

MARGIN REQUIREMENT

Unit : Baht / Contract				Effective from 28 December 2021 onwards		
UNDERLYING	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
⇒ SET50	8,015.00	5,633.40	2,427.40	2,003.75	1,408.35	606.85
PRECIOUS METAL FUTURES						
⇒ 50 Baht Gold	50,575.00	35,547.00	15,317.00	12,643.75	8,886.75	3,829.25
⇒ 10 Baht Gold	10,115.00	7,109.40	3,063.40	2,528.75	1,777.35	765.85
⇒ Gold-D	7,350.00	5,166.00	2,226.00	14,700.00	10,332.00	4,452.00
⇒ Gold Online	21,350.00	15,006.00	6,466.00	5,337.50	3,751.50	1,616.50
⇒ Silver Online	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
CURRENCY & INTEREST RATE FUTURES						
⇒ USD	700.00	492.00	212.00	175.00	123.00	53.00
⇒ 5Y Government Bond	4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
⇒ 3M BIBOR	525.00	369.00	159.00	1,050.00	738.00	318.00
SINGLE STOCK FUTURES <small>inc.Block Trade Transaction per Ct.</small>						
⇒ AAV Z21X H22X M22X U22X	350.00	246.00	106.00	88.37	62.11	26.76
⇒ ADVANC All	13,405.00	9,421.80	4,059.80	3,351.25	2,355.45	1,014.95
⇒ AEONTS All	22,050.00	15,498.00	6,678.00	5,512.50	3,874.50	1,669.50
⇒ AMATA All	1,820.00	1,279.20	551.20	455.00	319.80	137.80
⇒ AOT All	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
⇒ AP Z21X H22X	775.25	544.89	234.79	193.66	136.11	58.65
⇒ AP (M22 onwards)**	770.00	541.20	233.20	192.50	135.30	58.30
⇒ AWC All	420.00	295.20	127.20	105.00	73.80	31.80
⇒ BA All	1,715.00	1,205.40	519.40	428.75	301.35	129.85
⇒ BAM All	1,540.00	1,082.40	466.40	385.00	270.60	116.60
⇒ BANPU Z21X H22X M22X	1,786.75	1,255.83	541.13	446.61	313.90	135.26
⇒ BANPU (U22 onwards)**	1,505.00	1,057.80	455.80	376.25	264.45	113.95
⇒ BAY All	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
⇒ BBL All	8,365.00	5,879.40	2,533.40	2,091.25	1,469.85	633.35
⇒ BCH All	1,785.00	1,254.60	540.60	446.25	313.65	135.15
⇒ BCP All	2,660.00	1,869.60	805.60	665.00	467.40	201.40
⇒ BCPG All	1,085.00	762.60	328.60	271.25	190.65	82.15
⇒ BDMS All	1,295.00	910.20	392.20	323.75	227.55	98.05
⇒ BEAUTY All	210.00	147.60	63.60	52.50	36.90	15.90
⇒ BEC All	1,785.00	1,254.60	540.60	446.25	313.65	135.15
⇒ BEM All	595.00	418.20	180.20	148.75	104.55	45.05
⇒ BGRIM All	2,765.00	1,943.40	837.40	691.25	485.85	209.35
⇒ BH All	12,250.00	8,610.00	3,710.00	3,062.50	2,152.50	927.50
⇒ BJC All	2,870.00	2,017.20	869.20	717.50	504.30	217.30
⇒ BLA All	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
⇒ BLAND All	105.00	73.80	31.80	26.25	18.45	7.95
⇒ BPP All	1,260.00	885.60	381.60	315.00	221.40	95.40
⇒ BTS All	595.00	418.20	180.20	148.75	104.55	45.05
⇒ CBG All	10,780.00	7,576.80	3,264.80	2,695.00	1,894.20	816.20
⇒ CENTEL All	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
⇒ CHG All	315.00	221.40	95.40	78.75	55.35	23.85
⇒ CK All	1,855.00	1,303.80	561.80	463.75	325.95	140.45
⇒ CKP All	560.00	393.60	169.60	140.00	98.40	42.40
⇒ COM7 All	7,980.00	5,608.80	2,416.80	1,995.00	1,402.20	604.20
⇒ CPALL All	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
⇒ CPF All	1,505.00	1,057.80	455.80	376.25	264.45	113.95
⇒ CPN All	5,145.00	3,616.20	1,558.20	1,286.25	904.05	389.55
