

MARGIN REQUIREMENT						
Effective from 13 February 2025 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↑ SET50	8,575.00	6,027.00	2,597.00	2,143.75	1,506.75	649.25
PRECIOUS METAL FUTURES						
↑ 50 Baht Gold	105,385.00	74,070.60	31,916.60	26,346.25	18,517.65	7,979.15
↑ 10 Baht Gold	21,077.00	14,814.12	6,383.32	5,269.25	3,703.53	1,595.83
↑ Gold Online	37,590.00	26,420.40	11,384.40	9,397.50	6,605.10	2,846.10
Silver Online	8,820.00	6,199.20	2,671.20	2,205.00	1,549.80	667.80
CURRENCY FUTURES						
↑ EUR	840.00	590.40	254.40	210.00	147.60	63.60
↓ JPY	700.00	492.00	212.00	175.00	123.00	53.00
USD	980.00	688.80	296.80	245.00	172.20	74.20
↑ EUR/USD	875.00	615.00	265.00	1,750.00	1,230.00	530.00
↓ USD/JPY	1,435.00	1,008.60	434.60	2,870.00	2,017.20	869.20
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	16,135.00	11,340.60	4,886.60	4,033.75	2,835.15	1,221.65
↑ COMM	23,870.00	16,777.20	7,229.20	5,967.50	4,194.30	1,807.30
↓ ENERG	8,120.00	5,707.20	2,459.20	2,030.00	1,426.80	614.80
↑ FOOD	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
↓ ICT	12,040.00	8,462.40	3,646.40	3,010.00	2,115.60	911.60
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	280.00	196.80	84.80	70.00	49.20	21.20
↓ ADVANC	18,795.00	13,210.20	5,692.20	4,698.75	3,302.55	1,423.05
↓ AEONTS	12,460.00	8,757.60	3,773.60	3,115.00	2,189.40	943.40
↓ AMATA	2,870.00	2,017.20	869.20	717.50	504.30	217.30
↓ AOT	3,290.00	2,312.40	996.40	822.50	578.10	249.10
↓ AP	735.00	516.60	222.60	183.75	129.15	55.65
↓ AWC	350.00	246.00	106.00	87.50	61.50	26.50
↓ BA	2,170.00	1,525.20	657.20	542.50	381.30	164.30
↓ BAM	735.00	516.60	222.60	183.75	129.15	55.65
↓ 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	8,155.00	5,731.80	2,469.80	2,038.75	1,432.95	617.45
↓ BCH	1,330.00	934.80	402.80	332.50	233.70	100.70
↓ BCP	4,655.00	3,271.80	1,409.80	1,163.75	817.95	352.45
↑ BCPG	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ BDMS	1,645.00	1,156.20	498.20	411.25	289.05	124.55
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	560.00	393.60	169.60	140.00	98.40	42.40
↓ BGRIM	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↑ BH	19,600.00	13,776.00	5,936.00	4,900.00	3,444.00	1,484.00
↓ BJC	2,205.00	1,549.80	667.80	551.25	387.45	166.95
↓ BLA	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↓ BLAND	70.00	49.20	21.20	17.50	12.30	5.30
↓ BPP	875.00	615.00	265.00	218.75	153.75	66.25
↓ BSRC	980.00	688.80	296.80	245.00	172.20	74.20
BTS	735.00	516.60	222.60	183.75	129.15	55.65
↑ CBG	8,505.00	5,977.80	2,575.80	2,126.25	1,494.45	643.95
↓ CENTEL	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
CHG	245.00	172.20	74.20	61.25	43.05	18.55
↓ CK	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ CKP	315.00	221.40	95.40	78.75	55.35	23.85
↓ COM7	2,695.00	1,894.20	816.20	673.75	473.55	204.05
↑ CPALL	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15

