

MARGIN REQUIREMENT						
Effective from 24 January 2025 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
SET50	8,260.00	5,805.60	2,501.60	2,065.00	1,451.40	625.40
PRECIOUS METAL FUTURES						
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
CURRENCY FUTURES						
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
AGRICULTURE FUTURES						
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
SECTOR FUTURES						
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
INTEREST RATE FUTURES						
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
SINGLE STOCK FUTURES						
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

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	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	1,622.25	1,140.21	491.31	405.44	284.97	122.79
EA	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	2,450.00	1,722.00	742.00	336.88	236.78	102.03
↑ RS	1,225.00	861.00	371.00	306.25	215.25	92.75
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	4,889.50	3,436.62	1,480.82	1,222.38	859.16	370.21
SAWAD	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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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
TASCO	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 แต่ในกรณีที่สัญญาที่มีอักษรลงท้ายเป็น 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)

[illegible]

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