⇒ CRC All	3,290.00	2,312.40	996.40	822.50	578.10	249.10
⇒ DELTA All	117,250.00	82,410.00	35,510.00	29,312.50	20,602.50	8,877.50
⇒ DTAC All	6,265.00	4,403.40	1,897.40	1,566.25	1,100.85	474.35
⇒ EA All	6,615.00	4,649.40	2,003.40	1,653.75	1,162.35	500.85
⇒ EASTW All	420.00	295.20	127.20	105.00	73.80	31.80
⇒ EGCO All	10,185.00	7,158.60	3,084.60	2,546.25	1,789.65	771.15
⇒ EPG All	1,330.00	934.80	402.80	332.50	233.70	100.70
⇒ ERW Z21X H22X	654.50	460.02	198.22	163.59	114.98	49.54
⇒ ERW (M22 onwards)**	420.00	295.20	127.20	105.00	73.80	31.80
⇒ ESSO All	805.00	565.80	243.80	201.25	141.45	60.95
⇒ GFPT All	1,050.00	738.00	318.00	262.50	184.50	79.50
⇒ GLOBAL Z21X	2,047.50	1,439.10	620.10	512.05	359.90	155.08
⇒ GLOBAL (H22 onwards)**	1,960.00	1,377.60	593.60	490.00	344.40	148.40
⇒ GPSC All	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
⇒ GULF All	3,220.00	2,263.20	975.20	805.00	565.80	243.80
⇒ GUNKUL All	560.00	393.60	169.60	140.00	98.40	42.40
⇒ HANA All	10,710.00	7,527.60	3,243.60	2,677.50	1,881.90	810.90
⇒ HMPRO All	1,470.00	1,033.20	445.20	367.50	258.30	111.30
⇒ ICHI All	1,225.00	861.00	371.00	306.25	215.25	92.75
⇒ INTUCH All	7,035.00	4,944.60	2,130.60	1,758.75	1,236.15	532.65
⇒ IRPC All	315.00	221.40	95.40	78.75	55.35	23.85
⇒ ITD All	315.00	221.40	95.40	78.75	55.35	23.85
⇒ IVL All	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65

UNDERLYING		OUTRIGHT			SPREAD Margin			
		IM	MM	FM	IM	MM	FM	
SINGLE STOCK FUTURES <small>inc. Block Trade Transaction per Ct.</small>								
↑	JAS	All	420.00	295.20	127.20	105.00	73.80	31.80
⇒	JMT	Z21X H22X M22X U22X	6,522.25	4,584.21	1,975.31	1,630.72	1,146.16	493.88
⇒	KBANK	All	12,810.00	9,003.60	3,879.60	3,202.50	2,250.90	969.90
⇒	KCE	All	10,010.00	7,035.60	3,031.60	2,502.50	1,758.90	757.90
⇒	KEX	All	4,165.00	2,927.40	1,261.40	1,041.25	731.85	315.35
⇒	KKP	All	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
⇒	KTB	All	735.00	516.60	222.60	183.75	129.15	55.65
⇒	KTC	All	6,300.00	4,428.00	1,908.00	1,575.00	1,107.00	477.00
⇒	LH	All	525.00	369.00	159.00	131.25	92.25	39.75
⇒	LPN	All	350.00	246.00	106.00	87.50	61.50	26.50
⇒	M	All	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
⇒	MAJOR	All	2,625.00	1,845.00	795.00	656.25	461.25	198.75
⇒	MBK	All	1,435.00	1,008.60	434.60	358.75	252.15	108.65
⇒	MEGA	All	5,355.00	3,763.80	1,621.80	1,338.75	940.95	405.45
⇒	MINT	All	3,150.00	2,214.00	954.00	787.50	553.50	238.50
⇒	MTC	All	5,565.00	3,911.40	1,685.40	1,391.25	977.85	421.35
⇒	OR	All	1,820.00	1,279.20	551.20	455.00	319.80	137.80
⇒	ORI	All	1,225.00	861.00	371.00	306.25	215.25	92.75
⇒	OSP	All	2,415.00	1,697.40	731.40	603.75	424.35	182.85
⇒	PLANB	Z21X H22X M22X U22X	859.25	603.93	260.23	214.83	150.99	65.06
⇒	PRM	All	665.00	467.40	201.40	166.25	116.85	50.35
⇒	PSH	All	1,050.00	738.00	318.00	262.50	184.50	79.50
⇒	PSL	All	2,800.00	1,968.00	848.00	700.00	492.00	212.00
⇒	PTG	All	1,260.00	885.60	381.60	315.00	221.40	95.40
⇒	PTT	All	2,310.00	1,623.60	699.60	577.50	405.90	174.90
⇒	PTTEP	All	8,435.00	5,928.60	2,554.60	2,108.75	1,482.15	638.65
⇒	PTTGC	All	4,585.00	3,222.60	1,388.60	1,146.25	805.65	347.15
