

MARGIN REQUIREMENT						
Unit : Baht / Contract				Effective from 25 October 2022 onwards		
UNDERLYING	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
➔ SET50	6,860.00	4,821.60	2,077.60	1,715.00	1,205.40	519.40
PRECIOUS METAL FUTURES						
➔ 50 Baht Gold	49,350.00	34,686.00	14,946.00	12,337.50	8,671.50	3,736.50
➔ 10 Baht Gold	9,870.00	6,937.20	2,989.20	2,467.50	1,734.30	747.30
➔ Gold-D	6,860.00	4,821.60	2,077.60	13,720.00	9,643.20	4,155.20
➔ Gold Online	19,950.00	14,022.00	6,042.00	4,987.50	3,505.50	1,510.50
➔ Silver Online	6,825.00	4,797.00	2,067.00	1,706.25	1,199.25	516.75
CURRENCY & INTEREST RATE FUTURES						
➔ USD	1,015.00	713.40	307.40	253.75	178.35	76.85
➔ EUR/USD NEW	1,120.00	787.20	339.20	2,240.00	1,574.40	678.40
➔ USD/JPY NEW	1,400.00	984.00	424.00	2,800.00	1,968.00	848.00
➔ 5Y Government Bond	12,215.00	8,585.40	3,699.40	3,053.75	2,146.35	924.85
➔ 3M BIBOR	2,135.00	1,500.60	646.60	4,270.00	3,001.20	1,293.20
SECTOR FUTURES						
➔ BANK	22,050.00	15,498.00	6,678.00	5,512.50	3,874.50	1,669.50
➔ COMM	14,840.00	10,430.40	4,494.40	3,710.00	2,607.60	1,123.60
➔ ENERG	9,660.00	6,789.60	2,925.60	2,415.00	1,697.40	731.40
➔ FOOD	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
➔ ICT	8,680.00	6,100.80	2,628.80	2,170.00	1,525.20	657.20
AGRICULTURE FUTURES						
➔ Japanese Rubber	4,830.00	3,394.80	1,462.80	4,830.00	3,394.80	1,462.80
➔ RSS3/3D Futures	23,100.00	16,236.00	6,996.00	23,100.00	16,236.00	6,996.00
SINGLE STOCK FUTURES inc.Block Trade Transaction per Ct.						
➔ AAV All	315.00	221.40	95.40	78.75	55.35	23.85
➔ ADVANC All	11,760.00	8,265.60	3,561.60	2,940.00	2,066.40	890.40
➔ AEONTS All	11,480.00	8,068.80	3,476.80	2,870.00	2,017.20	869.20
➔ AMATA All	1,610.00	1,131.60	487.60	402.50	282.90	121.90
➔ AOT All	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
➔ AP All	945.00	664.20	286.20	236.25	166.05	71.55
➔ AWC All	490.00	344.40	148.40	122.50	86.10	37.10
➔ BA All	1,400.00	984.00	424.00	350.00	246.00	106.00
➔ BAM All	1,715.00	1,205.40	519.40	428.75	301.35	129.85
➔ BANPU All	1,260.00	885.60	381.60	315.00	221.40	95.40
➔ BAY All	2,240.00	1,574.40	678.40	560.00	393.60	169.60
➔ BBL All	7,805.00	5,485.80	2,363.80	1,951.25	1,371.45	590.95
➔ BCH All	1,400.00	984.00	424.00	350.00	246.00	106.00
➔ BCP All	2,870.00	2,017.20	869.20	717.50	504.30	217.30
➔ BCPG All	770.00	541.20	233.20	192.50	135.30	58.30
➔ BDMS All	1,715.00	1,205.40	519.40	428.75	301.35	129.85
➔ BEAUTY All	175.00	123.00	53.00	43.75	30.75	13.25
➔ BEC All	1,715.00	1,205.40	519.40	428.75	301.35	129.85
➔ BEM All	560.00	393.60	169.60	140.00	98.40	42.40
➔ BGRIM All	3,010.00	2,115.60	911.60	752.50	528.90	227.90
➔ BH All	17,850.00	12,546.00	5,406.00	4,462.50	3,136.50	1,351.50
➔ BJC All	2,205.00	1,549.80	667.80	551.25	387.45	166.95
➔ BLA All	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
➔ BLAND All	70.00	49.20	21.20	17.50	12.30	5.30
➔ BPP All	770.00	541.20	233.20	192.50	135.30	58.30
➔ BTS All	490.00	344.40	148.40	122.50	86.10	37.10
➔ CBG All	6,615.00	4,649.40	2,003.40	1,653.75	1,162.35	500.85
➔ CENTEL All	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
➔ CHG All	280.00	196.80	84.80	70.00	49.20	21.20
