MARGIN REQUIREMENT

Effective from 26 September 2019 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
SET50 Futures	10,830.00	7,581.00	3,249.00	2,707.50	1,895.25	812.25
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	42,750.00	29,925.00	12,825.00	10,687.50	7,481.25	3,206.25
10 Baht Gold Futures	8,550.00	5,985.00	2,565.00	2,137.50	1,496.25	641.25
Gold Online Futures	21,850.00	15,295.00	6,555.00	-	-	-
CURRENCY FUTURES						
USD Futures	494.00	345.80	148.20	123.50	86.45	37.05
ARGRICULTURE FUTURES						
RSS3 Futures	33,744.00	23,620.80	10,123.20	33,744.00	23,620.80	10,123.20
Spot Month Margin (LTD-10)	106,400.00	74,480.00	31,920.00	-	-	-
SECTOR FUTURES						
BANK Index Futures	27,930.00	19,551.00	8,379.00	6,982.50	4,887.75	2,094.75
COMM Index Futures	23,180.00	16,226.00	6,954.00	5,795.00	4,056.50	1,738.50
ENERG Index Futures	15,960.00	11,172.00	4,788.00	3,990.00	2,793.00	1,197.00
FOOD Index Futures	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
ICT Index Futures	11,476.00	8,033.20	3,442.80	2,869.00	2,008.30	860.70
INTEREST RATE FUTURES						
5Y Government Bond	6,840.00	4,788.00	2,052.00	1,710.00	1,197.00	513.00
3M BIBOR	722.00	505.40	216.60	-	-	-
SINGLE STOCK FUTURES						
AAV	570.00	399.00	171.00	142.50	99.75	42.75
ADVANC	15,200.00	10,640.00	4,560.00	3,800.00	2,660.00	1,140.00
AEONTS	19,190.00	13,433.00	5,757.00	4,797.50	3,358.25	1,439.25
AMATA	2,280.00	1,596.00	684.00	570.00	399.00	171.00
AOT	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
AP	1,026.00	718.20	307.80	256.50	179.55	76.95
BA	988.00	691.60	296.40	247.00	172.90	74.10
BANPU	1,634.00	1,143.80	490.20	408.50	285.95	122.55
BAY	2,850.00	1,995.00	855.00	712.50	498.75	213.75
BBL	11,400.00	7,980.00	3,420.00	2,850.00	1,995.00	855.00
BCH	1,216.00	851.20	364.80	304.00	212.80	91.20
BCP	2,850.00	1,995.00	855.00	712.50	498.75	213.75
BCPG	1,900.00	1,330.00	570.00	475.00	332.50	142.50
BDMS	1,710.00	1,197.00	513.00	427.50	299.25	128.25
BEAUTY	646.00	452.20	193.80	161.50	113.05	48.45
BEC	1,482.00	1,037.40	444.60	370.50	259.35	111.15
BEM	1,064.00	744.80	319.20	266.00	186.20	79.80
BGRIM	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25
BH	14,250.00	9,975.00	4,275.00	3,562.50	2,493.75	1,068.75
BJC	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
BLA	3,040.00	2,128.00	912.00	760.00	532.00	228.00
BLAND	152.00	106.40	45.60	38.00	26.60	11.40
BTS	912.00	638.40	273.60	228.00	159.60	68.40
CBG	8,550.00	5,985.00	2,565.00	2,137.50	1,496.25	641.25
CENTEL	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
CHG	304.00	212.80	91.20	76.00	53.20	22.80
CK	3,268.00	2,287.60	980.40	817.00	571.90	245.10
CKP	532.00	372.40	159.60	133.00	93.10	39.90
COM7	2,394.00	1,675.80	718.20	598.50	418.95	179.55
CPALL	5,434.00	3,803.80	1,630.20	1,358.50	950.95	407.55
CPF	1,938.00	1,356.60	581.40	484.50	339.15	145.35
CPN	7,220.00	5,054.00	2,166.00	1,805.00	1,263.50	541.50
DELTA	7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00
DTAC	5,624.00	3,936.80	1,687.20	1,406.00	984.20	421.80
EA	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
EGCO	27,170.00	19,019.00	8,151.00	6,792.50	4,754.75	2,037.75
EPG	950.00	665.00	285.00	237.50	166.25	71.25
ERW	836.00	585.20	250.80	209.00	146.30	62.70
ESSO	1,596.00	1,117.20	478.80	399.00	279.30	119.70

IM = Initial Margin MM = Maintenance Margin FM = Force Close Margin