

MARGIN REQUIREMENT

Unit : Baht / Contract

Effective from 16 June 2021 onwards

UNDERLYING		OUTRIGHT			SPREAD Margin		
		IM	MM	FM	IM	MM	FM
INDEX FUTURES							
↓ SET50 Futures (S50)		12,425.00	8,733.00	3,763.00	3,106.25	2,183.25	940.75
PRECIOUS METAL FUTURES							
↑ Gold Online Futures (GO)		26,775.00	18,819.00	8,109.00	6,693.75	4,704.75	2,027.25
↑ 10 Baht Gold Futures (GF10)		11,655.00	8,191.80	3,529.80	2,913.75	2,047.95	882.45
↑ 50 Baht Gold Futures (GF)		58,275.00	40,959.00	17,649.00	14,568.75	10,239.75	4,412.25
↑ Gold-D(GD)		8,505.00	5,977.80	2,575.80	17,010.00	11,955.60	5,151.60
↑ Silver Online Futures		9,380.00	6,592.80	2,840.80	18,760.00	13,185.60	5,681.60
CURRENCY & INTEREST RATE FUTURES							
→ USD Futures		490.00	344.40	148.40	122.50	86.10	37.10
↓ 5Y Government Bond		5,355.00	3,763.80	1,621.80	1,338.75	940.95	405.45
→ 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		420.00	295.20	127.20	105.00	73.80	31.80
↓ ADVANC All		8,470.00	5,953.20	2,565.20	2,117.50	1,488.30	641.30
↓ AEONTS All		29,050.00	20,418.00	8,798.00	7,262.50	5,104.50	2,199.50
↓ 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		6,195.00	4,354.20	1,876.20	1,548.75	1,088.55	469.05
↓ AP M21X U21X Z21X H22X		985.25	692.49	298.39	246.47	173.23	74.65
→ AWC All		595.00	418.20	180.20	148.75	104.55	45.05
↓ BA All		1,015.00	713.40	307.40	253.75	178.35	76.85
↓ BAM All		1,365.00	959.40	413.40	341.25	239.85	103.35
→ BANPU All		1,925.00	1,353.00	583.00	481.25	338.25	145.75
↓ BAY All		4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
↓ BBL All		11,620.00	8,167.20	3,519.20	2,905.00	2,041.80	879.80
↓ BCH All		2,030.00	1,426.80	614.80	507.50	356.70	153.70
↓ BCP All		2,975.00	2,091.00	901.00	743.75	522.75	225.25
↓ BCPG M21X U21X		1,561.00	1,097.16	472.76	390.39	274.39	118.23
↓ BCPG (Z21 onwards)*		1,540.00	1,082.40	466.40	385.00	270.60	116.60
↓ BDMS All		1,680.00	1,180.80	508.80	420.00	295.20	127.20
→ BEAUTY All		280.00	196.80	84.80	70.00	49.20	21.20
↑ BEC All		1,435.00	1,008.60	434.60	358.75	252.15	108.65
↓ BEM All		525.00	369.00	159.00	131.25	92.25	39.75
↓ BGRIM All		4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
↓ BH All		12,425.00	8,733.00	3,763.00	3,106.25	2,183.25	940.75
↓ BJC All		3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
↑ BLA All		4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
→ BLAND All		140.00	98.40	42.40	35.00	24.60	10.60
↓ BPP All		1,820.00	1,279.20	551.20	455.00	319.80	137.80
↓ BTS All		735.00	516.60	222.60	183.75	129.15	55.65
↓ CBG All		14,070.00	9,889.20	4,261.20	3,517.50	2,472.30	1,065.30
↓ CENTEL All		5,110.00	3,591.60	1,547.60	1,277.50	897.90	386.90
↑ CHG All		350.00	246.00	106.00	87.50	61.50	26.50
↑ CK All		1,855.00	1,303.80	561.80	463.75	325.95	140.45
↑ CKP All		735.00	516.60	222.60	183.75	129.15	55.65
↑ COM7 All		10,430.00	7,330.80	3,158.80	2,607.50	1,832.70	789.70
↑ CPALL All		6,650.00	4,674.00	2,014.00	1,662.50	1,168.50	503.50
↓ CPF All		2,450.00	1,722.00	742.00	612.50	430.50	185.50
↓ CPN All		5,670.00	3,985.20	1,717.20	1,417.50	996.30	429.30
↓ CRC All		3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
→ DELTA All		120,575.00	84,747.00	36,517.00	30,143.75	21,186.75	9,129.25
↓ DTAC All		2,905.00	2,041.80	879.80	726.25	510.45	219.95
↓ EA All		7,560.00	5,313.60	2,289.60	1,890.00	1,328.40	572.40
↓ EASTW All		525.00	369.00	159.00	131.25	92.25	39.75
↓ EGCO All		13,230.00	9,298.80	4,006.80	3,307.50	2,324.70	1,001.70
→ EPG All		1,505.00	1,057.80	455.80	376.25	264.45	113.95
↑ ERW (M22 onwards)*		525.00	369.00	159.00	131.25	92.25	39.75
→ ESSO All		1,225.00	861.00	371.00	306.25	215.25	92.75
↓ GFPT All		1,050.00	738.00	318.00	262.50	184.50	79.50
↓ GLOBAL M21X U21X Z21X		2,815.75	1,979.07	852.77	704.07	494.86	213.23
↓ GLOBAL (H22 onwards)*		2,695.00	1,894.20	816.20	673.75	473.55	204.05
↓ GPSC All		7,805.00	5,485.80	2,363.80	1,951.25	1,371.45	590.95
↓ GULF(X) M21X		3,468.50	2,437.86	1,050.46	866.93	609.33	262.56
↓ GULF (U21 onwards)*		3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
↓ GUNKUL All		420.00	295.20	127.20	105.00	73.80	31.80
↓ HANA All		8,680.00	6,100.80	2,628.80	2,170.00	1,525.20	657.20
↓ HMPRO All		1,435.00	1,008.60	434.60	358.75	252.15	108.65
↓ ICHI All		1,820.00	1,279.20	551.20	455.00	319.80	137.80
↓ INTUCH All		4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
↓ IRPC All		490.00	344.40	148.40	122.50	86.10	37.10
↑ ITD All		560.00	393.60	169.60	140.00	98.40	42.40
↓ IVL All		6,685.00	4,698.60	2,024.60	1,671.25	1,174.65	506.15

