

MARGIN REQUIREMENT

Unit : Baht / Contract

Effective from 22 February 2021 onwards

UNDERLYING	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
SET50 Futures (S50)	14,945.00	10,504.20	4,526.20	3,736.25	2,626.05	1,131.55
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)	12,670.00	8,905.20	3,837.20	3,167.50	2,226.30	959.30
50 Baht Gold Futures (GF)	63,350.00	44,526.00	19,186.00	15,837.50	11,131.50	4,796.50
Gold-D(GD)	9,030.00	6,346.80	2,734.80	18,060.00	12,693.60	5,469.60
Silver Online Futures	12,110.00	8,511.60	3,667.60	24,220.00	17,023.20	7,335.20
CURRENCY & INTEREST RATE FUTURES						
USD Futures	490.00	344.40	148.40	122.50	86.10	37.10
5Y Government Bond	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
3M BIBOR	2,240.00	1,574.40	678.40	4,480.00	3,148.80	1,356.80
SINGLE STOCK FUTURES <small>inc.Block Trade Transaction per Ct.</small>						
AAV	525.00	369.00	159.00	131.25	92.25	39.75
ADVANC	10,745.00	7,552.20	3,254.20	2,686.25	1,888.05	813.55
AEONTS	45,500.00	31,980.00	13,780.00	11,375.00	7,995.00	3,445.00
AMATA H21X M21X	2,329.25	1,637.13	705.43	577.50	405.90	174.90
AMATA	2,310.00	1,623.60	699.60	577.50	405.90	174.90
AOT	6,965.00	4,895.40	2,109.40	1,741.25	1,223.85	527.35
AP	1,015.00	713.40	307.40	253.75	178.35	76.85
BA	1,190.00	836.40	360.40	297.50	209.10	90.10
BANPU	1,785.00	1,254.60	540.60	446.25	313.65	135.15
BAY	5,880.00	4,132.80	1,780.80	1,470.00	1,033.20	445.20
BBL	13,930.00	9,790.80	4,218.80	3,482.50	2,447.70	1,054.70
BCH	1,400.00	984.00	424.00	350.00	246.00	106.00
BCP	4,165.00	2,927.40	1,261.40	1,041.25	731.85	315.35
BCPG H21X M21X U21X	2,129.75	1,496.91	645.01	525.00	369.00	159.00
BCPG	2,100.00	1,476.00	636.00	525.00	369.00	159.00
BDMS	2,100.00	1,476.00	636.00	525.00	369.00	159.00
BEAUTY	350.00	246.00	106.00	87.50	61.50	26.50
BEC	1,155.00	811.80	349.80	288.75	202.95	87.45
BEM	630.00	442.80	190.80	157.50	110.70	47.70
BGRIM	6,510.00	4,575.60	1,971.60	1,627.50	1,143.90	492.90
BH	16,450.00	11,562.00	4,982.00	4,112.50	2,890.50	1,245.50
BJC	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
BLA	3,045.00	2,140.20	922.20	761.25	535.05	230.55
BLAND	175.00	123.00	53.00	43.75	30.75	13.25
BPP	1,960.00	1,377.60	593.60	490.00	344.40	148.40
BTS 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	16,835.00	11,832.60	5,098.60	4,208.75	2,958.15	1,274.65
CENTEL	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
CHG	245.00	172.20	74.20	61.25	43.05	18.55
CK	2,065.00	1,451.40	625.40	516.25	362.85	156.35
CKP	700.00	492.00	212.00	175.00	123.00	53.00
COM7 H21X	6,567.75	4,616.19	1,989.09	1,627.50	1,143.90	492.90
COM7	6,510.00	4,575.60	1,971.60	1,627.50	1,143.90	492.90
CPALL	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
CPF	2,870.00	2,017.20	869.20	717.50	504.30	217.30
CPN	7,525.00	5,289.00	2,279.00	1,881.25	1,322.25	569.75
DELTA	209,230.00	147,058.80	63,366.80	52,307.50	36,764.70	15,841.70
DTAC	3,675.00	2,583.60	1,113.00	918.75	645.75	278.25
EA	12,880.00	9,052.80	3,900.80	3,220.00	2,263.20	975.20
EASTW	560.00	393.60	169.60	140.00	98.40	42.40
EGCO	23,100.00	16,236.00	6,996.00	5,775.00	4,059.00	1,749.00
EPG	1,260.00	885.60	381.60	315.00	221.40	95.40
ERW	665.00	467.40	201.40	166.25	116.85	50.35
ESSO	1,400.00	984.00	424.00	350.00	246.00	106.00
GFPT	1,470.00	1,033.20	445.20	367.50	258.30	111.30
GLOBAL	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
GPSC	13,580.00	9,544.80	4,112.80	3,395.00	2,386.20	1,028.20
GULF(Y) H21Y	20,531.00	14,430.36	6,217.96	1,015.00	713.40	307.40
GULF(X) M21X	4,105.50	2,885.58	1,243.38	1,015.00	713.40	307.40
GULF	4,060.00	2,853.60	1,229.60	1,015.00	713.40	307.40
GUNKUL	280.00	196.80	84.80	70.00	49.20	21.20
HANA	8,330.00	5,854.80	2,522.80	2,082.50	1,463.70	630.70
HMPRO	1,505.00	1,057.80	455.80	376.25	264.45	113.95
ICHI	2,380.00	1,672.80	720.80	595.00	418.20	180.20
INTUCH	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
IRPC	525.00	369.00	159.00	131.25	92.25	39.75
ITD	140.00	98.40	42.40	35.00	24.60	10.60
IVL	5,530.00	3,886.80	1,674.80	1,382.50	971.70	418.70
JAS	385.00	270.60	116.60	96.25	67.65	29.15
JMT	5,670.00	3,985.20	1,717.20	1,417.50	996.30	429.30
KBANK	16,870.00	11,857.20	5,109.20	4,217.50	2,964.30	1,277.30
KCE	9,065.00	6,371.40	2,745.40	2,266.25	1,592.85	686.35

