

MARGIN REQUIREMENT						
Effective from 12 December 2024 onwards			Unit : Baht / Contract			
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SET50	7,595.00	5,338.20	2,300.20	1,898.75	1,334.55	575.05
PRECIOUS METAL FUTURES						
↑ 50 Baht Gold	95,060.00	66,813.60	28,789.60	23,765.00	16,703.40	7,197.40
↑ 10 Baht Gold	19,012.00	13,362.72	5,757.92	4,753.00	3,340.68	1,439.48
↑ Gold Online	45,290.00	31,832.40	13,716.40	11,322.50	7,958.10	3,429.10
↓ Silver Online	9,240.00	6,494.40	2,798.40	2,310.00	1,623.60	699.60
CURRENCY FUTURES						
↑ EUR	945.00	664.20	286.20	236.25	166.05	71.55
↓ JPY	735.00	516.60	222.60	183.75	129.15	55.65
↑ USD	1,120.00	787.20	339.20	280.00	196.80	84.80
↑ EUR/USD	700.00	492.00	212.00	1,400.00	984.00	424.00
↑ USD/JPY	1,820.00	1,279.20	551.20	3,640.00	2,558.40	1,102.40
AGRICULTURE FUTURES						
↓ RSS3	48,860.00	34,341.60	14,797.60	48,860.00	34,341.60	14,797.60
↓ RSS3D	154,525.00	108,609.00	46,799.00	-	-	-
↓ Japanese Rubber	11,025.00	7,749.00	3,339.00	11,025.00	7,749.00	3,339.00
SECTOR FUTURES						
↓ BANK	14,630.00	10,282.80	4,430.80	3,657.50	2,570.70	1,107.70
↓ COMM	17,955.00	12,619.80	5,437.80	4,488.75	3,154.95	1,359.45
↓ ENERG	8,785.00	6,174.60	2,660.60	2,196.25	1,543.65	665.15
↓ FOOD	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
↓ ICT	11,200.00	7,872.00	3,392.00	2,800.00	1,968.00	848.00
INTEREST RATE FUTURES						
↓ 5Y Government Bond	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
↑ 3M BIBOR	1,330.00	934.80	402.80	2,660.00	1,869.60	805.60
SINGLE STOCK FUTURES						
↓ AAV	315.00	221.40	95.40	78.75	55.35	23.85
↓ ADVANC	21,035.00	14,784.60	6,370.60	5,258.75	3,696.15	1,592.65
↓ AEONTS	12,040.00	8,462.40	3,646.40	3,010.00	2,115.60	911.60
↑ AMATA	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
↓ AOT	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
↓ AP	770.00	541.20	233.20	192.50	135.30	58.30
↓ AWC	385.00	270.60	116.60	96.25	67.65	29.15
↑ BA	3,045.00	2,140.20	922.20	761.25	535.05	230.55
↓ BAM	945.00	664.20	286.20	236.25	166.05	71.55
↓ BANPU	805.00	565.80	243.80	201.25	141.45	60.95
↓ BAY	2,450.00	1,722.00	742.00	612.50	430.50	185.50
↓ BBL	7,910.00	5,559.60	2,395.60	1,977.50	1,389.90	598.90
↓ BCH	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↑ BCP	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
↓ BCPG	735.00	516.60	222.60	183.75	129.15	55.65
↓ BDMS	1,855.00	1,303.80	561.80	463.75	325.95	140.45
↓ BEAUTY	105.00	73.80	31.80	26.25	18.45	7.95
↓ BEC	490.00	344.40	148.40	122.50	86.10	37.10
↓ BEM	560.00	393.60	169.60	140.00	98.40	42.40
↓ BGRIM	2,485.00	1,746.60	752.60	621.25	436.65	188.15
↓ BH	24,885.00	17,490.60	7,536.60	6,221.25	4,372.65	1,884.15
↓ BJC	2,450.00	1,722.00	742.00	612.50	430.50	185.50
↓ BLA	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
↓ BLAND	105.00	73.80	31.80	26.25	18.45	7.95
↓ BPP	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ BSRC	910.00	639.60	275.60	227.50	159.90	68.90
↑ BTS	595.00	418.20	180.20	148.75	104.55	45.05
↓ CBG	7,630.00	5,362.80	2,310.80	1,907.50	1,340.70	577.70
↓ CENTEL	4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50
↓ CHG	280.00	196.80	84.80	70.00	49.20	21.20
↓ CK	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↓ CKP	385.00	270.60	116.60	96.25	67.65	29.15
↑ COM7	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
↓ CPALL	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70