⇒	QH	All	175.00	123.00	53.00	43.75	30.75	13.25
⇒	RATCH	All	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
⇒	RS	All	2,065.00	1,451.40	625.40	516.25	362.85	156.35
⇒	S	All	210.00	147.60	63.60	52.50	36.90	15.90
⇒	SAMART	All	910.00	639.60	275.60	227.50	159.90	68.90
⇒	SAWAD	All	6,370.00	4,477.20	1,929.20	1,592.50	1,119.30	482.30
⇒	SCB	All	12,635.00	8,880.60	3,826.60	3,158.75	2,220.15	956.65
⇒	SCC	All	21,525.00	15,129.00	6,519.00	5,381.25	3,782.25	1,629.75
⇒	SCGP	All	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
⇒	SGP	All	1,225.00	861.00	371.00	306.25	215.25	92.75
⇒	SIRI	All	175.00	123.00	53.00	43.75	30.75	13.25
⇒	SPALI	All	1,750.00	1,230.00	530.00	437.50	307.50	132.50
⇒	SPCG	All	1,575.00	1,107.00	477.00	393.75	276.75	119.25
⇒	SPRC	All	1,120.00	787.20	339.20	280.00	196.80	84.80
⇒	STA	All	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
⇒	STEC	All	1,260.00	885.60	381.60	315.00	221.40	95.40
⇒	STGT	All	2,905.00	2,041.80	879.80	726.25	510.45	219.95
↑	STPI	All	1,120.00	787.20	339.20	280.00	196.80	84.80
⇒	SUPER	All	105.00	73.80	31.80	26.25	18.45	7.95
⇒	TASCO	All	1,400.00	984.00	424.00	350.00	246.00	106.00
⇒	TCAP	All	2,765.00	1,943.40	837.40	691.25	485.85	209.35
⇒	THAI	All	1,155.00	811.80	349.80	288.75	202.95	87.45
⇒	THANI	All	385.00	270.60	116.60	96.25	67.65	29.15
⇒	THCOM	All	1,785.00	1,254.60	540.60	446.25	313.65	135.15
⇒	THG	All	2,065.00	1,451.40	625.40	516.25	362.85	156.35
⇒	TISCO	All	5,810.00	4,083.60	1,759.60	1,452.50	1,020.90	439.90
⇒	TKN	All	770.00	541.20	233.20	192.50	135.30	58.30
⇒	TOA	All	2,975.00	2,091.00	901.00	743.75	522.75	225.25
⇒	TOP	All	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
⇒	TPIPL	All	175.00	123.00	53.00	43.75	30.75	13.25
⇒	TPIPP	All	175.00	123.00	53.00	43.75	30.75	13.25
⇒	TQM	All	9,135.00	6,420.60	2,766.60	2,283.75	1,605.15	691.65
⇒	TRUE	All	700.00	492.00	212.00	175.00	123.00	53.00
⇒	TTA	All	2,135.00	1,500.60	646.60	533.75	375.15	161.65
⇒	TTB	All	105.00	73.80	31.80	26.25	18.45	7.95
⇒	TTCL	All	700.00	492.00	212.00	175.00	123.00	53.00
⇒	TTW	All	525.00	369.00	159.00	131.25	92.25	39.75
⇒	TU	All	1,540.00	1,082.40	466.40	385.00	270.60	116.60
⇒	TVO	All	2,660.00	1,869.60	805.60	665.00	467.40	201.40
⇒	UNIQ	All	805.00	565.80	243.80	201.25	141.45	60.95
⇒	VGI	All	700.00	492.00	212.00	175.00	123.00	53.00
⇒	VNG	All	1,260.00	885.60	381.60	315.00	221.40	95.40
⇒	VNT	All	2,590.00	1,820.40	784.40	647.50	455.10	196.10
⇒	WHA	All	245.00	172.20	74.20	61.25	43.05	18.55
⇒	WHAUP	All	280.00	196.80	84.80	70.00	49.20	21.20

UNDERLYING	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
SECTOR FUTURES						
⇒ BANK	26,600.00	18,696.00	8,056.00	6,650.00	4,674.00	2,014.00
⇒ COMM	18,025.00	12,669.00	5,459.00	4,506.25	3,167.25	1,364.75
⇒ ENERG	10,010.00	7,035.60	3,031.60	2,502.50	1,758.90	757.90
⇒ FOOD	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
⇒ ICT	9,345.00	6,568.20	2,830.20	2,336.25	1,642.05	707.55
AGRICULTURE FUTURES						
⇒ Japanese Rubber	6,230.00	4,378.80	1,886.80	6,230.00	4,378.80	1,886.80
⇒ RSS3/3D Futures	29,575.00	20,787.00	8,957.00	29,575.00	20,787.00	8,957.00