	1,939.80	1,601.25	1,125.45	484.95
ICT Index Futures	7,105.00	4,993.80	2,151.80	1,776.25	1,248.45	537.95
AGRICULTURE FUTURES						
Japanese Rubber (JRF)*NEW*	11,095.00	7,798.20	3,360.20	11,095.00	7,798.20	3,360.20
RSS3/3D Futures	82,600.00	58,056.00	25,016.00	82,600.00	58,056.00	25,016.00

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
GULFY	Z20Y H21Y	5,057
GULFX	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	90 %
COMM Futures	1	SET50 Futures	2	80 %
COMM Futures	1	ENERG Futures	2	70 %
BANK Futures	1	ENERG Futures	1	70 %
BANK Futures	1	SET50 Futures	2	70 %
COMM Futures	1	BANK Futures	1	60 %
COMM Futures	1	ICT Futures	3	60 %
ENERG Futures	1	ICT Futures	1	60 %
SET50 Futures	1	ICT Futures	1	60 %
SET50 Futures	1	FOOD Futures	1	60 %
COMM Futures	1	FOOD Futures	3	50 %
ENERG Futures	1	FOOD Futures	2	50 %
ICT Futures	1	FOOD Futures	1	50 %
GOLD Futures	1	GO Futures	2	90 %
GOLD Futures	1	GOLD-D Futures	7	80 %
GO Futures	1	SVF Futures	8	80 %
GO Futures	1	GOLD-D Futures	3	70 %
GOLD Futures	1	SVF Futures	19	70 %
GOLD-D Futures	1	SVF Futures	3	60 %
ADVANC Futures	1	DTAC Futures	5	50 %
DTAC Futures	1	TRUE Futures	11	50 %
TRUE Futures	1	JAS Futures	1	50 %
CPN Futures	1	PSH Futures	4	60 %
CPN Futures	1	LH Futures	6	60 %
CPN Futures	1	LPN Futures	11	60 %
CPN Futures	1	WHA Futures	17	60 %
AMATA Futures	1	WHA Futures	5	60 %
MBK Futures	1	WHA Futures	4	60 %
PSH Futures	1	WHA Futures	4	60 %
CPN Futures	1	MBK Futures	4	50 %
CPN Futures	1	QH Futures	21	50 %
CPN Futures	1	S Futures	37	50 %
CPN Futures	1	SIRI Futures	68	50 %
SPALI Futures	1	AMATA Futures	1	50 %
AMATA Futures	1	LPN Futures	3	50 %
AMATA Futures	1	S Futures	11	50 %
MBK Futures	1	PSH Futures	1	50 %
PSH Futures	1	S Futures	9	50 %
LH Futures	1	S Futures	6	50 %
LPN Futures	1	S Futures	3	50 %
WHA Futures	1	S Futures	2	50 %
SPALI Futures	1	LH Futures	2	40 %