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

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Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ CPF	1,855.00	1,303.80	561.80	463.75	325.95	140.45
↓ CPN	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
↑ CRC	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
↑ DELTA	26,250.00	18,450.00	7,950.00	6,562.50	4,612.50	1,987.50
↑ EA	1,995.00	1,402.20	604.20	498.75	350.55	151.05
↓ EASTW	280.00	196.80	84.80	70.00	49.20	21.20
↓ EGCO	8,680.00	6,100.80	2,628.80	2,170.00	1,525.20	657.20
↑ EPG	735.00	516.60	222.60	183.75	129.15	55.65
↓ ERW	525.00	369.00	159.00	131.25	92.25	39.75
↓ GFPT	980.00	688.80	296.80	245.00	172.20	74.20
↓ GLOBAL Z24X	1,711.50	1,202.94	518.34	427.70	300.61	129.53
↓ GLOBAL (H25 onwards)**	1,645.00	1,156.20	498.20	411.25	289.05	124.55
↓ GPSC	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
↓ GULF	6,195.00	4,354.20	1,876.20	1,548.75	1,088.55	469.05
↓ GUNKUL	315.00	221.40	95.40	78.75	55.35	23.85
↓ HANA	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
↓ HMPRO	945.00	664.20	286.20	236.25	166.05	71.55
↑ ICHI	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↓ INTUCH	9,975.00	7,011.00	3,021.00	2,493.75	1,752.75	755.25
↓ IRPC	175.00	123.00	53.00	43.75	30.75	13.25
↓ ITD	140.00	98.40	42.40	35.00	24.60	10.60
↓ IVL	2,975.00	2,091.00	901.00	743.75	522.75	225.25
↓ JAS	420.00	295.20	127.20	105.00	73.80	31.80
↓ JMT	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
↓ KBANK	8,260.00	5,805.60	2,501.60	2,065.00	1,451.40	625.40
↓ KCE	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
↓ KEX	385.00	270.60	116.60	96.25	67.65	29.15
↓ KKP	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
↓ KTB	1,225.00	861.00	371.00	306.25	215.25	92.75
↓ KTC	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
↓ LH	560.00	393.60	169.60	140.00	98.40	42.40
↓ LPN	210.00	147.60	63.60	52.50	36.90	15.90
↓ M	2,590.00	1,820.40	784.40	647.50	455.10	196.10
↓ MAJOR	1,365.00	959.40	413.40	341.25	239.85	103.35
↓ MBK	1,890.00	1,328.40	572.40	472.50	332.10	143.10
↑ MEGA	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
↓ MINT	2,275.00	1,599.00	689.00	568.75	399.75	172.25
↓ MTC	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
↑ OR	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↓ ORI	560.00	393.60	169.60	140.00	98.40	42.40
↑ OSP	2,170.00	1,525.20	657.20	542.50	381.30	164.30
↓ PLANB	735.00	516.60	222.60	183.75	129.15	55.65
↓ PRM	875.00	615.00	265.00	218.75	153.75	66.25
↓ PSH	840.00	590.40	254.40	210.00	147.60	63.60
↓ PSL	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ PTG	910.00	639.60	275.60	227.50	159.90	68.90
↑ PTT	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↑ PTTEP	9,415.00	6,617.40	2,851.40	2,353.75	1,654.35	712.85
↓ PTTGC	3,535.00	2,484.60	1,070.60	883.75	621.15	267.65
↓ QH	175.00	123.00	53.00	43.75	30.75	13.25
↓ RATCH	2,730.00	1,918.80	826.80	682.50	479.70	206.70
↓ RS Z24X H25X M25X	980.00	688.80	296.80	134.75	94.71	40.81
↓ RS (U25 onwards)**	490.00	344.40	148.40	122.50	86.10	37.10
↓ S	140.00	98.40	42.40	35.00	24.60	10.60
↓ SAMART	980.00	688.80	296.80	245.00	172.20	74.20
↓ SAWAD Z24X H25X	5,197.50	3,653.10	1,574.10	1,299.38	913.28	393.53
↓ SAWAD (M25 onwards)**	4,725.00	3,321.00	1,431.00	1,181.25	830.25	357.75
↓ SCB	6,265.00	4,403.40	1,897.40	1,566.25	1,100.85	474.35

