

MARGIN REQUIREMENT

Unit : Baht / Contract

Effective from 21 May 2021 onwards

UNDERLYING	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
⇒ SET50 Futures (S50)	13,580.00	9,544.80	4,112.80	3,395.00	2,386.20	1,028.20
PRECIOUS METAL FUTURES						
⇒ Gold Online Futures (GO)	26,250.00	18,450.00	7,950.00	6,562.50	4,612.50	1,987.50
⇒ 10 Baht Gold Futures (GF10)	11,585.00	8,142.60	3,508.60	2,896.25	2,035.65	877.15
⇒ 50 Baht Gold Futures (GF)	57,925.00	40,713.00	17,543.00	14,481.25	10,178.25	4,385.75
⇒ Gold-D(GD)	8,365.00	5,879.40	2,533.40	16,730.00	11,758.80	5,066.80
⇒ Silver Online Futures	8,925.00	6,273.00	2,703.00	17,850.00	12,546.00	5,406.00
CURRENCY & INTEREST RATE FUTURES						
⇒ USD Futures	490.00	344.40	148.40	122.50	86.10	37.10
⇒ 5Y Government Bond	5,950.00	4,182.00	1,802.00	1,487.50	1,045.50	450.50
⇒ 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	455.00	319.80	137.80	113.75	79.95	34.45
⇒ ADVANC All	9,065.00	6,371.40	2,745.40	2,266.25	1,592.85	686.35
⇒ AEONTS All	33,075.00	23,247.00	10,017.00	8,268.75	5,811.75	2,504.25
⇒ AMATA M21X	2,364.25	1,661.73	716.03	590.94	415.35	178.97
⇒ AMATA (U21 onwards)*	2,345.00	1,648.20	710.20	586.25	412.05	177.55
⇒ AOT All	6,930.00	4,870.80	2,098.80	1,732.50	1,217.70	524.70
⇒ AP M21X U21X Z21X H22X	1,015.00	713.40	307.40	253.51	178.18	76.78
⇒ BA All	1,155.00	811.80	349.80	288.75	202.95	87.45
⇒ BANPU All	1,925.00	1,353.00	583.00	481.25	338.25	145.75
⇒ BAY All	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
⇒ BBL All	12,810.00	9,003.60	3,879.60	3,202.50	2,250.90	969.90
⇒ BCH All	2,065.00	1,451.40	625.40	516.25	362.85	156.35
⇒ BCP All	3,115.00	2,189.40	943.40	778.75	547.35	235.85
⇒ BCPG M21X U21X	1,702.75	1,196.79	515.69	425.88	299.33	128.98
⇒ BCPG (Z21 onwards)*	1,680.00	1,180.80	508.80	420.00	295.20	127.20
⇒ BDMS All	1,820.00	1,279.20	551.20	455.00	319.80	137.80
⇒ BEAUTY All	280.00	196.80	84.80	70.00	49.20	21.20
⇒ BEC All	1,260.00	885.60	381.60	315.00	221.40	95.40
⇒ BEM All	560.00	393.60	169.60	140.00	98.40	42.40
⇒ BGRIM All	4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
⇒ BH All	13,825.00	9,717.00	4,187.00	3,456.25	2,429.25	1,046.75
⇒ BJC All	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
⇒ BLA All	3,290.00	2,312.40	996.40	822.50	578.10	249.10
⇒ BLAND All	140.00	98.40	42.40	35.00	24.60	10.60
⇒ BPP All	1,925.00	1,353.00	583.00	481.25	338.25	145.75
⇒ BTS All	840.00	590.40	254.40	210.00	147.60	63.60
⇒ CBG All	14,455.00	10,159.80	4,377.80	3,613.75	2,539.95	1,094.45
⇒ CENTEL All	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
⇒ CHG All	280.00	196.80	84.80	70.00	49.20	21.20
⇒ CK All	1,820.00	1,279.20	551.20	455.00	319.80	137.80
⇒ CKP All	630.00	442.80	190.80	157.50	110.70	47.70
⇒ COM7 All	10,150.00	7,134.00	3,074.00	2,537.50	1,783.50	768.50
⇒ CPALL All	4,165.00	2,927.40	1,261.40	1,041.25	731.85	315.35
⇒ CPF All	2,660.00	1,869.60	805.60	665.00	467.40	201.40
⇒ CPN All	6,510.00	4,575.60	1,971.60	1,627.50	1,143.90	492.90
⇒ DELTA All	120,575.00	84,747.00	36,517.00	30,143.75	21,186.75	9,129.25
⇒ DTAC All	3,220.00	2,263.20	975.20	805.00	565.80	243.80
⇒ EA All	7,945.00	5,584.20	2,406.20	1,986.25	1,396.05	601.55
⇒ EASTW All	560.00	393.60	169.60	140.00	98.40	42.40
⇒ EGCO All	15,645.00	10,996.20	4,738.20	3,911.25	2,749.05	1,184.55
⇒ EPG All	1,505.00	1,057.80	455.80	376.25	264.45	113.95
⇒ ERW M21X U21X Z21X H22X	805.00	565.80	243.80	201.76	141.81	61.10
⇒ ESSO All	1,225.00	861.00	371.00	306.25	215.25	92.75
⇒ GFPT All	1,120.00	787.20	339.20	280.00	196.80	84.80
⇒ GLOBAL M21X U21X Z21X	2,889.25	2,030.73	875.03	722.36	507.71	218.77
⇒ GLOBAL (H22 onwards)*	2,765.00	1,943.40	837.40	691.25	485.85	209.35
⇒ GPSC All	8,820.00	6,199.20	2,671.20	2,205.00	1,549.80	667.80
⇒ GULF(X) M21X	3,608.50	2,536.26	1,092.86	902.32	634.20	273.27
⇒ GULF (U21 onwards)*	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
⇒ GUNKUL All	490.00	344.40	148.40	122.50	86.10	37.10
⇒ HANA All	9,240.00	6,494.40	2,798.40	2,310.00	1,623.60	699.60
⇒ HMPRO All	1,505.00	1,057.80	455.80	376.25	264.45	113.95
⇒ ICHI All	2,065.00	1,451.40	625.40	516.25	362.85	156.35
⇒ INTUCH All	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
⇒ IRPC All	525.00	369.00	159.00	131.25	92.25	39.75
⇒ ITD All	315.00	221.40	95.40	78.75	55.35	23.85
⇒ IVL All	6,720.00	4,723.20	2,035.20	1,680.00	1,180.80	508.80
⇒ JAS All	280.00	196.80	84.80	70.00	49.20	21.20
⇒ JMT All	6,685.00	4,698.60	2,024.60	1,671.25	1,174.65	506.15
⇒ KBANK All	17,850.00	12,546.00	5,406.00	4,462.50	3,136.50	1,351.50

