

MARGIN REQUIREMENT						
Effective from 15 January 2025 onwards						
Unit : Baht / Contract						
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ SET50	8,260.00	5,805.60	2,501.60	2,065.00	1,451.40	625.40
<b>PRECIOUS METAL FUTURES</b>						
↑ 50 Baht Gold	100,135.00	70,380.60	30,326.60	25,033.75	17,595.15	7,581.65
↑ 10 Baht Gold	20,027.00	14,076.12	6,065.32	5,006.75	3,519.03	1,516.33
↓ Gold Online	36,750.00	25,830.00	11,130.00	9,187.50	6,457.50	2,782.50
↓ Silver Online	8,820.00	6,199.20	2,671.20	2,205.00	1,549.80	667.80
<b>CURRENCY FUTURES</b>						
↓ EUR	805.00	565.80	243.80	201.25	141.45	60.95
↓ JPY	735.00	516.60	222.60	183.75	129.15	55.65
↓ USD	980.00	688.80	296.80	245.00	172.20	74.20
↓ EUR/USD	665.00	467.40	201.40	1,330.00	934.80	402.80
↓ USD/JPY	1,610.00	1,131.60	487.60	3,220.00	2,263.20	975.20
<b>AGRICULTURE FUTURES</b>						
↑ RSS3	52,150.00	36,654.00	15,794.00	52,150.00	36,654.00	15,794.00
↑ RSS3D	164,850.00	115,866.00	49,926.00	52,150.00	36,654.00	15,794.00
↓ Japanese Rubber	9,625.00	6,765.00	2,915.00	9,625.00	6,765.00	2,915.00
<b>SECTOR FUTURES</b>						
↑ BANK	15,155.00	10,651.80	4,589.80	3,788.75	2,662.95	1,147.45
↑ COMM	22,890.00	16,088.40	6,932.40	5,722.50	4,022.10	1,733.10
↓ ENERG	8,400.00	5,904.00	2,544.00	2,100.00	1,476.00	636.00
↓ FOOD	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
↑ ICT	12,600.00	8,856.00	3,816.00	3,150.00	2,214.00	954.00
<b>INTEREST RATE FUTURES</b>						
↓ 5Y Government Bond	5,110.00	3,591.60	1,547.60	1,277.50	897.90	386.90
↓ 3M BIBOR	1,330.00	934.80	402.80	2,660.00	1,869.60	805.60
<b>SINGLE STOCK FUTURES</b>						
↑ AAV	350.00	246.00	106.00	87.50	61.50	26.50
↑ ADVANC	22,015.00	15,473.40	6,667.40	5,503.75	3,868.35	1,666.85
↑ AEONTS	16,310.00	11,463.60	4,939.60	4,077.50	2,865.90	1,234.90
↓ AMATA	3,185.00	2,238.60	964.60	796.25	559.65	241.15
↓ AOT	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
↑ AP	910.00	639.60	275.60	227.50	159.90	68.90
↓ AWC	385.00	270.60	116.60	96.25	67.65	29.15
↓ BA	2,520.00	1,771.20	763.20	630.00	442.80	190.80
↓ BAM	875.00	615.00	265.00	218.75	153.75	66.25
↓ BANPU	700.00	492.00	212.00	175.00	123.00	53.00
↓ BAY	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↓ BBL	7,595.00	5,338.20	2,300.20	1,898.75	1,334.55	575.05
↓ BCH	1,645.00	1,156.20	498.20	411.25	289.05	124.55
↑ BCP	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
↓ BCPG	665.00	467.40	201.40	166.25	116.85	50.35
↓ BDMS	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↓ BEAUTY	70.00	49.20	21.20	17.50	12.30	5.30
↓ BEC	455.00	319.80	137.80	113.75	79.95	34.45
↑ BEM	630.00	442.80	190.80	157.50	110.70	47.70
