

MARGIN REQUIREMENT						
Effective from 13 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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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	Z24X H25X M25X U25X	1,995.00	1,402.20	604.20	499.20	350.86	151.19
↓ EA	(Z25 onwards)**	1,377.25	968.01	417.11	344.75	242.31	104.41
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	269.50	189.42	81.62	67.38	47.36	20.41
THANI	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

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การปรับค่า MULTIPLIER ของสัญญา SINGLE STOCK FUTURES ที่มีการ CORPORATE ADJUST

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

MULTIPLIER ของสัญญาที่มีการ CORPORATE ADJUST		
UNDERLYING	SERIES	CONTRACT SIZE
EA	Z24X H25X M25X U25X	1,448
GLOBAL	Z24X	1,040
RS	Z24X H25X M25X	2,000
SAWAD	Z24X H25X	1,100
THANI	Z24X	1,100

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
C01	FX	USD/JPY	1	A	USD	1	B	50
C01	FX	USD	1	A	EUR/USD	1	A	50
I01	INDEX	COMM	1	A	FOOD	3	B	50
I01	INDEX	ENERG	1	A	FOOD	2	B	50
MT1	METAL	GOLD	1	A	GO	3	B	80
MT1	METAL	GO	1	A	SVF	9	B	70
MT1	METAL	GOLD	1	A	SVF	23	B	60
MT1	METAL	GOLD	1	A	GOLD-D	7	B	50
S01	ICT	INTUCH	1	A	THCOM	7	B	50
S02	PROP	CPN	1	A	SIRI	34	B	40
S02	PROP	CPN	1	A	MBK	3	B	30
S06	ENERG	GPSC	1	A	BGRIM	2	B	70
S06	ENERG	BCPG	1	A	IRPC	4	B	70
S06	ENERG	BCP	1	A	SPRC	5	B	60
S06	ENERG	BCPG	1	A	GUNKUL	2	B	60
S06	ENERG	GUNKUL	1	A	IRPC	2	B	60
S06	ENERG	EGCO	1	A	GPSC	3	B	50
S06	ENERG	GPSC	1	A	CKP	12	B	50
S06	ENERG	BCP	1	A	CKP	9	B	50
S06	ENERG	BGRIM	1	A	CKP	6	B	50
S06	ENERG	OR	1	A	IRPC	10	B	50
S06	ENERG	SPRC	1	A	IRPC	5	B	50
S06	ENERG	TOP	1	A	OR	3	B	40
S06	ENERG	BCP	1	A	BGRIM	2	B	40
S06	ENERG	OR	1	A	BCPG	2	B	40
S06	ENERG	SPRC	1	A	CKP	2	B	40
S06	ENERG	BCPG	1	A	CKP	2	B	40
S06	ENERG	CKP	1	A	GUNKUL	1	B	40
S06	ENERG	PTTEP	1	A	EGCO	1	B	30
S06	ENERG	TOP	1	A	IRPC	29	B	30
S06	ENERG	BCP	1	A	BPP	3	B	30
S06	ENERG	BPP	1	A	SPCG	1	B	30
S06	ENERG	BANPU	1	A	TPIPP	2	B	30
S13	BANK	KBANK	1	A	BBL	1	B	70
S13	BANK	KBANK	1	A	TTB	83	B	50
S13	BANK	BBL	1	A	KTB	7	B	50
S13	BANK	BBL	1	A	SCB	1	B	40
S23	ETRON	HANA	1	A	KCE	1	B	60
S46	CONS	CK	1	A	STPI	5	B	40
S46	CONS	CK	1	A	STECON	2	B	30

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