

MARGIN REQUIREMENT

Unit : Baht / Contract				Effective from 2 March 2023 onwards		
UNDERLYING	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
➔ SET50	6,545.00	4,600.20	1,982.20	1,636.25	1,150.05	495.55
PRECIOUS METAL FUTURES						
➔ 50 Baht Gold	45,150.00	31,734.00	13,674.00	11,287.50	7,933.50	3,418.50
➔ 10 Baht Gold	9,030.00	6,346.80	2,734.80	2,257.50	1,586.70	683.70
➔ Gold-D	7,595.00	5,338.20	2,300.20	15,190.00	10,676.40	4,600.40
➔ Gold Online	25,900.00	18,204.00	7,844.00	6,475.00	4,551.00	1,961.00
➔ Silver Online	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
CURRENCY & INTEREST RATE FUTURES						
➔ USD	875.00	615.00	265.00	218.75	153.75	66.25
➔ EUR/USD	910.00	639.60	275.60	1,820.00	1,279.20	551.20
➔ USD/JPY	2,065.00	1,451.40	625.40	4,130.00	2,902.80	1,250.80
➔ 5Y Government Bond	10,745.00	7,552.20	3,254.20	2,686.25	1,888.05	813.55
➔ 3M BIBOR	1,330.00	934.80	402.80	2,660.00	1,869.60	805.60
SECTOR FUTURES						
➔ BANK	20,125.00	14,145.00	6,095.00	5,031.25	3,536.25	1,523.75
➔ COMM	16,765.00	11,783.40	5,077.40	4,191.25	2,945.85	1,269.35
➔ ENERG	8,960.00	6,297.60	2,713.60	2,240.00	1,574.40	678.40
➔ FOOD	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
➔ ICT	7,630.00	5,362.80	2,310.80	1,907.50	1,340.70	577.70
AGRICULTURE FUTURES						
➔ Japanese Rubber	3,780.00	2,656.80	1,144.80	3,780.00	2,656.80	1,144.80
➔ RSS3/3D Futures	33,600.00	23,616.00	10,176.00	33,600.00	23,616.00	10,176.00
SINGLE STOCK FUTURES						
➔ AAV All	315.00	221.40	95.40	78.75	55.35	23.85
➔ ADVANC All	10,220.00	7,183.20	3,095.20	2,555.00	1,795.80	773.80
➔ AEONTS All	12,285.00	8,634.60	3,720.60	3,071.25	2,158.65	930.15
➔ AMATA All	1,645.00	1,156.20	498.20	411.25	289.05	124.55
➔ AOT All	2,975.00	2,091.00	901.00	743.75	522.75	225.25
➔ AP All	1,085.00	762.60	328.60	271.25	190.65	82.15
➔ AWC All	455.00	319.80	137.80	113.75	79.95	34.45
➔ BA All	1,505.00	1,057.80	455.80	376.25	264.45	113.95
➔ BAM All	1,120.00	787.20	339.20	280.00	196.80	84.80
➔ BANPU All	980.00	688.80	296.80	245.00	172.20	74.20
➔ BAY All	2,065.00	1,451.40	625.40	516.25	362.85	156.35
➔ BBL All	8,050.00	5,658.00	2,438.00	2,012.50	1,414.50	609.50
➔ BCH All	1,540.00	1,082.40	466.40	385.00	270.60	116.60
➔ BCP All	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
➔ BCPG All	770.00	541.20	233.20	192.50	135.30	58.30
➔ BDMS All	1,995.00	1,402.20	604.20	498.75	350.55	151.05
➔ BEAUTY All	140.00	98.40	42.40	35.00	24.60	10.60
➔ BEC All	1,015.00	713.40	307.40	253.75	178.35	76.85
➔ BEM All	560.00	393.60	169.60	140.00	98.40	42.40
➔ BGRIM All	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
➔ BH All	15,120.00	10,627.20	4,579.20	3,780.00	2,656.80	1,144.80
➔ BJC All	2,555.00	1,795.80	773.80	638.75	448.95	193.45
➔ BLA All	2,870.00	2,017.20	869.20	717.50	504.30	217.30
➔ BLAND All	70.00	49.20	21.20	17.50	12.30	5.30
➔ BPP All	1,120.00	787.20	339.20	280.00	196.80	84.80
➔ BTS All	420.00	295.20	127.20	105.00	73.80	31.80
➔ CBG All	6,825.00	4,797.00	2,067.00	1,706.25	1,199.25	516.75
➔ CENTEL All	5,075.00	3,567.00	1,537.00	1,268.75	891.75	384.25
➔ CHG All	315.00	221.40	95.40	78.75	55.35	23.85
➔ CK All	1,540.00	1,082.40	466.40	385.00	270.60	116.60
➔ CKP All	350.00	246.00	106.00	87.50	61.50	26.50
➔ COM7 All	3,010.00	2,115.60	911.60	752.50	528.90	227.90
➔ CPALL All	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
➔ CPF All	1,225.00	861.00	371.00	306.25	215.25	92.75
➔ 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	148,925.00	104,673.00	45,103.00	37,231.25	26,168.25	11,275.75
➔ DTAC All	3,780.00	2,656.80	1,144.80	154.00	108.24	46.64
➔ EA All	6,440.00	4,526.40	1,950.40	1,610.00	1,131.60	487.60
➔ EASTW All	420.00	295.20	127.20	105.00	73.80	31.80
➔ EGCO All	8,400.00	5,904.00	2,544.00	2,100.00	1,476.00	636.00
➔ EPG All	840.00	590.40	254.40	210.00	147.60	63.60
➔ ERW All	420.00	295.20	127.20	105.00	73.80	31.80
➔ ESSO All	1,470.00	1,033.20	445.20	367.50	258.30	111.30
➔ GFPT All	1,155.00	811.80	349.80	288.75	202.95	87.45

