

<b>MARGIN REQUIREMENT</b>						
Unit : Baht / Contract		Effective from 26 March 2021 onwards				
UNDERLYING	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
<b>INDEX FUTURES</b>						
→ SET50 Futures (S50)	14,665.00	10,307.40	4,441.40	3,666.25	2,576.85	1,110.35
<b>PRECIOUS METAL FUTURES</b>						
→ Gold Online Futures (GO)	27,825.00	19,557.00	8,427.00	6,956.25	4,889.25	2,106.75
→ 10 Baht Gold Futures (GF10)	12,320.00	8,659.20	3,731.20	3,080.00	2,164.80	932.80
→ 50 Baht Gold Futures (GF)	61,600.00	43,296.00	18,656.00	15,400.00	10,824.00	4,664.00
→ Gold-D(GD)	8,785.00	6,174.60	2,660.60	17,570.00	12,349.20	5,321.20
→ Silver Online Futures	9,730.00	6,838.80	2,946.80	19,460.00	13,677.60	5,893.60
<b>CURRENCY &amp; INTEREST RATE FUTURES</b>						
→ USD Futures	490.00	344.40	148.40	122.50	86.10	37.10
→ 5Y Government Bond	8,680.00	6,100.80	2,628.80	2,170.00	1,525.20	657.20
→ 3M BIBOR	1,120.00	787.20	339.20	2,240.00	1,574.40	678.40
<b>SINGLE STOCK FUTURES</b> <small>inc Block Trade Transaction per Ct.</small>						
→ AAV All	525.00	369.00	159.00	131.25	92.25	39.75
→ ADVANC All	9,870.00	6,937.20	2,989.20	2,467.50	1,734.30	747.30
→ AEONTS All	45,500.00	31,980.00	13,780.00	11,375.00	7,995.00	3,445.00
→ AMATA H21X M21X	2,399.25	1,686.33	726.63	599.76	421.55	181.64
→ AMATA (U21 onwards)*	2,380.00	1,672.80	720.80	595.00	418.20	180.20
→ AOT All	7,070.00	4,969.20	2,141.20	1,767.50	1,242.30	535.30
→ AP All	1,015.00	713.40	307.40	253.75	178.35	76.85
→ BA All	1,085.00	762.60	328.60	271.25	190.65	82.15
→ BANPU All	1,890.00	1,328.40	572.40	472.50	332.10	143.10
→ BAY All	4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50
→ BBL All	13,895.00	9,766.20	4,208.20	3,473.75	2,441.55	1,052.05
→ BCH All	1,435.00	1,008.60	434.60	358.75	252.15	108.65
→ BCP All	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
→ BCPG H21X M21X U21X	1,846.25	1,297.65	559.15	461.37	324.28	139.73
→ BCPG (Z21 onwards)*	1,820.00	1,279.20	551.20	455.00	319.80	137.80
→ BDMS All	2,030.00	1,426.80	614.80	507.50	356.70	153.70
→ BEAUTY All	315.00	221.40	95.40	78.75	55.35	23.85
→ BEC All	1,260.00	885.60	381.60	315.00	221.40	95.40
→ BEM All	630.00	442.80	190.80	157.50	110.70	47.70
→ BGRIM All	6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10
→ BH All	16,450.00	11,562.00	4,982.00	4,112.50	2,890.50	1,245.50
→ BJC All	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
→ BLA All	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
→ BLAND All	175.00	123.00	53.00	43.75	30.75	13.25
→ BPP All	2,450.00	1,722.00	742.00	612.50	430.50	185.50
→ BTS H21X	922.25	648.21	279.31	230.46	161.98	69.80
→ BTS (M21 onwards)*	910.00	639.60	275.60	227.50	159.90	68.90
