

MARGIN REQUIREMENT

Unit : Baht / Contract

Effective from 23 April 2021 onwards

UNDERLYING	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
⇒ SET50 Futures (S50)	14,770.00	10,381.20	4,473.20	3,692.50	2,595.30	1,118.30
PRECIOUS METAL FUTURES						
⇒ Gold Online Futures (GO)	26,425.00	18,573.00	8,003.00	6,606.25	4,643.25	2,000.75
⇒ 10 Baht Gold Futures (GF10)	11,725.00	8,241.00	3,551.00	2,931.25	2,060.25	887.75
⇒ 50 Baht Gold Futures (GF)	58,625.00	41,205.00	17,755.00	14,656.25	10,301.25	4,438.75
⇒ Gold-D(GD)	8,260.00	5,805.60	2,501.60	16,520.00	11,611.20	5,003.20
⇒ Silver Online Futures	9,275.00	6,519.00	2,809.00	18,550.00	13,038.00	5,618.00
CURRENCY & INTEREST RATE FUTURES						
⇒ USD Futures	490.00	344.40	148.40	122.50	86.10	37.10
⇒ 5Y Government Bond	8,540.00	6,002.40	2,586.40	2,135.00	1,500.60	646.60
⇒ 3M BIBOR	1,120.00	787.20	339.20	2,240.00	1,574.40	678.40
SINGLE STOCK FUTURES Inc.Block Trade Transaction per Ct.						
⇒ AAV All	525.00	369.00	159.00	131.25	92.25	39.75
⇒ ADVANC All	9,415.00	6,617.40	2,851.40	2,353.75	1,654.35	712.85
⇒ AEONTS All	31,325.00	22,017.00	9,487.00	7,831.25	5,504.25	2,371.75
⇒ AMATA M21X	2,611.00	1,835.16	790.76	652.68	458.74	197.67
⇒ AMATA (U21 onwards)*	2,590.00	1,820.40	784.40	647.50	455.10	196.10
⇒ AOT All	7,630.00	5,362.80	2,310.80	1,907.50	1,340.70	577.70
⇒ AP All	1,085.00	762.60	328.60	271.25	190.65	82.15
⇒ BA All	1,295.00	910.20	392.20	323.75	227.55	98.05
⇒ BANPU All	1,890.00	1,328.40	572.40	472.50	332.10	143.10
⇒ BAY All	4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
⇒ BBL All	14,140.00	9,938.40	4,282.40	3,535.00	2,484.60	1,070.60
⇒ BCH All	1,435.00	1,008.60	434.60	358.75	252.15	108.65
⇒ BCP All	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
⇒ BCPG 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	1,995.00	1,402.20	604.20	498.75	350.55	151.05
⇒ BEAUTY All	315.00	221.40	95.40	78.75	55.35	23.85
⇒ BEC All	1,365.00	959.40	413.40	341.25	239.85	103.35
⇒ BEM All	630.00	442.80	190.80	157.50	110.70	47.70
⇒ BGRIM All	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
⇒ BH All	14,525.00	10,209.00	4,399.00	3,631.25	2,552.25	1,099.75
⇒ BJC All	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
⇒ BLA All	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