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Unit : Baht / Contract				Effective from 2 March 2023 onwards			
UNDERLYING		OUTRIGHT			SPREAD Margin		
		IM	MM	FM	IM	MM	FM
GLOBAL	H23X M23X U23X Z23X	1,925.00	1,353.00	583.00	481.40	338.36	145.80
GLOBAL	(H24 onwards)**	1,848.00	1,298.88	559.68	462.00	324.72	139.92
GPSC	All	6,510.00	4,575.60	1,971.60	1,627.50	1,143.90	492.90
GULF	All	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	8,925.00	6,273.00	2,703.00	2,231.25	1,568.25	675.75
HMPRO	All	980.00	688.80	296.80	245.00	172.20	74.20
ICHI	All	1,225.00	861.00	371.00	306.25	215.25	92.75
INTUCH	H23X M23X U23X Z23X	3,704.75	2,603.91	1,122.01	926.38	651.11	280.56
INTUCH	(H24 onwards)**	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
IRPC	All	210.00	147.60	63.60	52.50	36.90	15.90
ITD	All	175.00	123.00	53.00	43.75	30.75	13.25
IVL	All	3,290.00	2,312.40	996.40	822.50	578.10	249.10
JAS	All	315.00	221.40	95.40	78.75	55.35	23.85
JMT	All	7,630.00	5,362.80	2,310.80	1,907.50	1,340.70	577.70
KBANK	All	8,260.00	5,805.60	2,501.60	2,065.00	1,451.40	625.40
KCE	All	6,615.00	4,649.40	2,003.40	1,653.75	1,162.35	500.85
KEX	All	1,960.00	1,377.60	593.60	490.00	344.40	148.40
KKP	All	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
KTB	All	1,015.00	713.40	307.40	253.75	178.35	76.85
KTC	All	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
LH	All	630.00	442.80	190.80	157.50	110.70	47.70
LPN	All	280.00	196.80	84.80	70.00	49.20	21.20
M	All	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
MAJOR	All	1,470.00	1,033.20	445.20	367.50	258.30	111.30
MBK	All	1,645.00	1,156.20	498.20	411.25	289.05	124.55
MEGA	All	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
MINT	All	2,695.00	1,894.20	816.20	673.75	473.55	204.05
MTC	All	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
OR	All	1,365.00	959.40	413.40	341.25	239.85	103.35
ORI	All	1,155.00	811.80	349.80	288.75	202.95	87.45
OSP	All	2,240.00	1,574.40	678.40	560.00	393.60	169.60
PLANB	All	770.00	541.20	233.20	192.50	135.30	58.30
PRM	All	840.00	590.40	254.40	210.00	147.60	63.60
PSH	All	910.00	639.60	275.60	227.50	159.90	68.90
PSL	All	1,925.00	1,353.00	583.00	481.25	338.25	145.75
PTG	All	1,085.00	762.60	328.60	271.25	190.65	82.15
PTT	All	1,435.00	1,008.60	434.60	358.75	252.15	108.65
PTTEP	All	12,040.00	8,462.40	3,646.40	3,010.00	2,115.60	911.60
PTTGC	All	3,185.00	2,238.60	964.60	796.25	559.65	241.15
QH	All	210.00	147.60	63.60	52.50	36.90	15.90
RATCH	H23X	2,987.25	2,099.61	904.71	747.02	525.05	226.24
RATCH	(M23 onwards)**	2,835.00	1,992.60	858.60	708.75	498.15	214.65
RS	All	1,365.00	959.40	413.40	341.25	239.85	103.35
S	All	140.00	98.40	42.40	35.00	24.60	10.60
SAMART	All	630.00	442.80	190.80	157.50	110.70	47.70
SAWAD	All	5,705.00	4,009.80	1,727.80	1,426.25	1,002.45	431.95
SCB	All	7,980.00	5,608.80	2,416.80	1,995.00	1,402.20	604.20
SCBB	All	7,980.00	5,608.80	2,416.80	1,995.00	1,402.20	604.20
SCC	All	18,025.00	12,669.00	5,459.00	4,506.25	3,167.25	1,364.75
SCGP	All	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
SGP	All	700.00	492.00	212.00	175.00	123.00	53.00
SIRI	All	245.00	172.20	74.20	61.25	43.05	18.55
SPALI	All	2,065.00	1,451.40	625.40	516.25	362.85	156.35
SPCG	All	910.00	639.60	275.60	227.50	159.90	68.90
SPRC	All	1,190.00	836.40	360.40	297.50	209.10	90.10
STA	All	2,030.00	1,426.80	614.80	507.50	356.70	153.70
STEC	All	1,015.00	713.40	307.40	253.75	178.35	76.85
STGT	All	1,225.00	861.00	371.00	306.25	215.25	92.75
STPI	All	735.00	516.60	222.60	183.75	129.15	55.65
SUPER	All	70.00	49.20	21.20	17.50	12.30	5.30
TASCO	All	1,190.00	836.40	360.40	297.50	209.10	90.10
TCAP	All	3,010.00	2,115.60	911.60	752.50	528.90	227.90
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	2,065.00	1,451.40	625.40	516.25	362.85	156.35
THG	All	8,645.00	6,076.20	2,618.20	2,161.25	1,519.05	654.55
TISCO	All	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75