UNDERLYING		OUTRIGHT			SPREAD Margin		
SINGLE STOCK FUTURES		IM	MM	FM	IM	MM	FM
inc.Block Trade Transaction per Ct.							
→ JAS	All	280.00	196.80	84.80	70.00	49.20	21.20
↓ JMT	All	5,635.00	3,960.60	1,706.60	1,408.75	990.15	426.65
↓ KBANK	All	14,525.00	10,209.00	4,399.00	3,631.25	2,552.25	1,099.75
↑ KCE	All	9,940.00	6,986.40	3,010.40	2,485.00	1,746.60	752.60
↓ KEX	All	5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
↓ KKP	All	6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10
↓ KTB	All	945.00	664.20	286.20	236.25	166.05	71.55
↑ KTC	All	11,515.00	8,093.40	3,487.40	2,878.75	2,023.35	871.85
↓ LH	All	630.00	442.80	190.80	157.50	110.70	47.70
↑ LPN	All	630.00	442.80	190.80	157.50	110.70	47.70
↓ M	All	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
↓ MAJOR	All	2,730.00	1,918.80	826.80	682.50	479.70	206.70
↓ MBK	All	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↓ MEGA	All	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
↓ MINT	All	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
↓ MTC	All	6,790.00	4,772.40	2,056.40	1,697.50	1,193.10	514.10
↓ OR	All	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
→ ORI	All	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ OSP	All	3,220.00	2,263.20	975.20	805.00	565.80	243.80
↓ PLANB	All	805.00	565.80	243.80	201.25	141.45	60.95
↓ PRM	All	1,085.00	762.60	328.60	271.25	190.65	82.15
↑ PSH	All	1,330.00	934.80	402.80	332.50	233.70	100.70
↓ PSL	All	3,255.00	2,287.80	985.80	813.75	571.95	246.45
↓ PTG	All	1,855.00	1,303.80	561.80	463.75	325.95	140.45
↓ PTT	All	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
↓ PITTEP	All	11,690.00	8,216.40	3,540.40	2,922.50	2,054.10	885.10
↓ PITGIC	All	7,245.00	5,092.20	2,194.20	1,811.25	1,273.05	548.55
↓ QH	All	175.00	123.00	53.00	43.75	30.75	13.25
↓ RATCH	All	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
↓ RS	All	3,220.00	2,263.20	975.20	805.00	565.80	243.80
↑ S	All	280.00	196.80	84.80	70.00	49.20	21.20
↓ SAMART	All	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↓ SAWAD	All	9,660.00	6,789.60	2,925.60	2,415.00	1,697.40	731.40
↓ SCB	All	10,815.00	7,601.40	3,275.40	2,703.75	1,900.35	818.85
↑ SCC	All	30,450.00	21,402.00	9,222.00	7,612.50	5,350.50	2,305.50
↓ SCGP	All	5,110.00	3,591.60	1,547.60	1,277.50	897.90	386.90
↑ SGP	All	1,260.00	885.60	381.60	315.00	221.40	95.40
↑ SIRI	All	315.00	221.40	95.40	78.75	55.35	23.85
↓ SPALI	All	2,275.00	1,599.00	689.00	568.75	399.75	172.25