➔ CK All	1,540.00	1,082.40	466.40	385.00	270.60	116.60
➔ CKP All	385.00	270.60	116.60	96.25	67.65	29.15
➔ COM7 Z22X	5,740.00	4,034.40	1,738.40	1,435.00	1,008.60	434.60
➔ COM7 (H23 onwards)**	2,870.00	2,017.20	869.20	717.50	504.30	217.30
➔ CPALL All	2,905.00	2,041.80	879.80	726.25	510.45	219.95
➔ CPF All	1,330.00	934.80	402.80	332.50	233.70	100.70
➔ CPN All	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
➔ CRC All	3,220.00	2,263.20	975.20	805.00	565.80	243.80
➔ DELTA All	109,200.00	76,752.00	33,072.00	27,300.00	19,188.00	8,268.00
➔ DTAC All	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
➔ EA All	7,595.00	5,338.20	2,300.20	1,898.75	1,334.55	575.05
➔ EASTW All	525.00	369.00	159.00	131.25	92.25	39.75
➔ EGCO All	8,820.00	6,199.20	2,671.20	2,205.00	1,549.80	667.80
➔ EPG All	1,015.00	713.40	307.40	253.75	178.35	76.85
➔ ERW All	385.00	270.60	116.60	96.25	67.65	29.15
➔ ESSO All	1,645.00	1,156.20	498.20	411.25	289.05	124.55
➔ GFPT All	1,435.00	1,008.60	434.60	358.75	252.15	108.65
➔ GLOBAL Z22X	1,606.50	1,129.14	486.54	401.56	282.24	121.61
➔ GLOBAL (H23 onwards)**	1,540.00	1,082.40	466.40	385.00	270.60	116.60

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UNDERLYING		OUTRIGHT			SPREAD Margin		
		IM	MM	FM	IM	MM	FM
→ GPSC All		4,935.00	3,468.60	1,494.60	1,233.75	867.15	373.65
→ GULF All		3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
→ GUNKUL All		560.00	393.60	169.60	140.00	98.40	42.40
→ HANA All		4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
→ HMPRO All		1,015.00	713.40	307.40	253.75	178.35	76.85
→ ICHI All		840.00	590.40	254.40	210.00	147.60	63.60
→ INTUCH All		4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
→ IRPC All		245.00	172.20	74.20	61.25	43.05	18.55
→ ITD All		210.00	147.60	63.60	52.50	36.90	15.90
→ IVL All		3,290.00	2,312.40	996.40	822.50	578.10	249.10
→ JAS All		350.00	246.00	106.00	87.50	61.50	26.50
→ JMT All		7,560.00	5,313.60	2,289.60	1,890.00	1,328.40	572.40
→ KBANK All		9,695.00	6,814.20	2,936.20	2,423.75	1,703.55	734.05
→ KCE All		5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
→ KEX All		2,380.00	1,672.80	720.80	595.00	418.20	180.20
→ KKP All		4,585.00	3,222.60	1,388.60	1,146.25	805.65	347.15
→ KTB All		1,050.00	738.00	318.00	262.50	184.50	79.50
→ KTC All		4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
→ LH All		595.00	418.20	180.20	148.75	104.55	45.05
→ LPN All		245.00	172.20	74.20	61.25	43.05	18.55
→ M All		3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
→ MAJOR All		1,715.00	1,205.40	519.40	428.75	301.35	129.85
→ MBK All		1,540.00	1,082.40	466.40	385.00	270.60	116.60
→ MEGA All		4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
→ MINT All		2,800.00	1,968.00	848.00	700.00	492.00	212.00
→ MTC All		3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
→ OR All		1,645.00	1,156.20	498.20	411.25	289.05	124.55
→ ORI All		1,085.00	762.60	328.60	271.25	190.65	82.15
→ OSP All		2,030.00	1,426.80	614.80	507.50	356.70	153.70
→ PLANB All		735.00	516.60	222.60	183.75	129.15	55.65
→ PRM All		665.00	467.40	201.40	166.25	116.85	50.35
→ PSH All		945.00	664.20	286.20	236.25	166.05	71.55
→ PSL All		2,170.00	1,525.20	657.20	542.50	381.30	164.30