⇒ BLAND All	140.00	98.40	42.40	35.00	24.60	10.60
⇒ BPP All	2,065.00	1,451.40	625.40	516.25	362.85	156.35
⇒ BTS (M21 onwards)*	875.00	615.00	265.00	218.75	153.75	66.25
⇒ CBG All	17,010.00	11,955.60	5,151.60	4,252.50	2,988.90	1,287.90
⇒ CENTEL All	5,460.00	3,837.60	1,653.60	1,365.00	959.40	413.40
⇒ CHG All	245.00	172.20	74.20	61.25	43.05	18.55
⇒ CK All	1,960.00	1,377.60	593.60	490.00	344.40	148.40
⇒ CKP All	665.00	467.40	201.40	166.25	116.85	50.35
⇒ COM7 (M21 onwards)*	8,820.00	6,199.20	2,671.20	2,205.00	1,549.80	667.80
⇒ CPALL All	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
⇒ CPF All	2,835.00	1,992.60	858.60	708.75	498.15	214.65
⇒ CPN All	7,525.00	5,289.00	2,279.00	1,881.25	1,322.25	569.75
⇒ DELTA All	87,675.00	61,623.00	26,553.00	21,918.75	15,405.75	6,638.25
⇒ DTAC All	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
⇒ EA All	8,400.00	5,904.00	2,544.00	2,100.00	1,476.00	636.00
⇒ EASTW All	560.00	393.60	169.60	140.00	98.40	42.40
⇒ EGO All	18,025.00	12,669.00	5,459.00	4,506.25	3,167.25	1,364.75
⇒ EPG All	1,400.00	984.00	424.00	350.00	246.00	106.00
⇒ ERW All	805.00	565.80	243.80	201.25	141.45	60.95
⇒ ESSO All	1,365.00	959.40	413.40	341.25	239.85	103.35
⇒ GFPT All	1,295.00	910.20	392.20	323.75	227.55	98.05
⇒ GLOBAL M21X U21X Z21X	2,852.50	2,004.90	863.90	713.21	501.29	216.00
⇒ GLOBAL (H22 onwards)*	2,730.00	1,918.80	826.80	682.50	479.70	206.70
⇒ GPSC All	9,905.00	6,961.80	2,999.80	2,476.25	1,740.45	749.95
⇒ GULF(X) M21X	3,857.00	2,710.92	1,168.12	964.24	677.72	292.03
⇒ GULF (U21 onwards)*	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
⇒ GUNKUL All	455.00	319.80	137.80	113.75	79.95	34.45
⇒ HANA All	8,750.00	6,150.00	2,650.00	2,187.50	1,537.50	662.50
⇒ HMPRO All	1,540.00	1,082.40	466.40	385.00	270.60	116.60
⇒ ICHI All	2,380.00	1,672.80	720.80	595.00	418.20	180.20
⇒ INTUCH All	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
⇒ IRPC All	525.00	369.00	159.00	131.25	92.25	39.75
⇒ ITD All	210.00	147.60	63.60	52.50	36.90	15.90
⇒ IVL All	6,790.00	4,772.40	2,056.40	1,697.50	1,193.10	514.10
⇒ JAS All	280.00	196.80	84.80	70.00	49.20	21.20
⇒ JMT All	6,930.00	4,870.80	2,098.80	1,732.50	1,217.70	524.70
⇒ KBANK All	20,300.00	14,268.00	6,148.00	5,075.00	3,567.00	1,537.00
⇒ KCE All	9,030.00	6,346.80	2,734.80	2,257.50	1,586.70	683.70