↓ BGRIM	2,240.00	1,574.40	678.40	560.00	393.60	169.60
↓ BH	18,725.00	13,161.00	5,671.00	4,681.25	3,290.25	1,417.75
↓ BJC	2,450.00	1,722.00	742.00	612.50	430.50	185.50
↓ BLA	2,450.00	1,722.00	742.00	612.50	430.50	185.50
↓ 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	1,015.00	713.40	307.40	253.75	178.35	76.85
↑ BTS	735.00	516.60	222.60	183.75	129.15	55.65
↓ CBG	7,630.00	5,362.80	2,310.80	1,907.50	1,340.70	577.70
↓ CENTEL	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
↓ CHG	245.00	172.20	74.20	61.25	43.05	18.55
↑ CK	1,925.00	1,353.00	583.00	481.25	338.25	145.75
↓ CKP	350.00	246.00	106.00	87.50	61.50	26.50
↓ COM7	3,185.00	2,238.60	964.60	796.25	559.65	241.15
↑ CPALL	5,355.00	3,763.80	1,621.80	1,338.75	940.95	405.45

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ CPF	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↓ CPN	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
↓ CRC	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
DELTA	26,250.00	18,450.00	7,950.00	6,562.50	4,612.50	1,987.50
EA H25X M25X U25X	1,622.25	1,140.21	491.31	405.44	284.97	122.79
↓ EA (Z25 onwards)**	1,120.00	787.20	339.20	280.00	196.80	84.80
↓ EASTW	210.00	147.60	63.60	52.50	36.90	15.90
EGCO	8,680.00	6,100.80	2,628.80	2,170.00	1,525.20	657.20
↓ EPG	595.00	418.20	180.20	148.75	104.55	45.05
↓ ERW	490.00	344.40	148.40	122.50	86.10	37.10
↓ GFPT	875.00	615.00	265.00	218.75	153.75	66.25
↓ GLOBAL	1,470.00	1,033.20	445.20	367.50	258.30	111.30
GPSC	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
↑ GULF	6,615.00	4,649.40	2,003.40	1,653.75	1,162.35	500.85
GUNKUL	315.00	221.40	95.40	78.75	55.35	23.85
↓ HANA	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
↓ HMPRO	910.00	639.60	275.60	227.50	159.90	68.90
↓ ICHI	1,400.00	984.00	424.00	350.00	246.00	106.00
↑ INTUCH	10,465.00	7,355.40	3,169.40	2,616.25	1,838.85	792.35
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	2,800.00	1,968.00	848.00	700.00	492.00	212.00
↓ JAS	385.00	270.60	116.60	96.25	67.65	29.15
JMT	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
↑ KBANK	8,645.00	6,076.20	2,618.20	2,161.25	1,519.05	654.55
↓ KCE	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
↓ KEX	315.00	221.40	95.40	78.75	55.35	23.85
↓ KKP	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
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	490.00	344.40	148.40	122.50	86.10	37.10
↑ LPN	245.00	172.20	74.20	61.25	43.05	18.55
↓ M	2,275.00	1,599.00	689.00	568.75	399.75	172.25
MAJOR	1,365.00	959.40	413.40	341.25	239.85	103.35
↓ MBK	1,750.00	1,230.00	530.00	437.50	307.50	132.50