→ CBG All	17,675.00	12,423.00	5,353.00	4,418.75	3,105.75	1,338.25
→ CENTEL All	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
→ CHG All	245.00	172.20	74.20	61.25	43.05	18.55
→ CK All	1,890.00	1,328.40	572.40	472.50	332.10	143.10
→ CKP All	595.00	418.20	180.20	148.75	104.55	45.05
→ COM7 H21X	7,204.75	5,063.91	2,182.01	1,801.07	1,265.89	545.47
→ COM7 (M21 onwards)*	7,140.00	5,018.40	2,162.40	1,785.00	1,254.60	540.60
→ CPALL All	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
→ CPF All	2,730.00	1,918.80	826.80	682.50	479.70	206.70
→ CPN All	7,525.00	5,289.00	2,279.00	1,881.25	1,322.25	569.75
→ DELTA All	209,230.00	147,058.80	63,366.80	52,307.50	36,764.70	15,841.70
→ DTAC All	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
→ EA All	9,555.00	6,715.80	2,893.80	2,388.75	1,678.95	723.45
→ EASTW All	560.00	393.60	169.60	140.00	98.40	42.40
→ EGCO All	18,025.00	12,669.00	5,459.00	4,506.25	3,167.25	1,364.75
→ EPG All	1,435.00	1,008.60	434.60	358.75	252.15	108.65
→ ERW All	875.00	615.00	265.00	218.75	153.75	66.25
→ ESSO All	1,400.00	984.00	424.00	350.00	246.00	106.00
→ GFPT All	1,365.00	959.40	413.40	341.25	239.85	103.35
→ GLOBAL H21X M21X U21X Z21X	3,036.25	2,134.05	919.55	758.93	533.42	229.85
→ GLOBAL (H22 onwards)*	2,905.00	2,041.80	879.80	726.25	510.45	219.95
→ GPSC All	10,605.00	7,453.80	3,211.80	2,651.25	1,863.45	802.95
→ GULF(Y) H21Y	19,647.25	13,809.21	5,950.31	4,911.61	3,452.16	1,487.52
→ GULF(X) M21X	3,927.00	2,760.12	1,189.32	981.93	690.16	297.39
→ GULF (U21 onwards)*	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
→ GUNKUL All	385.00	270.60	116.60	96.25	67.65	29.15
→ HANA All	8,785.00	6,174.60	2,660.60	2,196.25	1,543.65	665.15
→ HMPRO All	1,470.00	1,033.20	445.20	367.50	258.30	111.30
→ ICHI All	2,380.00	1,672.80	720.80	595.00	418.20	180.20
→ INTUCH All	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
→ IRPC All	525.00	369.00	159.00	131.25	92.25	39.75
→ ITD All	140.00	98.40	42.40	35.00	24.60	10.60
→ IVL All	6,300.00	4,428.00	1,908.00	1,575.00	1,107.00	477.00
→ JAS All	315.00	221.40	95.40	78.75	55.35	23.85
→ JMT All	6,195.00	4,354.20	1,876.20	1,548.75	1,088.55	469.05
→ KBANK All	19,425.00	13,653.00	5,883.00	4,856.25	3,413.25	1,470.75
→ KCE All	9,625.00	6,765.00	2,915.00	2,406.25	1,691.25	728.75

UNDERLYING		OUTRIGHT			SPREAD Margin		
		IM	MM	FM	IM	MM	FM
<b>SINGLE STOCK FUTURES</b> <small>inc.Block Trade Transaction per Ct.</small>							
→ KKP	All	6,965.00	4,895.40	2,109.40	1,741.25	1,223.85	527.35
→ KTB	All	1,330.00	934.80	402.80	332.50	233.70	100.70
→ KTC	All	8,645.00	6,076.20	2,618.20	2,161.25	1,519.05	654.55
→ LH	All	770.00	541.20	233.20	192.50	135.30	58.30
→ LPN	All	595.00	418.20	180.20	148.75	104.55	45.05