Underlyina	Contract	Underlyina	Contract	Credit Rate
SPAJ Futures	1	LPN Futures	4	40 %
AMATA Futures	1	PSH Futures	1	40 %
MBK Futures	1	S Futures	9	40 %
PSH Futures	1	LH Futures	2	40 %
LH Futures	1	WHA Futures	3	40 %
LH Futures	1	QH Futures	3	40 %
LH Futures	1	SIRI Futures	11	40 %
QH Futures	1	BLAND Futures	2	40 %
PTTEP Futures	1	TOP Futures	2	80 %
PTTEP Futures	1	PTT Futures	2	80 %
TOP Futures	1	PTT Futures	1	80 %
EGCO Futures	1	BGRIM Futures	4	70 %
GPSC Futures	1	BGRIM Futures	1	70 %
GPSC Futures	1	GULF Futures	2	70 %
TOP Futures	1	BCP Futures	2	70 %
TOP Futures	1	IRPC Futures	17	70 %
PTT Futures	1	BCP Futures	2	70 %
EGCO Futures	1	GPSC Futures	3	60 %
EGCO Futures	1	RATCH Futures	4	60 %
EGCO Futures	1	EA Futures	4	60 %
PTTEP Futures	1	BCP Futures	5	60 %
PTTEP Futures	1	ESSO Futures	13	60 %
PTTEP Futures	1	IRPC Futures	37	60 %
GPSC Futures	1	RATCH Futures	1	60 %
RATCH Futures	1	GULF Futures	2	60 %
BGRIM Futures	1	EA Futures	1	60 %
TOP Futures	1	SPRC Futures	7	60 %
PTT Futures	1	ESSO Futures	5	60 %
PTT Futures	1	IRPC Futures	15	60 %
BCP Futures	1	IRPC Futures	7	60 %
SPRC Futures	1	IRPC Futures	3	60 %
EGCO Futures	1	PTT Futures	5	50 %
EGCO Futures	1	GULF Futures	6	50 %
EGCO Futures	1	IRPC Futures	78	50 %
GPSC Futures	1	EA Futures	1	50 %
RATCH Futures	1	BGRIM Futures	1	50 %
BGRIM Futures	1	GULF Futures	1	50 %
TOP Futures	1	ESSO Futures	6	50 %
PTT Futures	1	SPRC Futures	6	50 %
BCP Futures	1	ESSO Futures	2	50 %
BPP Futures	1	IRPC Futures	6	50 %
ESSO Futures	1	IRPC Futures	3	50 %
PTTEP Futures	1	TIPIP Futures	20	40 %
EA Futures	1	CKP Futures	9	40 %
EA Futures	1	SUPER Futures	48	40 %
PTT Futures	1	TIPIP Futures	8	40 %
PTG Futures	1	BCPG Futures	1	40 %
BCP Futures	1	GUNKUL Futures	7	40 %
EASTW Futures	1	ESSO Futures	1	40 %
EGCO Futures	1	SUPER Futures	206	30 %
GPSC Futures	1	SUPER Futures	69	30 %
BGRIM Futures	1	SUPER Futures	51	30 %
CKP Futures	1	SUPER Futures	5	30 %
SCC Futures	1	VNG Futures	111	40 %
BBL Futures	1	KTB Futures	11	90 %
KBANK Futures	1	KTB Futures	9	90 %
BBL Futures	1	KBANK Futures	1	80 %
BBL Futures	1	SCB Futures	1	80 %
BBL Futures	1	TMB Futures	117	80 %
KBANK Futures	1	SCB Futures	1	80 %
KBANK Futures	1	BAY Futures	4	80 %
KBANK Futures	1	TMB Futures	93	80 %
SCB Futures	1	BAY Futures	4	80 %
BAY Futures	1	KTB Futures	2	80 %
KTB Futures	1	TMB Futures	10	80 %
BBL Futures	1	BAY Futures	5	70 %
SCB Futures	1	KTB Futures	8	70 %
SCB Futures	1	TMB Futures	80	70 %
BAY Futures	1	TMB Futures	23	70 %
KBANK Futures	1	TCAP Futures	3	60 %
BBL Futures	1	KKP Futures	3	50 %
BBL Futures	1	TCAP Futures	4	50 %
SCB Futures	1	TCAP Futures	3	50 %
KKP Futures	1	KTB Futures	4	50 %
KKP Futures	1	TMB Futures	45	50 %
TCAP Futures	1	BAY Futures	1	50 %
TCAP Futures	1	KTB Futures	3	50 %
TCAP Futures	1	TMB Futures	32	50 %
CBG Futures	1	ICHI Futures	11	50 %
CBG Futures	1	TKN Futures	11	40 %
TVO Futures	1	MINT Futures	2	40 %
TKN Futures	1	ICHI Futures	1	30 %
PTTGC Futures	1	IVL Futures	2	60 %
HANA Futures	1	KCE Futures	1	70 %
DELTA Futures	1	HANA Futures	4	50 %
DELTA Futures	1	KCE Futures	5	50 %
AOT Futures	1	AAV Futures	35	80 %

Underlying	Contract	Underlying	Contract	Credit Rate
BTS Futures	1	BEM Futures	1	70 %
BTS Futures	1	AAV Futures	6	70 %
AOT Futures	1	BTS Futures	6	60 %
AOT Futures	1	BEM Futures	7	60 %
BEM Futures	1	AAV Futures	5	60 %
PSL Futures	1	TTA Futures	2	60 %
AOT Futures	1	THAI Futures	20	50 %
THAI Futures	1	AAV Futures	2	40 %
BH Futures	1	BDMS Futures	5	70 %
CPALL Futures	1	BJC Futures	2	60 %
CENTEL Futures	1	ERW Futures	8	80 %
VGI Futures	1	PLANB Futures	1	60 %
MAJOR Futures	1	PLANB Futures	3	50 %
CK Futures	1	STEC Futures	1	70 %
CK Futures	1	STPI Futures	5	60 %
STEC Futures	1	STPI Futures	3	60 %
STEC Futures	1	ITD Futures	12	60 %
CK Futures	1	UNIQ Futures	4	50 %
CK Futures	1	ITD Futures	17	50 %
STEC Futures	1	UNIQ Futures	3	50 %
UNIQ Futures	1	ITD Futures	5	50 %
STPI Futures	1	ITD Futures	3	50 %