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

MARGIN REQUIREMENT						
Effective from 13 February 2025 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ CPF	2,205.00	1,549.80	667.80	551.25	387.45	166.95
↑ CPN	4,655.00	3,271.80	1,409.80	1,163.75	817.95	352.45
CRC	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
↓ DELTA	22,190.00	15,596.40	6,720.40	5,547.50	3,899.10	1,680.10
EA H25X M25X U25X	1,368.50	961.86	414.46	342.09	240.44	103.60
EA (Z25 onwards)**	945.00	664.20	286.20	236.25	166.05	71.55
↑ EASTW	315.00	221.40	95.40	78.75	55.35	23.85
↑ EGCO	9,555.00	6,715.80	2,893.80	2,388.75	1,678.95	723.45
↓ EPG	420.00	295.20	127.20	105.00	73.80	31.80
↓ ERW	455.00	319.80	137.80	113.75	79.95	34.45
↑ GFPT	910.00	639.60	275.60	227.50	159.90	68.90
↑ GLOBAL	2,310.00	1,623.60	699.60	577.50	405.90	174.90
↓ GPSC	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
↓ GULF	5,565.00	3,911.40	1,685.40	1,391.25	977.85	421.35
↓ GUNKUL	280.00	196.80	84.80	70.00	49.20	21.20
↓ HANA	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
↑ HMPRO	1,050.00	738.00	318.00	262.50	184.50	79.50
↑ ICHI	1,400.00	984.00	424.00	350.00	246.00	106.00
↓ INTUCH	8,505.00	5,977.80	2,575.80	2,126.25	1,494.45	643.95
↓ IRPC	140.00	98.40	42.40	35.00	24.60	10.60
↓ ITD	105.00	73.80	31.80	26.25	18.45	7.95
↑ IVL	2,975.00	2,091.00	901.00	743.75	522.75	225.25
JAS	385.00	270.60	116.60	96.25	67.65	29.15
↓ JMT	3,255.00	2,287.80	985.80	813.75	571.95	246.45
↑ KBANK	8,925.00	6,273.00	2,703.00	2,231.25	1,568.25	675.75
↓ KCE	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
↓ KEX	280.00	196.80	84.80	70.00	49.20	21.20
↑ KKP	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
↑ KTB	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↑ KTC	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
↓ LH	455.00	319.80	137.80	113.75	79.95	34.45
LPN	245.00	172.20	74.20	61.25	43.05	18.55
↑ M	2,450.00	1,722.00	742.00	612.50	430.50	185.50
↓ MAJOR	1,260.00	885.60	381.60	315.00	221.40	95.40
↑ MBK	2,030.00	1,426.80	614.80	507.50	356.70	153.70
↑ MEGA	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
↓ MINT	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↓ MTC	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
↓ OR	1,155.00	811.80	349.80	288.75	202.95	87.45
↑ ORI	525.00	369.00	159.00	131.25	92.25	39.75
↑ OSP	3,115.00	2,189.40	943.40	778.75	547.35	235.85
↑ PLANB	770.00	541.20	233.20	192.50	135.30	58.30
↑ PRM	945.00	664.20	286.20	236.25	166.05	71.55
↑ PSH	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ PSL	875.00	615.00	265.00	218.75	153.75	66.25
PTG	805.00	565.80	243.80	201.25	141.45	60.95
↑ PTT	1,855.00	1,303.80	561.80	463.75	325.95	140.45
↓ PTTEP	9,660.00	6,789.60	2,925.60	2,415.00	1,697.40	731.40
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	2,905.00	2,041.80	879.80	726.25	510.45	219.95
RS H25X M25X	2,450.00	1,722.00	742.00	336.88	236.78	102.03
RS (U25 onwards)**	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	875.00	615.00	265.00	218.75	153.75	66.25
↓ SAWAD H25X	4,466.00	3,138.96	1,352.56	1,116.50	784.74	338.14
↓ SAWAD (M25 onwards)**	4,060.00	2,853.60	1,229.60	1,015.00	713.40	307.40
↑ SCB	6,580.00	4,624.80	1,992.80	1,645.00	1,156.20	498.20