→ M	All	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
→ MAJOR	All	3,150.00	2,214.00	954.00	787.50	553.50	238.50
→ MBK	All	1,540.00	1,082.40	466.40	385.00	270.60	116.60
→ MEGA	All	5,075.00	3,567.00	1,537.00	1,268.75	891.75	384.25
→ MINT	H2IX	4,656.75	3,273.03	1,410.33	1,164.24	818.29	352.60
→ MINT	(M21 onwards)*	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
→ MTC	All	8,050.00	5,658.00	2,438.00	2,012.50	1,414.50	609.50
→ ORI	All	1,015.00	713.40	307.40	253.75	178.35	76.85
→ OSP	All	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
→ PLANB	All	1,120.00	787.20	339.20	280.00	196.80	84.80
→ PRM	All	1,225.00	861.00	371.00	306.25	215.25	92.75
→ PSH	All	1,260.00	885.60	381.60	315.00	221.40	95.40
→ PSL	All	1,610.00	1,131.60	487.60	402.50	282.90	121.90
→ PTG	All	2,380.00	1,672.80	720.80	595.00	418.20	180.20
→ PTT	All	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
→ PITTEP	All	12,110.00	8,511.60	3,667.60	3,027.50	2,127.90	916.90
→ PITGTC	All	7,840.00	5,510.40	2,374.40	1,960.00	1,377.60	593.60
→ QH	All	210.00	147.60	63.60	52.50	36.90	15.90
→ RATCH	All	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
→ RS	All	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
→ S	All	245.00	172.20	74.20	61.25	43.05	18.55
→ SAMART	All	1,330.00	934.80	402.80	332.50	233.70	100.70
→ SAWAD	All	9,275.00	6,519.00	2,809.00	2,318.75	1,629.75	702.25
→ SCB	All	12,180.00	8,560.80	3,688.80	3,045.00	2,140.20	922.20
→ SCC	All	27,650.00	19,434.00	8,374.00	6,912.50	4,858.50	2,093.50
→ SGP	All	1,120.00	787.20	339.20	280.00	196.80	84.80
→ SIRI	All	140.00	98.40	42.40	35.00	24.60	10.60
→ SPALI	All	2,450.00	1,722.00	742.00	612.50	430.50	185.50
→ SPCG	All	1,925.00	1,353.00	583.00	481.25	338.25	145.75
→ SPRC	All	1,645.00	1,156.20	498.20	411.25	289.05	124.55
→ STA	All	8,400.00	5,904.00	2,544.00	2,100.00	1,476.00	636.00
→ STEC	All	1,400.00	984.00	424.00	350.00	246.00	106.00
→ STPI	All	560.00	393.60	169.60	140.00	98.40	42.40
→ SUPER	All	175.00	123.00	53.00	43.75	30.75	13.25
→ TASCO	All	2,975.00	2,091.00	901.00	743.75	522.75	225.25
→ TCAP	All	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
→ THAI	All	735.00	516.60	222.60	183.75	129.15	55.65
→ THANI	H2IX M2IX	750.75	527.67	227.37	187.88	132.05	56.90
→ THANI	(U21 onwards)*	560.00	393.60	169.60	140.00	98.40	42.40
→ THCOM	All	1,960.00	1,377.60	593.60	490.00	344.40	148.40
→ THG	All	1,820.00	1,279.20	551.20	455.00	319.80	137.80
→ TISCO	All	10,220.00	7,183.20	3,095.20	2,555.00	1,795.80	773.80
→ TKN	All	1,960.00	1,377.60	593.60	490.00	344.40	148.40
→ TMB	All	175.00	123.00	53.00	43.75	30.75	13.25
→ TOA	All	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
