

MARGIN REQUIREMENT

UNDERLYING		OUTRIGHT			Effective from 10 August 2021 onwards		
		IM	MM	FM	SPREAD Margin		
		IM	MM	FM	IM	MM	FM
INDEX FUTURES							
↓	SET50 Futures (S50)	10,395.00	7,306.20	3,148.20	2,598.75	1,826.55	787.05
PRECIOUS METAL FUTURES							
↑	50 Baht Gold Futures (GF)	55,300.00	38,868.00	16,748.00	13,825.00	9,717.00	4,187.00
↑	10 Baht Gold Futures (GF10)	11,060.00	7,773.60	3,349.60	2,765.00	1,943.40	837.40
↓	Gold-D(GD)	8,015.00	5,633.40	2,427.40	16,030.00	11,266.80	4,854.80
↓	Gold Online Futures (GO)	24,500.00	17,220.00	7,420.00	6,125.00	4,305.00	1,855.00
↓	Silver Online Futures	8,575.00	6,027.00	2,597.00	17,150.00	12,054.00	5,194.00
CURRENCY & INTEREST RATE FUTURES							
↓	USD Futures	455.00	319.80	137.80	113.75	79.95	34.45
↑	5Y Government Bond	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
⇒	3M BIBOR	1,120.00	787.20	339.20	2,240.00	1,574.40	678.40
SINGLE STOCK FUTURES <small>inc.Block Trade Transaction per Ct.</small>							
↓	AAV All	385.00	270.60	116.60	96.25	67.65	29.15
↓	ADVANC All	7,910.00	5,559.60	2,395.60	1,977.50	1,389.90	598.90
↓	AEONTS All	25,725.00	18,081.00	7,791.00	6,431.25	4,520.25	1,947.75
↓	AMATA All	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↓	AOT All	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
↓	AP U21X Z21X H22X	810.25	569.49	245.39	202.46	142.30	61.32
↓	AP (M22 onwards)**	805.00	565.80	243.80	201.25	141.45	60.95
↓	AWC All	490.00	344.40	148.40	122.50	86.10	37.10
↓	BA All	2,205.00	1,549.80	667.80	551.25	387.45	166.95
↓	BAM All	1,365.00	959.40	413.40	341.25	239.85	103.35
↓	BANPU All	2,240.00	1,574.40	678.40	560.00	393.60	169.60
↓	BAY All	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
↓	BBL All	9,520.00	6,691.20	2,883.20	2,380.00	1,672.80	720.80
↓	BCH All	2,205.00	1,549.80	667.80	551.25	387.45	166.95
↓	BCP All	2,695.00	1,894.20	816.20	673.75	473.55	204.05
↓	BCPG U21X	1,384.25	972.93	419.23	346.03	243.21	104.80
↓	BCPG (Z21 onwards)**	1,365.00	959.40	413.40	341.25	239.85	103.35
↓	BDMS All	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↓	BEAUTY All	210.00	147.60	63.60	52.50	36.90	15.90
↓	BEC All	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↓	BEM All	525.00	369.00	159.00	131.25	92.25	39.75
↓	BGRIM All	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
↓	BH All	11,095.00	7,798.20	3,360.20	2,773.75	1,949.55	840.05
↓	BJC All	3,185.00	2,238.60	964.60	796.25	559.65	241.15
↓	BLA All	3,290.00	2,312.40	996.40	822.50	578.10	249.10
↓	BLAND All	105.00	73.80	31.80	26.25	18.45	7.95
↓	BPP All	1,680.00	1,180.80	508.80	420.00	295.20	127.20
↓	BTS All	665.00	467.40	201.40	166.25	116.85	50.35
↑	CBG All	15,365.00	10,799.40	4,653.40	3,841.25	2,699.85	1,163.35
↓	CENTEL All	4,655.00	3,271.80	1,409.80	1,163.75	817.95	352.45
↑	CHG All	420.00	295.20	127.20	105.00	73.80	31.80
↓	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	8,330.00	5,854.80	2,522.80	2,082.50	1,463.70	630.70
↓	CPALL All	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
↓	CPF All	2,170.00	1,525.20	657.20	542.50	381.30	164.30
↓	CPN All	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
↓	CRC All	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
↑	DELTA All	130,375.00	91,635.00	39,485.00	32,593.75	22,908.75	9,871.25