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SCC	20,405.00	14,341.80	6,179.80	5,101.25	3,585.45	1,544.95
↓ SCGP	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
SGP	490.00	344.40	148.40	122.50	86.10	37.10
↓ SIRI	175.00	123.00	53.00	43.75	30.75	13.25
↓ SPALI	1,715.00	1,205.40	519.40	428.75	301.35	129.85
SPCG	700.00	492.00	212.00	175.00	123.00	53.00
↑ SPRC	770.00	541.20	233.20	192.50	135.30	58.30
STA	3,045.00	2,140.20	922.20	761.25	535.05	230.55
↓ STEC	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ STECON	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ STGT	1,855.00	1,303.80	561.80	463.75	325.95	140.45
↓ STPI	455.00	319.80	137.80	113.75	79.95	34.45
SUPER	70.00	49.20	21.20	17.50	12.30	5.30
TASCO	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↓ TCAP	3,395.00	2,386.20	1,028.20	1,898.75	1,334.55	257.05
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ THANI Z24X	269.50	189.42	81.62	67.38	47.36	20.41
↓ THANI (H25 onwards)**	245.00	172.20	74.20	61.25	43.05	18.55
THCOM	2,345.00	1,648.20	710.20	586.25	412.05	177.55
↓ THG	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
↑ TISCO	4,970.00	3,493.20	1,505.20	1,242.50	873.30	376.30
TKN	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↑ TOA	2,380.00	1,672.80	720.80	595.00	418.20	180.20
↑ TOP	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
TPIPL	105.00	73.80	31.80	26.25	18.45	7.95
↓ TPIPP	175.00	123.00	53.00	43.75	30.75	13.25
↓ TQM	3,255.00	2,287.80	985.80	813.75	571.95	246.45
TRUE	1,190.00	836.40	360.40	297.50	209.10	90.10
↑ TTA	875.00	615.00	265.00	218.75	153.75	66.25
TTB	140.00	98.40	42.40	35.00	24.60	10.60
↓ TTCL	315.00	221.40	95.40	78.75	55.35	23.85
↓ TTW	490.00	344.40	148.40	122.50	86.10	37.10
↑ TU	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ TVO	1,820.00	1,279.20	551.20	455.00	319.80	137.80
UNIQ	280.00	196.80	84.80	70.00	49.20	21.20
VGI	630.00	442.80	190.80	157.50	110.70	47.70
↓ VNG	210.00	147.60	63.60	52.50	36.90	15.90
↑ WHA	595.00	418.20	180.20	148.75	104.55	45.05
↓ WHAUP	595.00	418.20	180.20	148.75	104.55	45.05

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

การปรับค่า MULTIPLIER ของสัญญา SINGLE STOCK FUTURES ที่มีการ CORPORATE ADJUST

โดยปกติแล้ว สัญญา Single Stock Futures จะมี Multiplier เป็น 1,000 ต่อสัญญา แต่ในกรณีที่สัญญาที่มีอักษรลงท้ายเป็น X หรือ Y หรือ Z จะมี Multiplier เปลี่ยนแปลงไป โดยสามารถพิจารณาค่า Multiplier สำหรับสัญญาที่มีการเปลี่ยนแปลงได้ ดังตารางต่อไปนี้

MULTIPLIER ของสัญญาที่มีการ CORPORATE ADJUST		
UNDERLYING	SERIES	CONTRACT SIZE
GLOBAL	Z24X	1,040
RS	Z24X H25X M25X	2,000
SAWAD	Z24X H25X	1,100
THANI	Z24X	1,100

[illegible]

หมายเหตุ: * ลำดับในการคำนวณค่าหลักประกันรักษาสภาพของค่าความเสี่ยงระหว่างสินค้าอ้างอิง (Inter-Commodity Spread Credit) ให้เป็นไปตาม Risk Parameter File (RPF)