UNDERLYING		OUTRIGHT			SPREAD Margin		
		IM	MM	FM	IM	MM	FM
SINGLE STOCK FUTURES Inc.Block Trade Transaction per Ct.							
⇒ KKP	All	7,175.00	5,043.00	2,173.00	1,793.75	1,260.75	543.25
⇒ KTB	All	1,330.00	934.80	402.80	332.50	233.70	100.70
⇒ KTC	All	9,590.00	6,740.40	2,904.40	2,397.50	1,685.10	726.10
⇒ LH	All	770.00	541.20	233.20	192.50	135.30	58.30
⇒ LPN	All	630.00	442.80	190.80	157.50	110.70	47.70
⇒ M	All	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
⇒ MAJOR	All	3,045.00	2,140.20	922.20	761.25	535.05	230.55
⇒ MBK	All	1,750.00	1,230.00	530.00	437.50	307.50	132.50
⇒ MEGA	All	4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
⇒ MINT	(M21 onwards)*	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
⇒ MTC	All	8,365.00	5,879.40	2,533.40	2,091.25	1,469.85	633.35
⇒ ORI	All	1,085.00	762.60	328.60	271.25	190.65	82.15
⇒ OSP	All	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
⇒ PLANB	All	1,155.00	811.80	349.80	288.75	202.95	87.45
⇒ PRM	All	1,225.00	861.00	371.00	306.25	215.25	92.75
⇒ PSH	All	1,295.00	910.20	392.20	323.75	227.55	98.05
⇒ PSL	All	2,555.00	1,795.80	773.80	638.75	448.95	193.45
⇒ PTG	All	2,520.00	1,771.20	763.20	630.00	442.80	190.80
⇒ PTT	All	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
⇒ PTTEP	All	12,740.00	8,954.40	3,858.40	3,185.00	2,238.60	964.60
⇒ PTTGC	All	8,050.00	5,658.00	2,438.00	2,012.50	1,414.50	609.50
⇒ QH	All	210.00	147.60	63.60	52.50	36.90	15.90
⇒ RATCH	All	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
⇒ RS	All	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
⇒ S	All	245.00	172.20	74.20	61.25	43.05	18.55
↑ SAMART	All	1,610.00	1,131.60	487.60	402.50	282.90	121.90
⇒ SAWAD	All	11,270.00	7,921.20	3,413.20	2,817.50	1,980.30	853.30
⇒ SCB	All	12,880.00	9,052.80	3,900.80	3,220.00	2,263.20	975.20
⇒ SCC	All	26,775.00	18,819.00	8,109.00	6,693.75	4,704.75	2,027.25
⇒ 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	2,555.00	1,795.80	773.80	638.75	448.95	193.45
⇒ SPCG	All	1,890.00	1,328.40	572.40	472.50	332.10	143.10
⇒ SPRC	All	1,680.00	1,180.80	508.80	420.00	295.20	127.20
⇒ STA	All	8,400.00	5,904.00	2,544.00	2,100.00	1,476.00	636.00
⇒ STEC	All	1,610.00	1,131.60	487.60	402.50	282.90	121.90
⇒ STPI	All	735.00	516.60	222.60	183.75	129.15	55.65
⇒ SUPER	All	175.00	123.00	53.00	43.75	30.75	13.25
⇒ TASCO	All	2,940.00	2,066.40	890.40	735.00	516.60	222.60
⇒ TCAP	All	4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
⇒ THAI	All	735.00	516.60	222.60	183.75	129.15	55.65
THANI	M21X	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	1,855.00	1,303.80	561.80	463.75	325.95	140.45
⇒ THG	All	1,750.00	1,230.00	530.00	437.50	307.50	132.50
⇒ TISCO	All	10,640.00	7,478.40	3,222.40	2,660.00	1,869.60	805.60
⇒ TKN	All	1,785.00	1,254.60	540.60	446.25	313.65	135.15
⇒ TMB	All	175.00	123.00	53.00	43.75	30.75	13.25
⇒ TOA	All	3,185.00	2,238.60	964.60	796.25	559.65	241.15
⇒ TOP	All	8,645.00	6,076.20	2,618.20	2,161.25	1,519.05	654.55
⇒ TPIPL	All	210.00	147.60	63.60	52.50	36.90	15.90
⇒ TPIPP	All	315.00	221.40	95.40	78.75	55.35	23.85
⇒ TQM	All	18,725.00	13,161.00	5,671.00	4,681.25	3,290.25	1,417.75
⇒ TRUE	All	385.00	270.60	116.60	96.25	67.65	29.15
⇒ TTA	All	1,995.00	1,402.20	604.20	498.75	350.55	151.05
⇒ TTCL	All	1,295.00	910.20	392.20	323.75	227.55	98.05
⇒ 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	770.00	541.20	233.20	192.50	135.30	58.30
⇒ VGI	All	1,120.00	787.20	339.20	280.00	196.80	84.80
⇒ VNG	All	1,225.00	861.00	371.00	306.25	215.25	92.75
⇒ VNT	All	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
⇒ 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
SECTOR FUTURES							
➡	BANK Index Futures	40,250.00	28,290.00	12,190.00	10,062.50	7,072.50	3,047.50
➡	COMM Index Futures	21,700.00	15,252.00	6,572.00	5,425.00	3,813.00	1,643.00
➡	ENERG Index Futures	19,600.00	13,776.00	5,936.00	4,900.00	3,444.00	1,484.00
➡	FOOD Index Futures	7,770.00	5,461.20	2,353.20	1,942.50	1,365.30	588.30
➡	ICT Index Futures	6,370.00	4,477.20	1,929.20	1,592.50	1,119.30	482.30
AGRICULTURE FUTURES							
➡	Japanese Rubber (JRF)	7,945.00	5,584.20	2,406.20	7,945.00	5,584.20	2,406.20
➡	RSS3/3D Futures	43,575.00	30,627.00	13,197.00	43,575.00	30,627.00	13,197.00
ความหมายของอัตราหลักประกัน							
สัญญา SINGLE STOCK FUTURES ที่ต่อท้าย X,Y หรือ Z จะเป็นสัญญาที่ CORPORATE ACTION มี Multiplier เปลี่ยนไปดังต่อไปนี้							
UNDERLYING	CORPORATE ACTION SERIES	MULTIPLIER					
AMATA	M21X	1,008					
BCPG	M21X U21X	1,014					
GLOBAL	M21X U21X Z21X	1,045					
GULF(X)	M21X	1,011					
THANI	M21X	1,342					