UNDERLYING	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
SINGLE STOCK FUTURES <small>inc.Block Trade Transaction per Ct.</small>						
KKP	6,475.00	4,551.00	1,961.00	1,618.75	1,137.75	490.25
KTB	1,330.00	934.80	402.80	332.50	233.70	100.70
KTC	12,635.00	8,880.60	3,826.60	3,158.75	2,220.15	956.65
LH	805.00	565.80	243.80	201.25	141.45	60.95
LPN	595.00	418.20	180.20	148.75	104.55	45.05
M	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
MAJOR	2,625.00	1,845.00	795.00	656.25	461.25	198.75
MBK	1,575.00	1,107.00	477.00	393.75	276.75	119.25
MEGA	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
MINT H2IX	4,268.25	2,999.97	1,292.67	1,058.75	744.15	320.65
MINT	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
MTC	7,840.00	5,510.40	2,374.40	1,960.00	1,377.60	593.60
ORI	1,085.00	762.60	328.60	271.25	190.65	82.15
OSP	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
PLANB	1,120.00	787.20	339.20	280.00	196.80	84.80
PRM	1,295.00	910.20	392.20	323.75	227.55	98.05
PSH	1,260.00	885.60	381.60	315.00	221.40	95.40
PSL	1,540.00	1,082.40	466.40	385.00	270.60	116.60
PTG	2,345.00	1,648.20	710.20	586.25	412.05	177.55
PTT	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
PTTEP	11,865.00	8,339.40	3,593.40	2,966.25	2,084.85	898.35
PTTGC	7,700.00	5,412.00	2,332.00	1,925.00	1,353.00	583.00
QH	210.00	147.60	63.60	52.50	36.90	15.90
RATCH	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
RS	2,695.00	1,894.20	816.20	673.75	473.55	204.05
S	315.00	221.40	95.40	78.75	55.35	23.85
SMART	1,050.00	738.00	318.00	262.50	184.50	79.50
SAWAD	9,590.00	6,740.40	2,904.40	2,397.50	1,685.10	726.10
SCB	11,235.00	7,896.60	3,402.60	2,808.75	1,974.15	850.65
SCC	28,525.00	20,049.00	8,639.00	7,131.25	5,012.25	2,159.75
SGP	1,190.00	836.40	360.40	297.50	209.10	90.10
SIRI	140.00	98.40	42.40	35.00	24.60	10.60
SPALI	2,485.00	1,746.60	752.60	621.25	436.65	188.15
SPCG	1,995.00	1,402.20	604.20	498.75	350.55	151.05
SPRC	1,680.00	1,180.80	508.80	420.00	295.20	127.20
STA	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
STEC	1,540.00	1,082.40	466.40	385.00	270.60	116.60
STPI	630.00	442.80	190.80	157.50	110.70	47.70
SUPER	175.00	123.00	53.00	43.75	30.75	13.25
TASCO	2,905.00	2,041.80	879.80	726.25	510.45	219.95
TCAP	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
THAI	735.00	516.60	222.60	183.75	129.15	55.65
THANI H2IX M2IX	750.75	527.67	227.37	140.00	98.40	42.40
THANI	560.00	393.60	169.60	140.00	98.40	42.40
THCOM	1,890.00	1,328.40	572.40	472.50	332.10	143.10
THG	1,960.00	1,377.60	593.60	490.00	344.40	148.40
TISCO	10,220.00	7,183.20	3,095.20	2,555.00	1,795.80	773.80
TKN	1,960.00	1,377.60	593.60	490.00	344.40	148.40
TMB	175.00	123.00	53.00	43.75	30.75	13.25
TOA	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
TOP	8,330.00	5,854.80	2,522.80	2,082.50	1,463.70	630.70
TIPL	245.00	172.20	74.20	61.25	43.05	18.55
TIPIP	350.00	246.00	106.00	87.50	61.50	26.50
TQM	19,075.00	13,407.00	5,777.00	4,768.75	3,351.75	1,444.25
TRUE	385.00	270.60	116.60	96.25	67.65	29.15
TTA	1,470.00	1,033.20	445.20	367.50	258.30	111.30
TTCL	1,785.00	1,254.60	540.60	446.25	313.65	135.15
TTW	910.00	639.60	275.60	227.50	159.90	68.90
TU	1,365.00	959.40	413.40	341.25	239.85	103.35
TVO	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
UNIQ	560.00	393.60	169.60	140.00	98.40	42.40
VGI	1,120.00	787.20	339.20	280.00	196.80	84.80
VNG	350.00	246.00	106.00	87.50	61.50	26.50
VNT	5,040.00	3,542.40	1,526.40	1,260.00	885.60	381.60
WHA	385.00	270.60	116.60	96.25	67.65	29.15
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	36,750.00	25,830.00	11,130.00	9,187.50	6,457.50	2,782.50
COMM Index Futures	21,385.00	15,030.60	6,476.60	5,346.25	3,757.65	1,619.15
ENERG Index Futures	19,950.00	14,022.00	6,042.00	4,987.50	3,505.50	1,510.50
FOOD Index Futures	7,595.00	5,338.20	2,300.20	1,898.75	1,334.55	575.05
ICT Index Futures	7,175.00	5,043.00	2,173.00	1,793.75	1,260.75	543.25
AGRICULTURE FUTURES						
Japanese Rubber (JRF)	10,500.00	7,380.00	3,180.00	10,500.00	7,380.00	3,180.00
RSS3/3D Futures	63,525.00	44,649.00	19,239.00	63,525.00	44,649.00	19,239.00