→ TOP	All	8,435.00	5,928.60	2,554.60	2,108.75	1,482.15	638.65
→ TPIPL	All	210.00	147.60	63.60	52.50	36.90	15.90
→ TPIPP	All	350.00	246.00	106.00	87.50	61.50	26.50
→ TQM	All	19,075.00	13,407.00	5,777.00	4,768.75	3,351.75	1,444.25
→ TRUE	All	385.00	270.60	116.60	96.25	67.65	29.15
→ TTA	All	1,260.00	885.60	381.60	315.00	221.40	95.40
→ TTCL	All	1,435.00	1,008.60	434.60	358.75	252.15	108.65
→ TTW	All	910.00	639.60	275.60	227.50	159.90	68.90
→ TU	All	1,330.00	934.80	402.80	332.50	233.70	100.70
→ TVO	All	3,255.00	2,287.80	985.80	813.75	571.95	246.45
→ UNIQ	All	560.00	393.60	169.60	140.00	98.40	42.40
→ VGI	All	1,085.00	762.60	328.60	271.25	190.65	82.15
→ VNG	All	875.00	615.00	265.00	218.75	153.75	66.25
→ VNT	All	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
→ WHA	All	420.00	295.20	127.20	105.00	73.80	31.80
→ WHAUP	All	350.00	246.00	106.00	87.50	61.50	26.50

UNDERLYING	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
<b>SECTOR FUTURES</b>						
→ BANK Index Futures	38,325.00	26,937.00	11,607.00	9,581.25	6,734.25	2,901.75
→ COMM Index Futures	20,650.00	14,514.00	6,254.00	5,162.50	3,628.50	1,563.50
→ ENERG Index Futures	19,775.00	13,899.00	5,989.00	4,943.75	3,474.75	1,497.25
→ FOOD Index Futures	7,770.00	5,461.20	2,353.20	1,942.50	1,365.30	588.30
→ ICT Index Futures	6,755.00	4,747.80	2,045.80	1,688.75	1,186.95	511.45
<b>AGRICULTURE FUTURES</b>						
→ Japanese Rubber (JRF)	7,245.00	5,092.20	2,194.20	7,245.00	5,092.20	2,194.20
→ RSS3/3D Futures	41,125.00	28,905.00	12,455.00	41,125.00	28,905.00	12,455.00
ความหมายของอัตราหลักประกัน						
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				
GLOBAL	H21X M21X U21X Z21X	1,045				
GULF(Y)	H21Y	5,057				
GULF(X)	M21X	1,011				
MINT	H21X	1,008				
THANI	H21X M21X	1,342				
<b>INTER-COMMODITY SPREAD: ส่วนลด Margin จากการจับคู่ Long และ Short ระหว่าง 2 สินค้าอ้างอิง (หรือ A และ B)</b>						
Underlying	Contract	Underlying	Contract	Credit Rate		
ENERG Futures	1	SET50 Futures	1	70 %		
BANK Futures	1	SET50 Futures	2	60 %		
COMM Futures	1	SET50 Futures	2	60 %		
COMM Futures	1	FOOD Futures	3	60 %		
SET50 Futures	1	FOOD Futures	1	60 %		
BANK Futures	1	FOOD Futures	3	50 %		
GOLD Futures	1	GO Futures	2	90 %		
GOLD Futures	1	GOLD-D Futures	7	60 %		
GO Futures	1	GOLD-D Futures	3	60 %		
RSS3 Futures	1	JRF Futures	5	50 %		
CPN Futures	1	AMATA Futures	3	50 %		
CPN Futures	1	WHA Futures	16	50 %		
AMATA Futures	1	WHA Futures	5	50 %		
LH Futures	1	WHA Futures	2	50 %		
AP Futures	1	ORI Futures	1	50 %		
CPN Futures	1	MBK Futures	4	40 %		
CPN Futures	1	SIRI Futures	60	40 %		
SPALI Futures	1	AP Futures	3	40 %		
SPALI Futures	1	ORI Futures	3	40 %		
PTTEP Futures	1	SPRC Futures	12	70 %		
GPSC Futures	1	EA Futures	1	70 %		