↓ SPCG	All	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↑ SPRC	All	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↓ STA	All	7,525.00	5,289.00	2,279.00	1,881.25	1,322.25	569.75
↑ STEC	All	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↑ STGT	All	4,060.00	2,853.60	1,229.60	1,015.00	713.40	307.40
→ STPI	All	735.00	516.60	222.60	183.75	129.15	55.65
↓ SUPER	All	140.00	98.40	42.40	35.00	24.60	10.60
↓ TASCO	All	2,660.00	1,869.60	805.60	645.00	467.40	201.40
↓ TCAP	All	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
→ THAI	All	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ THANI	M2IX	658.00	462.48	199.28	164.40	115.55	49.79
↓ THANI	(U21 onwards)*	490.00	344.40	148.40	122.50	86.10	37.10
↑ THCOM	All	2,065.00	1,451.40	625.40	516.25	362.85	156.35
↓ THG	All	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ TISCO	All	8,190.00	5,756.40	2,480.40	2,047.50	1,439.10	620.10
↓ TKN	All	1,190.00	836.40	360.40	297.50	209.10	90.10
↑ TOA	All	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
↓ TOP	All	7,140.00	5,018.40	2,162.40	1,785.00	1,254.60	540.60
↓ TPIPL	All	210.00	147.60	63.60	52.50	36.90	15.90
↓ TPIPP	All	280.00	196.80	84.80	70.00	49.20	21.20
↓ TQM	All	15,960.00	11,217.60	4,833.60	3,990.00	2,804.40	1,208.40
↓ TRUE	All	280.00	196.80	84.80	70.00	49.20	21.20
↑ TTA	All	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
↓ TTB	All	140.00	98.40	42.40	35.00	24.60	10.60
↓ TTCL	All	980.00	688.80	296.80	245.00	172.20	74.20
↓ TTW	All	770.00	541.20	233.20	192.50	135.30	58.30
↑ TU	All	1,855.00	1,303.80	561.80	463.75	325.95	140.45
↑ TVO	All	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
↑ UNIQ	All	1,400.00	984.00	424.00	350.00	246.00	106.00
↓ VGI	All	875.00	615.00	265.00	218.75	153.75	66.25
↓ VNG	All	1,400.00	984.00	424.00	350.00	246.00	106.00
↓ VNT	All	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
↓ WHA	All	350.00	246.00	106.00	87.50	61.50	26.50
↓ WHAUP	All	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	32,200.00	22,632.00	9,752.00	8,050.00	5,658.00	2,438.00
↓	COMM Index Futures	19,075.00	13,407.00	5,777.00	4,768.75	3,351.75	1,444.25
↓	ENERG Index Futures	16,450.00	11,562.00	4,982.00	4,112.50	2,890.50	1,245.50
↓	FOOD Index Futures	7,140.00	5,018.40	2,162.40	1,785.00	1,254.60	540.60
↓	ICT Index Futures	6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10
ARGRICULTURE FUTURES							
↑	Japanese Rubber (JRF)	7,000.00	4,920.00	2,120.00	7,000.00	4,920.00	2,120.00
↑	RSS3/3D Futures	40,950.00	28,782.00	12,402.00	40,950.00	28,782.00	12,402.00
ความหมายของอัตราแลกเปลี่ยน							
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					