↑	DTAC All	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
↓	EA All	7,035.00	4,944.60	2,130.60	1,758.75	1,236.15	532.65
⇒	EASTW All	490.00	344.40	148.40	122.50	86.10	37.10
↓	EGCO All	12,285.00	8,634.60	3,720.60	3,071.25	2,158.65	930.15
↑	EPG All	1,435.00	1,008.60	434.60	358.75	252.15	108.65
↓	ERW (M22 onwards)**	455.00	319.80	137.80	113.75	79.95	34.45
↓	ESSO All	1,050.00	738.00	318.00	262.50	184.50	79.50
↑	GFPT All	1,190.00	836.40	360.40	297.50	209.10	90.10
↑	GLOBAL U21X Z21X	2,707.25	1,902.81	819.91	676.64	475.58	204.92
↑	GLOBAL (H22 onwards)**	2,590.00	1,820.40	784.40	647.50	455.10	196.10
↓	GPSC All	7,385.00	5,190.60	2,236.60	1,846.25	1,297.65	559.15
↓	GULF All	3,150.00	2,214.00	954.00	787.50	553.50	238.50
↓	GUNKUL All	595.00	418.20	180.20	148.75	104.55	45.05
↑	HANA All	10,745.00	7,552.20	3,254.20	2,686.25	1,888.05	813.55
↓	HMPRO All	1,330.00	934.80	402.80	332.50	233.70	100.70
↓	ICHI All	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↓	INTUCH All	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
↓	IRPC All	420.00	295.20	127.20	105.00	73.80	31.80
⇒	ITD All	560.00	393.60	169.60	140.00	98.40	42.40
↓	IVL All	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85

UNDERLYING		OUTRIGHT			SPREAD Margin			
		IM	MM	FM	IM	MM	FM	
SINGLE STOCK FUTURES <small>inc. Block Trade Transaction per Ct.</small>								
↓	JAS	All	385.00	270.60	116.60	96.25	67.65	29.15
↓	JMT	All	5,355.00	3,763.80	1,621.80	1,338.75	940.95	405.45
↓	KBANK	All	11,340.00	7,970.40	3,434.40	2,835.00	1,992.60	858.60
↑	KCE	All	10,745.00	7,552.20	3,254.20	2,686.25	1,888.05	813.55
↓	KEX	All	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
↓	KKP	All	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
⇒	KTB	All	840.00	590.40	254.40	210.00	147.60	63.60
⇒	KTC	All	9,100.00	6,396.00	2,756.00	2,275.00	1,599.00	689.00
↓	LH	All	595.00	418.20	180.20	148.75	104.55	45.05
↓	LPN	All	525.00	369.00	159.00	131.25	92.25	39.75
↓	M	All	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
↓	MAJOR	All	2,975.00	2,091.00	901.00	743.75	522.75	225.25
↓	MBK	All	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↑	MEGA	All	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
↓	MINT	All	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
↓	MTC	All	6,125.00	4,305.00	1,855.00	1,531.25	1,076.25	463.75
↓	OR	All	2,940.00	2,066.40	890.40	735.00	516.60	222.60
↓	ORI	All	945.00	664.20	286.20	236.25	166.05	71.55
↓	OSP	All	3,150.00	2,214.00	954.00	787.50	553.50	238.50
↓	PLANB	All	735.00	516.60	222.60	183.75	129.15	55.65
↓	PRM	All	910.00	639.60	275.60	227.50	159.90	68.90
↓	PSH	All	1,155.00	811.80	349.80	288.75	202.95	87.45
↓	PSL	All	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
↓	PTG	All	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↓	PTT	All	2,940.00	2,066.40	890.40	735.00	516.60	222.60
↓	PTTEP	All	10,290.00	7,232.40	3,116.40	2,572.50	1,808.10	779.10
↓	PTTGC	All	5,670.00	3,985.20	1,717.20	1,417.50	996.30	429.30
↑	QH	All	210.00	147.60	63.60	52.50	36.90	15.90
↓	RATCH	All	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
↓	RS	All	2,380.00	1,672.80	720.80	595.00	418.20	180.20
↓	S	All	245.00	172.20	74.20	61.25	43.05	18.55
↓	SAMART	All	1,295.00	910.20	392.20	323.75	227.55	98.05