GPSC Futures	1	BGRIM Futures	2	70 %		
EA Futures	1	BGRIM Futures	1	70 %		
TOP Futures	1	BCP Futures	2	70 %		
TOP Futures	1	SPRC Futures	6	70 %		
TOP Futures	1	ESSO Futures	7	70 %		
TOP Futures	1	IRPC Futures	16	70 %		
BGRIM Futures	1	GULF Futures	1	70 %		
EGCO Futures	1	BGRIM Futures	4	60 %		
PTTEP Futures	1	TOP Futures	2	60 %		
PTTEP Futures	1	PTT Futures	3	60 %		
PTTEP Futures	1	BCP Futures	4	60 %		
PTTEP Futures	1	SGP Futures	10	60 %		
PTTEP Futures	1	ESSO Futures	12	60 %		
PTTEP Futures	1	IRPC Futures	30	60 %		
GPSC Futures	1	GULF Futures	2	60 %		
GPSC Futures	1	SUPER Futures	79	60 %		
EA Futures	1	SUPER Futures	65	60 %		
TOP Futures	1	PTT Futures	1	60 %		
BGRIM Futures	1	SUPER Futures	50	60 %		
PTT Futures	1	IRPC Futures	11	60 %		
BCP Futures	1	SPRC Futures	3	60 %		

Underlying	Contract	Underlying	Contract	Credit Rate
BCP Futures	1	ESSO Futures	3	60 %
BANPU Futures	1	ESSO Futures	1	60 %
SPRC Futures	1	ESSO Futures	1	60 %
SPRC Futures	1	IRPC Futures	3	60 %
ESSO Futures	1	IRPC Futures	2	60 %
EGCO Futures	1	PTT Futures	4	50 %
EGCO Futures	1	GULF Futures	5	50 %
EGCO Futures	1	CKP Futures	40	50 %
EGCO Futures	1	SUPER Futures	179	50 %
GPSC Futures	1	RATCH Futures	2	50 %
TOP Futures	1	SGP Futures	5	50 %
RATCH Futures	1	BGRIM Futures	1	50 %
PTT Futures	1	ESSO Futures	5	50 %
BCP Futures	1	IRPC Futures	7	50 %
PTG Futures	1	BCPG Futures	1	50 %
BANPU Futures	1	IRPC Futures	3	50 %
EGCO Futures	1	GPSC Futures	2	40 %
EGCO Futures	1	EA Futures	3	40 %
EA Futures	1	RATCH Futures	1	40 %
PTT Futures	1	BCP Futures	1	40 %
PTT Futures	1	WHAP Futures	10	40 %
BCP Futures	1	BANPU Futures	2	40 %
SGP Futures	1	SPRC Futures	1	40 %
SGP Futures	1	ESSO Futures	1	40 %
KTB Futures	1	TMB Futures	11	80 %
KBANK Futures	1	BBL Futures	1	70 %
KBANK Futures	1	SCB Futures	1	70 %
KBANK Futures	1	KTB Futures	11	70 %
KBANK Futures	1	TMB Futures	121	70 %
BBL Futures	1	KTB Futures	10	70 %
BBL Futures	1	TMB Futures	106	70 %
SCB Futures	1	KTB Futures	8	70 %
BBL Futures	1	SCB Futures	1	60 %
SCB Futures	1	TMB Futures	88	60 %
KBANK Futures	1	TISCO Futures	1	50 %
KBANK Futures	1	KKP Futures	2	50 %
BBL Futures	1	KKP Futures	2	50 %
TISCO Futures	1	TMB Futures	81	50 %
KKP Futures	1	KTB Futures	5	50 %
OSP Futures	1	ICHI Futures	3	50 %
PTTGC Futures	1	IVL Futures	2	50 %
PTTGC Futures	1	VNT Futures	2	50 %
KCE Futures	1	HANA Futures	1	70 %
MTC Futures	1	SAWAD Futures	1	50 %
MTC Futures	1	KTC Futures	1	50 %
SAWAD Futures	1	KTC Futures	1	50 %
AOT Futures	1	AAV Futures	24	40 %
PSL Futures	1	AAV Futures	3	30 %
MEGA Futures	1	BJC Futures	1	50 %
COM7 Futures	1	BEAUTY Futures	26	40 %
BJC Futures	1	BEAUTY Futures	19	40 %
CK Futures	1	STEC Futures	1	50 %