↓ MEGA	3,255.00	2,287.80	985.80	813.75	571.95	246.45
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	1,365.00	959.40	413.40	341.25	239.85	103.35
↓ ORI	490.00	344.40	148.40	122.50	86.10	37.10
↓ OSP	2,065.00	1,451.40	625.40	516.25	362.85	156.35
↓ PLANB	665.00	467.40	201.40	166.25	116.85	50.35
↓ PRM	840.00	590.40	254.40	210.00	147.60	63.60
↑ PSH	910.00	639.60	275.60	227.50	159.90	68.90
↓ PSL	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ PTG	805.00	565.80	243.80	201.25	141.45	60.95
↑ PTT	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↑ PTTEP	10,395.00	7,306.20	3,148.20	2,598.75	1,826.55	787.05
↓ PTTGC	3,220.00	2,263.20	975.20	805.00	565.80	243.80
↓ QH	140.00	98.40	42.40	35.00	24.60	10.60
RATCH	2,730.00	1,918.80	826.80	682.50	479.70	206.70
↑ RS H25X M25X	1,540.00	1,082.40	466.40	211.75	148.83	64.13
↑ RS (U25 onwards)**	770.00	541.20	233.20	192.50	135.30	58.30
↓ S	105.00	73.80	31.80	26.25	18.45	7.95
↓ SAMART	910.00	639.60	275.60	227.50	159.90	68.90
↓ SAWAD H25X	4,889.50	3,436.62	1,480.82	1,222.38	859.16	370.21
↓ SAWAD (M25 onwards)**	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
SCB	6,265.00	4,403.40	1,897.40	1,566.25	1,100.85	474.35

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Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SCC	15,050.00	10,578.00	4,558.00	3,762.50	2,644.50	1,139.50
↓ SCGP	2,380.00	1,672.80	720.80	595.00	418.20	180.20
↓ SGP	455.00	319.80	137.80	113.75	79.95	34.45
↓ SIRI	175.00	123.00	53.00	43.75	30.75	13.25
↓ SPALI	1,645.00	1,156.20	498.20	411.25	289.05	124.55
↓ SPCG	630.00	442.80	190.80	157.50	110.70	47.70
↓ SPRC	770.00	541.20	233.20	192.50	135.30	58.30
↓ STA	2,695.00	1,894.20	816.20	673.75	473.55	204.05
↑ STEC	1,295.00	910.20	392.20	323.75	227.55	98.05
↑ STECON	1,295.00	910.20	392.20	323.75	227.55	98.05
↓ STGT	1,645.00	1,156.20	498.20	411.25	289.05	124.55
↓ STPI	420.00	295.20	127.20	105.00	73.80	31.80
↓ SUPER	70.00	49.20	21.20	17.50	12.30	5.30
↑ TESCO	1,820.00	1,279.20	551.20	455.00	319.80	137.80
↓ TCAP	3,290.00	2,312.40	996.40	2,065.00	1,451.40	249.10
↓ THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ THANI	210.00	147.60	63.60	52.50	36.90	15.90
↓ THCOM	2,345.00	1,648.20	710.20	586.25	412.05	177.55
↓ THG	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
↓ TISCO	4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
↓ TKN	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ TOA	1,820.00	1,279.20	551.20	455.00	319.80	137.80
↑ TOP	7,595.00	5,338.20	2,300.20	1,898.75	1,334.55	575.05
↑ 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	2,555.00	1,795.80	773.80	638.75	448.95	193.45