→ PTG All		1,155.00	811.80	349.80	288.75	202.95	87.45
→ PTT All		1,750.00	1,230.00	530.00	437.50	307.50	132.50
→ PTTEP All		11,830.00	8,314.80	3,582.80	2,957.50	2,078.70	895.70
→ PTTGC All		2,835.00	1,992.60	858.60	708.75	498.15	214.65
→ QH All		175.00	123.00	53.00	43.75	30.75	13.25
→ RATCH Z22X H23X		3,062.50	2,152.50	927.50	765.47	538.01	231.83
→ RATCH (M23 onwards)**		2,905.00	2,041.80	879.80	726.25	510.45	219.95
→ RS All		1,540.00	1,082.40	466.40	385.00	270.60	116.60
→ S All		140.00	98.40	42.40	35.00	24.60	10.60
→ SMART All		700.00	492.00	212.00	175.00	123.00	53.00
→ SAWAD All		4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
→ SCB All		8,540.00	6,002.40	2,586.40	2,135.00	1,500.60	646.60
→ SCBB All		8,540.00	6,002.40	2,586.40	2,135.00	1,500.60	646.60
→ SCC All		15,050.00	10,578.00	4,558.00	3,762.50	2,644.50	1,139.50
→ SCGP All		3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
→ SGP All		945.00	664.20	286.20	236.25	166.05	71.55
→ SIRI All		105.00	73.80	31.80	26.25	18.45	7.95
→ SPALI All		1,260.00	885.60	381.60	315.00	221.40	95.40
→ SPCG All		1,015.00	713.40	307.40	253.75	178.35	76.85
→ SPRC All		1,435.00	1,008.60	434.60	358.75	252.15	108.65
→ STA All		1,925.00	1,353.00	583.00	481.25	338.25	145.75
→ STEC All		1,015.00	713.40	307.40	253.75	178.35	76.85
→ STGT All		1,330.00	934.80	402.80	332.50	233.70	100.70
→ STPI All		595.00	418.20	180.20	148.75	104.55	45.05
→ SUPER All		70.00	49.20	21.20	17.50	12.30	5.30
→ TASCO All		1,120.00	787.20	339.20	280.00	196.80	84.80
→ TCAP All		3,115.00	2,189.40	943.40	778.75	547.35	235.85
→ 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		1,505.00	1,057.80	455.80	376.25	264.45	113.95
→ THG All		8,260.00	5,805.60	2,501.60	2,065.00	1,451.40	625.40
→ TISCO All		5,600.00	3,936.00	1,696.00	1,400.00	984.00	424.00
→ TKN All		700.00	492.00	212.00	175.00	123.00	53.00
→ TOA All		2,485.00	1,746.60	752.60	621.25	436.65	188.15
→ TOP All		4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80

MARGIN REQUIREMENT								
Unit : Baht / Contract				Effective from 25 October 2022 onwards				
UNDERLYING		OUTRIGHT			SPREAD Margin			
		IM	MM	FM	IM	MM	FM	
→ TPIPL	All	140.00	98.40	42.40	35.00	24.60	10.60	
→ TPIPP	All	210.00	147.60	63.60	52.50	36.90	15.90	
→ TQM	Z22X	7,630.00	5,362.80	2,310.80	1,907.50	1,340.70	577.70	
→ TQM	(H23 onwards)**	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85	
→ TRUE	All	490.00	344.40	148.40	122.50	86.10	37.10	
→ TTA	All	1,155.00	811.80	349.80	288.75	202.95	87.45	
→ TTB	All	105.00	73.80	31.80	26.25	18.45	7.95	
→ TTCL	All	595.00	418.20	180.20	148.75	104.55	45.05	
↑ TTW	All	665.00	467.40	201.40	166.25	116.85	50.35	
→ TU	All	1,295.00	910.20	392.20	323.75	227.55	98.05	
→ TV0	Z22X H23X M23X	2,194.50	1,542.42	664.62	548.63	385.61	166.16	
→ TV0	(U23 onwards)**	1,995.00	1,402.20	604.20	498.75	350.55	151.05	
→ UNIQ	All	420.00	295.20	127.20	105.00	73.80	31.80	
→ VGI	Z22X	474.25	333.33	143.63	118.53	83.31	35.90	
→ VGI	(H23 onwards)**	455.00	319.80	137.80	113.75	79.95	34.45	
→ VNG	All	700.00	492.00	212.00	175.00	123.00	53.00	
→ WHA	All	245.00	172.20	74.20	61.25	43.05	18.55	
↑ WHAUP	All	315.00	221.40	95.40	78.75	55.35	23.85	