UNDERLYING		OUTRIGHT			SPREAD Margin		
SINGLE STOCK FUTURES		IM	MM	FM	IM	MM	FM
inc.Block Trade Transaction per Ct.							
→ KCE	All	9,205.00	6,469.80	2,787.80	2,301.25	1,617.45	696.95
→ KKP	All	6,685.00	4,698.60	2,024.60	1,671.25	1,174.65	506.15
→ KTB	All	1,155.00	811.80	349.80	288.75	202.95	87.45
→ KTC	All	9,555.00	6,715.80	2,893.80	2,388.75	1,678.95	723.45
→ LH	All	735.00	516.60	222.60	183.75	129.15	55.65
→ LPN	All	595.00	418.20	180.20	148.75	104.55	45.05
→ M	All	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
→ MAJOR	All	2,905.00	2,041.80	879.80	726.25	510.45	219.95
→ MBK	All	1,645.00	1,156.20	498.20	411.25	289.05	124.55
→ MEGA	All	4,165.00	2,927.40	1,261.40	1,041.25	731.85	315.35
→ MINT	All	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
→ MTC	All	7,665.00	5,387.40	2,321.40	1,916.25	1,346.85	580.35
→ ORI	All	1,155.00	811.80	349.80	288.75	202.95	87.45
→ OSP	All	3,255.00	2,287.80	985.80	813.75	571.95	246.45
→ PLANB	All	945.00	664.20	286.20	236.25	166.05	71.55
→ PRM	All	1,155.00	811.80	349.80	288.75	202.95	87.45
→ PSB	All	1,260.00	885.60	381.60	315.00	221.40	95.40
→ PSL	All	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
→ PTG	All	2,275.00	1,599.00	689.00	568.75	399.75	172.25
→ PTT	All	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
→ PTTEP	All	11,795.00	8,290.20	3,572.20	2,948.75	2,072.55	893.05
→ PTTGC	All	7,385.00	5,190.60	2,236.60	1,846.25	1,297.65	559.15
→ QH	All	210.00	147.60	63.60	52.50	36.90	15.90
→ RATCH	All	4,060.00	2,853.60	1,229.60	1,015.00	713.40	307.40
→ RS	All	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
→ S	All	245.00	172.20	74.20	61.25	43.05	18.55
→ SAMART	All	1,715.00	1,205.40	519.40	428.75	301.35	129.85
→ SAWAD	All	11,200.00	7,872.00	3,392.00	2,800.00	1,968.00	848.00
→ SCB	All	11,900.00	8,364.00	3,604.00	2,975.00	2,091.00	901.00
→ SCC	All	28,875.00	20,295.00	8,745.00	7,218.75	5,073.75	2,186.25
→ SGP	All	1,015.00	713.40	307.40	253.75	178.35	76.85
→ SIRI	All	140.00	98.40	42.40	35.00	24.60	10.60
→ SPALI	All	2,520.00	1,771.20	763.20	630.00	442.80	190.80
→ SPCG	All	1,715.00	1,205.40	519.40	428.75	301.35	129.85
→ SPRC	All	1,540.00	1,082.40	466.40	385.00	270.60	116.60
→ STA	All	8,015.00	5,633.40	2,427.40	2,003.75	1,408.35	606.85
→ STEC	All	1,715.00	1,205.40	519.40	428.75	301.35	129.85
→ 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
→ TASC0	All	2,800.00	1,968.00	848.00	700.00	492.00	212.00
→ TCAP	All	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
→ THAI	All	1,155.00	811.80	349.80	288.75	202.95	87.45
→ 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	1,960.00	1,377.60	593.60	490.00	344.40	148.40
→ THG	All	1,645.00	1,156.20	498.20	411.25	289.05	124.55
→ TISCO	All	9,135.00	6,420.60	2,766.60	2,283.75	1,605.15	691.65
→ TKN	All	1,575.00	1,107.00	477.00	393.75	276.75	119.25
→ TOA	All	175.00	123.00	53.00	43.75	30.75	13.25
→ TOP	All	3,045.00	2,140.20	922.20	761.25	535.05	230.55
→ TPIPL	All	7,315.00	5,141.40	2,215.40	1,828.75	1,285.35	553.85
→ TPIPP	All	245.00	172.20	74.20	61.25	43.05	18.55
→ TQM	All	315.00	221.40	95.40	78.75	55.35	23.85
→ TRUE	All	18,025.00	12,669.00	5,459.00	4,506.25	3,167.25	1,364.75
→ TTA	All	315.00	221.40	95.40	78.75	55.35	23.85
→ TTB	All	3,185.00	2,238.60	964.60	796.25	559.65	241.15
→ TTCL	All	1,155.00	811.80	349.80	288.75	202.95	87.45
→ TTW	All	805.00	565.80	243.80	201.25	141.45	60.95
→ TU	All	1,295.00	910.20	392.20	323.75	227.55	98.05
→ TVO	All	3,115.00	2,189.40	943.40	778.75	547.35	235.85
→ UNIQ	All	875.00	615.00	265.00	218.75	153.75	66.25
→ VGI	All	1,015.00	713.40	307.40	253.75	178.35	76.85
→ VNG	All	1,785.00	1,254.60	540.60	446.25	313.65	135.15
→ VNT	All	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
→ WHA	All	385.00	270.60	116.60	96.25	67.65	29.15
→ WHAUP	All	455.00	319.80	137.80	113.75	79.95	34.45