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	H21X M21X	1,008
BCPG	H21X M21X U21X	1,014
BTS	H21X	1,013
COM7	H21X	1,009
GULFY)	H21Y	5,057
GULFX)	M21X	1,011
MINT	H21X	1,008
THANI	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 %
SET50 Futures	1	ICT Futures	1	70 %
COMM Futures	1	SET50 Futures	2	50 %
GOLD Futures	1	GO Futures	2	90 %
GO Futures	1	SVF Futures	7	60 %
INTUCH Futures	1	TRUE Futures	17	50 %
TRUE Futures	1	JAS Futures	1	50 %
ADVANC Futures	1	JAS Futures	56	40 %
INTUCH Futures	1	THCOM Futures	6	30 %
SPALI Futures	1	LH Futures	2	60 %
AMATA Futures	1	WHA Futures	5	50 %
MBK Futures	1	ORI Futures	2	50 %
LPN Futures	1	QH Futures	2	50 %
LPN Futures	1	SIRI Futures	6	50 %
CPN Futures	1	AMATA Futures	3	40 %
GPSC Futures	1	EA Futures	1	70 %
GPSC Futures	1	BGRIM Futures	2	70 %
GPSC Futures	1	GULF Futures	2	70 %
EA Futures	1	BGRIM Futures	1	70 %
EA Futures	1	BCP Futures	3	70 %
TOP Futures	1	SPRC Futures	6	70 %
BGRIM Futures	1	GULF Futures	2	70 %
SPRC Futures	1	ESSO Futures	1	70 %
SPRC Futures	1	IRPC Futures	2	70 %
EGCO Futures	1	RATCH Futures	4	60 %
GPSC Futures	1	BCP Futures	3	60 %
GPSC Futures	1	SUPER Futures	78	60 %
EA Futures	1	GULF Futures	2	60 %
EA Futures	1	CKP Futures	14	60 %
EA Futures	1	SUPER Futures	61	60 %
TOP Futures	1	BGRIM Futures	1	60 %
TOP Futures	1	BCP Futures	2	60 %
TOP Futures	1	ESSO Futures	7	60 %
BGRIM Futures	1	BCP Futures	2	60 %
BGRIM Futures	1	ESSO Futures	6	60 %
BGRIM Futures	1	SUPER Futures	50	60 %
GULF Futures	1	BCP Futures	1	60 %
GULF Futures	1	CKP Futures	8	60 %
GULF Futures	1	SUPER Futures	34	60 %
BCPG Futures	1	CKP Futures	3	60 %
CKP Futures	1	SUPER Futures	4	60 %
TPIPP Futures	1	SUPER Futures	4	60 %