INTER-COMMODITY SPREAD: ส่วนลด Margin จากการจับคู่ Long และ Short ระหว่าง 2 สินค้าอ้างอิง (หรือ A และ B)					
	Underlying	Contract	Underlying	Contract	Credit Rate
	COMM Futures	1	SET50 Futures	2	70 %
	COMM Futures	1	FOOD Futures	3	60 %
	ENERG Futures	1	SET50 Futures	1	60 %
	SET50 Futures	1	FOOD Futures	1	60 %
	GOLD Futures	1	GO Futures	2	70 %
	GOLD-D Futures	1	SVF Futures	2	40 %
	RSS3 Futures	1	JRF Futures	5	60 %
	ADVANC Futures	1	TRUE Futures	52	60 %
	ADVANC Futures	1	INTUCH Futures	3	50 %
	ADVANC Futures	1	DTAC Futures	5	50 %
	INTUCH Futures	1	DTAC Futures	2	50 %
	INTUCH Futures	1	TRUE Futures	17	50 %
	DTAC Futures	1	TRUE Futures	10	50 %
	TRUE Futures	1	JAS Futures	1	50 %
	AMATA Futures	1	WHA Futures	5	60 %
	S Futures	1	BLAND Futures	2	40 %
	BLAND Futures	1	SIRI Futures	1	40 %
	GPSC Futures	1	EA Futures	1	70 %
	TOP Futures	1	ESSO Futures	7	70 %
	PTTEP Futures	1	TOP Futures	2	60 %
	PTTEP Futures	1	PTT Futures	3	60 %
	TOP Futures	1	PTT Futures	2	60 %
	TOP Futures	1	BCP Futures	2	60 %
	TOP Futures	1	SPRC Futures	7	60 %
	SPRC Futures	1	ESSO Futures	1	60 %
	EGCO Futures	1	BCPG Futures	12	50 %
	PTTEP Futures	1	BCP Futures	4	50 %
	PTTEP Futures	1	ESSO Futures	13	50 %
	EA Futures	1	GULF Futures	2	50 %
	PTT Futures	1	BCP Futures	1	50 %
	BCP Futures	1	ESSO Futures	3	50 %
	KBANK Futures	1	SCB Futures	1	70 %
	KBANK Futures	1	BBL Futures	1	60 %
	KBANK Futures	1	KTB Futures	12	60 %
	BBL Futures	1	SCB Futures	1	60 %
	KTB Futures	1	TMB Futures	10	60 %
	BBL Futures	1	TMB Futures	104	50 %
	PTTGC Futures	1	IVL Futures	1	50 %
	SAWAD Futures	1	MTC Futures	1	60 %
	AEONTS Futures	1	KTC Futures	3	30 %
	PSL Futures	1	TTA Futures	1	70 %
	TTA Futures	1	PRM Futures	1	60 %

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