UNDERLYING		OUTRIGHT			SPREAD Margin		
		IM	MM	FM	IM	MM	FM
SECTOR FUTURES							
→	BANK Index Futures	37,625.00	26,445.00	11,395.00	9,406.25	6,611.25	2,848.75
→	COMM Index Futures	20,300.00	14,268.00	6,148.00	5,075.00	3,567.00	1,537.00
→	ENERG Index Futures	17,675.00	12,423.00	5,353.00	4,418.75	3,105.75	1,338.25
→	FOOD Index Futures	7,210.00	5,067.60	2,183.60	1,802.50	1,266.90	545.90
→	ICT Index Futures	6,335.00	4,452.60	1,918.60	1,583.75	1,113.15	479.65
ARGRICULTURE FUTURES							
→	Japanese Rubber (JRF)	6,755.00	4,747.80	2,045.80	6,755.00	4,747.80	2,045.80
→	RSS3/3D Futures	39,550.00	27,798.00	11,978.00	39,550.00	27,798.00	11,978.00
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					
AP	M21X U21X Z21X H22X	1,006					
BCPG	M21X U21X	1,014					
ERW	M21X U21X Z21X H22X	1,558					
GLOBAL	M21X U21X Z21X	1,045					
GULF(X)	M21X	1,011					
THANI	M21X	1,342					