Underlyina	Contract	Underlyina	Contract	Credit Rate
EGCO Futures	1	PTTEP Futures	2	50 %
EGCO Futures	1	SPRC Futures	21	50 %
EGCO Futures	1	ESSO Futures	22	50 %
EGCO Futures	1	CKP Futures	41	50 %
PTTEP Futures	1	SPRC Futures	12	50 %
PTTEP Futures	1	IRPC Futures	28	50 %
GPSC Futures	1	BCPG Futures	5	50 %
EA Futures	1	BCPG Futures	4	50 %
TOP Futures	1	PTT Futures	1	50 %
TOP Futures	1	GULF Futures	2	50 %
TOP Futures	1	IRPC Futures	15	50 %
TOP Futures	1	SUPER Futures	54	50 %
BGRIM Futures	1	BCPG Futures	3	50 %
BGRIM Futures	1	SPRC Futures	6	50 %
BGRIM Futures	1	CKP Futures	11	50 %
BGRIM Futures	1	GUNKUL Futures	20	50 %
GULF Futures	1	TPIPP Futures	8	50 %
BCP Futures	1	BCPG Futures	2	50 %
BCP Futures	1	SPRC Futures	3	50 %
BCP Futures	1	CKP Futures	5	50 %
BCP Futures	1	TPIPP Futures	6	50 %
BCP Futures	1	SUPER Futures	24	50 %
SPCG Futures	1	GUNKUL Futures	8	50 %
BCPG Futures	1	TPIPP Futures	4	50 %
BCPG Futures	1	SUPER Futures	15	50 %
BANPU Futures	1	SPRC Futures	1	50 %
BANPU Futures	1	ESSO Futures	1	50 %
BANPU Futures	1	IRPC Futures	3	50 %
ESSO Futures	1	IRPC Futures	2	50 %
CKP Futures	1	WHAUP Futures	1	50 %
GUNKUL Futures	1	SUPER Futures	3	50 %
EGCO Futures	1	IRPC Futures	51	40 %
EA Futures	1	TPIPP Futures	15	40 %
TOP Futures	1	PTG Futures	3	40 %
SPRC Futures	1	CKP Futures	2	40 %
GPSC Futures	1	TOP Futures	1	30 %
BBL Futures	1	TMB Futures	105	70 %
KBANK Futures	1	SCB Futures	1	70 %
BBL Futures	1	SCB Futures	1	60 %
BBL Futures	1	KKP Futures	2	60 %
BBL Futures	1	KTB Futures	10	60 %
KBANK Futures	1	KKP Futures	2	60 %
TISCO Futures	1	SCB Futures	1	60 %
SCB Futures	1	KKP Futures	2	60 %
KTB Futures	1	TMB Futures	10	60 %
BBL Futures	1	TCAP Futures	4	50 %
BAY Futures	1	BAY Futures	4	40 %
CBG Futures	1	TMB Futures	28	30 %
PTTGC Futures	1	ICH Futures	12	50 %
IVL Futures	1	IVL Futures	2	50 %
IVL Futures	1	VNT Futures	1	30 %
KCE Futures	1	HANA Futures	1	70 %
SAWAD Futures	1	MTC Futures	1	70 %
AEONTS Futures	1	THANI Futures	50	50 %
PSL Futures	1	TTA Futures	1	70 %
BA Futures	1	AAV Futures	3	70 %
AOT Futures	1	BTS Futures	6	60 %
PRM Futures	1	TTA Futures	1	50 %
MEGA Futures	1	BJC Futures	1	40 %
VGI Futures	1	PLANB Futures	1	40 %