MARGIN REQUIREMENT

Unit : Baht / Contract				Effective from 2 March 2023 onwards			
UNDERLYING		OUTRIGHT			SPREAD Margin		
		IM	MM	FM	IM	MM	FM
TKN	All	1,785.00	1,254.60	540.60	446.25	313.65	135.15
TOA	All	2,835.00	1,992.60	858.60	708.75	498.15	214.65
TOP	All	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
TPIPL	All	140.00	98.40	42.40	35.00	24.60	10.60
TPIPP	All	175.00	123.00	53.00	43.75	30.75	13.25
TQM	All	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
TRUE	All	595.00	418.20	180.20	148.75	104.55	45.05
TRUEE	All	420.00	295.20	127.20	105.00	73.80	31.80
TTA	All	910.00	639.60	275.60	227.50	159.90	68.90
TTB	All	105.00	73.80	31.80	26.25	18.45	7.95
TTCL	All	560.00	393.60	169.60	140.00	98.40	42.40
TTW	All	490.00	344.40	148.40	122.50	86.10	37.10
TU	All	1,085.00	762.60	328.60	271.25	190.65	82.15
TVO	H23X M23X	2,079.00	1,461.24	629.64	519.75	365.31	157.41
TVO	(U23 onwards)**	1,890.00	1,328.40	572.40	472.50	332.10	143.10
UNIQ	All	315.00	221.40	95.40	78.75	55.35	23.85
VGI	All	490.00	344.40	148.40	122.50	86.10	37.10
VNG	All	490.00	344.40	148.40	122.50	86.10	37.10
WHA	All	280.00	196.80	84.80	70.00	49.20	21.20
WHAUP	All	245.00	172.20	74.20	61.25	43.05	18.55