↓ TRUE	1,190.00	836.40	360.40	297.50	209.10	90.10
↓ TTA	805.00	565.80	243.80	201.25	141.45	60.95
↓ TTB	140.00	98.40	42.40	35.00	24.60	10.60
↓ TTCL	280.00	196.80	84.80	70.00	49.20	21.20
↓ TTW	490.00	344.40	148.40	122.50	86.10	37.10
↑ TU	1,260.00	885.60	381.60	315.00	221.40	95.40
↓ TVO	1,750.00	1,230.00	530.00	437.50	307.50	132.50
↓ UNIQ	245.00	172.20	74.20	61.25	43.05	18.55
↑ VGI	665.00	467.40	201.40	166.25	116.85	50.35
↓ VNG	210.00	147.60	63.60	52.50	36.90	15.90
↓ WHA	490.00	344.40	148.40	122.50	86.10	37.10
↓ WHAUP	490.00	344.40	148.40	122.50	86.10	37.10

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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	H25X M25X U25X	1,448
RS	H25X M25X	2,000
SAWAD	H25X	1,100

INTER-COMMODITY SPREAD CREDIT									
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)	
C01	FX	USD	1	A	EUR/USD	1	A	60	
I01	INDEX	ICT	1	A	SET50	1	B	70	
I01	INDEX	COMM	1	A	SET50	2	B	60	
I01	INDEX	ICT	1	A	ENERG	1	B	60	
I01	INDEX	SET50	1	A	ENERG	1	B	60	
I01	INDEX	BANK	1	A	SET50	2	B	50	
I01	INDEX	BANK	1	A	FOOD	4	B	50	
I01	INDEX	COMM	1	A	FOOD	3	B	50	
I01	INDEX	SET50	1	A	FOOD	2	B	50	
I01	INDEX	BANK	1	A	ICT	2	B	40	
I01	INDEX	ICT	1	A	FOOD	2	B	40	
MT1	METAL	GOLD	1	A	GOLD-D	7	B	70	
MT1	METAL	GO	1	A	SVF	9	B	70	
S01	ICT	INTUCH	1	A	THCOM	7	B	60	
S01	ICT	ADVANC	1	A	INTUCH	3	B	50	
S02	PROP	CPN	1	A	AWC	16	B	50	
S02	PROP	AP	1	A	ORI	2	B	50	
S02	PROP	AMATA	1	A	WHA	5	B	40	
S02	PROP	LH	1	A	QH	3	B	40	
S06	ENERG	GPSC	1	A	BGRIM	2	B	60	
S06	ENERG	PTTEP	1	A	IRPC	92	B	50	
S06	ENERG	GULF	1	A	BPP	5	B	50	
S06	ENERG	BGRIM	1	A	BCPG	4	B	50	
S06	ENERG	SPRC	1	A	CKP	2	B	50	
S06	ENERG	SPRC	1	A	GUNKUL	3	B	50	
S06	ENERG	BCPG	1	A	CKP	2	B	50	
S06	ENERG	CKP	1	A	GUNKUL	1	B	50	
S06	ENERG	GULF	1	A	RATCH	2	B	40	
S06	ENERG	GULF	1	A	BCPG	11	B	40	
S06	ENERG	GPSC	1	A	TOP	1	B	40	
S06	ENERG	GPSC	1	A	PTT	1	B	40	
S06	ENERG	GPSC	1	A	SPCG	5	B	40	
S06	ENERG	PTT	1	A	CKP	10	B	40	
S06	ENERG	BGRIM	1	A	SPCG	2	B	40	
S06	ENERG	BGRIM	1	A	WHAUP	4	B	40	
S06	ENERG	OR	1	A	PTG	2	B	40	
S06	ENERG	SPCG	1	A	BSRC	1	B	40	
S06	ENERG	SPCG	1	A	SPRC	1	B	40	
S06	ENERG	SPCG	1	A	BCPG	2	B	40	
S06	ENERG	SPRC	1	A	TPIPP	2	B	40	
S06	ENERG	TPIPP	1	A	GUNKUL	1	B	40	
S06	ENERG	GULF	1	A	EA	16	A	30	
S06	ENERG	RATCH	1	A	BPP	3	B	30	
S06	ENERG	BGRIM	1	A	BPP	2	B	30	
S06	ENERG	BPP	1	A	BCPG	2	B	30	
S06	ENERG	PTG	1	A	SPRC	1	B	30	
S06	ENERG	BANPU	1	A	CKP	2	B	30	
S06	ENERG	CKP	1	A	TPIPP	1	B	30	
S06	ENERG	TPIPP	1	A	IRPC	2	B	30	
S13	BANK	KBANK	1	A	KTB	7	B	60	
S13	BANK	KBANK	1	A	SCB	1	B	40	
S13	BANK	SCB	1	A	TCAP	2	B	40	
S13	BANK	KKP	1	A	KTB	2	B	40	
S13	BANK	TCAP	1	A	KTB	2	B	40	

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