↓	SAWAD	All	7,910.00	5,559.60	2,395.60	1,977.50	1,389.90	598.90
↓	SCB	All	9,205.00	6,469.80	2,787.80	2,301.25	1,617.45	696.95
↓	SCC	All	27,300.00	19,188.00	8,268.00	6,825.00	4,797.00	2,067.00
↑	SCGP	All	5,110.00	3,591.60	1,547.60	1,277.50	897.90	386.90
↓	SGP	All	980.00	688.80	296.80	245.00	172.20	74.20
↓	SIRI	All	210.00	147.60	63.60	52.50	36.90	15.90
↓	SPALI	All	2,030.00	1,426.80	614.80	507.50	356.70	153.70
↓	SPCG	All	1,330.00	934.80	402.80	332.50	233.70	100.70
↓	SPRC	All	1,295.00	910.20	392.20	323.75	227.55	98.05
↓	STA	All	5,635.00	3,960.60	1,706.60	1,408.75	990.15	426.65
↓	STEC	All	1,400.00	984.00	424.00	350.00	246.00	106.00
↑	STGT	All	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
↓	STPI	All	595.00	418.20	180.20	148.75	104.55	45.05
↓	SUPER	All	105.00	73.80	31.80	26.25	18.45	7.95
↓	TASCO	All	2,380.00	1,672.80	720.80	595.00	418.20	180.20
↓	TCAP	All	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
⇒	THAI	All	1,155.00	811.80	349.80	288.75	202.95	87.45
↑	THANI	All	560.00	393.60	169.60	140.00	98.40	42.40
↓	THCOM	All	2,030.00	1,426.80	614.80	507.50	356.70	153.70
⇒	THG	All	2,800.00	1,968.00	848.00	700.00	492.00	212.00
↓	TISCO	All	7,350.00	5,166.00	2,226.00	1,837.50	1,291.50	556.50
↓	TKN	All	1,015.00	713.40	307.40	253.75	178.35	76.85
↓	TOA	All	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
↓	TOP	All	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
⇒	TPIPL	All	175.00	123.00	53.00	43.75	30.75	13.25
⇒	TPIPP	All	245.00	172.20	74.20	61.25	43.05	18.55
↓	TQM	All	14,000.00	9,840.00	4,240.00	3,500.00	2,460.00	1,060.00
↓	TRUE	All	245.00	172.20	74.20	61.25	43.05	18.55
↓	TTA	All	2,870.00	2,017.20	869.20	717.50	504.30	217.30
↓	TTB	All	105.00	73.80	31.80	26.25	18.45	7.95
↓	TTCL	All	735.00	516.60	222.60	183.75	129.15	55.65
↓	TTW	All	700.00	492.00	212.00	175.00	123.00	53.00
↑	TU	All	2,555.00	1,795.80	773.80	638.75	448.95	193.45
↓	TVO	All	3,185.00	2,238.60	964.60	796.25	559.65	241.15
↓	UNIQ	All	1,050.00	738.00	318.00	262.50	184.50	79.50
↓	VGI	All	770.00	541.20	233.20	192.50	135.30	58.30
↑	VNG	All	1,155.00	811.80	349.80	288.75	202.95	87.45
↓	VNT	All	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
↓	WHA	All	315.00	221.40	95.40	78.75	55.35	23.85
↓	WHAUP	All	315.00	221.40	95.40	78.75	55.35	23.85

UNDERLYING	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
SECTOR FUTURES						
BANK Index Futures	25,025.00	17,589.00	7,579.00	6,256.25	4,397.25	1,894.75
COMM Index Futures	18,200.00	12,792.00	5,512.00	4,550.00	3,198.00	1,378.00
ENERG Index Futures	14,245.00	10,012.20	4,314.20	3,561.25	2,503.05	1,078.55
FOOD Index Futures	7,000.00	4,920.00	2,120.00	1,750.00	1,230.00	530.00
ICT Index Futures	5,845.00	4,108.20	1,770.20	1,461.25	1,027.05	442.55
AGRICULTURE FUTURES						
Japanese Rubber (JRF)	6,020.00	4,231.20	1,823.20	6,020.00	4,231.20	1,823.20
RSS3/3D Futures	35,175.00	24,723.00	10,653.00	35,175.00	24,723.00	10,653.00
<small>ตามหมายของอัตราแลกเปลี่ยน</small>						
สัญญา SINGLE STOCK FUTURES ที่ต่อท้าย X,Y หรือ Z จะเป็นสัญญาที่ CORPORATE ACTION มี Multiplier เปลี่ยนไปดังต่อไปนี้						
UNDERLYING	CORPORATE ACTION SERIES	MULTIPLIER				
AP	U21X Z21X H22X	1,006				
BCPG	U21X	1,014				
ERW	U21X Z21X H22X	1,558				
GLOBAL	U21X Z21X	1,045				