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

MARGIN REQUIREMENT						
Effective from 13 February 2025 onwards				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	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	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↓ SPCG	595.00	418.20	180.20	148.75	104.55	45.05
↓ SPRC	665.00	467.40	201.40	166.25	116.85	50.35
↓ STA	2,485.00	1,746.60	752.60	621.25	436.65	188.15
↓ STEC	980.00	688.80	296.80	245.00	172.20	74.20
↓ STECON	980.00	688.80	296.80	245.00	172.20	74.20
↓ STGT	1,435.00	1,008.60	434.60	358.75	252.15	108.65
↓ STPI	350.00	246.00	106.00	87.50	61.50	26.50
SUPER	70.00	49.20	21.20	17.50	12.30	5.30
↑ TESCO	2,205.00	1,549.80	667.80	551.25	387.45	166.95
TCAP	3,290.00	2,312.40	996.40	2,143.75	1,506.75	249.10
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ THANI	175.00	123.00	53.00	43.75	30.75	13.25
↓ THCOM	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↓ THG	2,940.00	2,066.40	890.40	735.00	516.60	222.60
TISCO	4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
↓ TKN	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ TOA	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ TOP	4,935.00	3,468.60	1,494.60	1,233.75	867.15	373.65
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	1,120.00	787.20	339.20	280.00	196.80	84.80
↓ TTA	700.00	492.00	212.00	175.00	123.00	53.00
TTB	140.00	98.40	42.40	35.00	24.60	10.60
↓ TTCL	210.00	147.60	63.60	52.50	36.90	15.90
↓ TTW	455.00	319.80	137.80	113.75	79.95	34.45
↑ TU	1,400.00	984.00	424.00	350.00	246.00	106.00
↓ TVO	1,645.00	1,156.20	498.20	411.25	289.05	124.55
↓ UNIQ	210.00	147.60	63.60	52.50	36.90	15.90
↑ VGI	700.00	492.00	212.00	175.00	123.00	53.00
↓ VNG	175.00	123.00	53.00	43.75	30.75	13.25
WHA	490.00	344.40	148.40	122.50	86.10	37.10
↓ WHAUP	420.00	295.20	127.20	105.00	73.80	31.80

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
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	COMM	1	A	SET50	2	B	70
I01	INDEX	ICT	1	A	SET50	1	B	70
I01	INDEX	SET50	1	A	ENERG	1	B	70
I01	INDEX	COMM	1	A	FOOD	3	B	60
I01	INDEX	ICT	1	A	ENERG	1	B	60
I01	INDEX	ICT	1	A	FOOD	2	B	60
I01	INDEX	SET50	1	A	FOOD	2	B	60
I01	INDEX	COMM	1	A	ICT	1	B	50
I01	INDEX	COMM	1	A	ENERG	2	B	50
I01	INDEX	ENERG	1	A	FOOD	2	B	50
MT1	METAL	GOLD	1	A	GOLD-D	7	B	70
MT1	METAL	GO	1	A	SVF	9	B	70
S01	ICT	ADVANC	1	A	INTUCH	3	B	60
S02	PROP	AMATA	1	A	WHA	5	B	60
S02	PROP	CPN	1	A	AP	7	B	50
S02	PROP	CPN	1	A	AWC	17	B	50
S02	PROP	AP	1	A	AWC	2	B	50
S02	PROP	WHA	1	A	AWC	2	B	50
S02	PROP	ORI	1	A	AWC	1	B	50
S02	PROP	CPN	1	A	WHA	10	B	40
S02	PROP	AWC	1	A	LPN	1	B	40
S02	PROP	ORI	1	A	LPN	2	B	30
S06	ENERG	GPSC	1	A	BGRIM	2	B	70
S06	ENERG	GPSC	1	A	BPP	4	B	50
S06	ENERG	GPSC	1	A	BANPU	6	B	50
S06	ENERG	BPP	1	A	CKP	3	B	50
S06	ENERG	BANPU	1	A	GUNKUL	3	B	50
S06	ENERG	CKP	1	A	GUNKUL	1	B	50
S06	ENERG	GULF	1	A	CKP	20	B	40
S06	ENERG	GPSC	1	A	RATCH	1	B	40
S06	ENERG	GPSC	1	A	CKP	11	B	40
S06	ENERG	BGRIM	1	A	GUNKUL	8	B	40
S06	ENERG	BPP	1	A	BANPU	2	B	40
S06	ENERG	SPCG	1	A	GUNKUL	4	B	40
S06	ENERG	TOP	1	A	IRPC	22	B	30
S06	ENERG	BPP	1	A	GUNKUL	4	B	30
S06	ENERG	BPP	1	A	SUPER	37	B	30
S06	ENERG	TIPIP	1	A	SUPER	12	B	30
S07	CONMAT	TOA	1	A	TPIPL	13	B	40
S13	BANK	BBL	1	A	KTB	7	B	70
S13	BANK	SCB	1	A	TCAP	2	B	60
S13	BANK	BBL	1	A	SCB	1	B	50
S13	BANK	BBL	1	A	TTB	82	B	50
S13	BANK	SCB	1	A	KTB	5	B	50
S13	BANK	SCB	1	A	TTB	65	B	50
S13	BANK	TCAP	1	A	KTB	2	B	50
S13	BANK	KTB	1	A	TTB	12	B	50
S13	BANK	BBL	1	A	KKP	3	B	40
S13	BANK	BBL	1	A	TCAP	3	B	40
S16	FOOD	CBG	1	A	OSP	4	B	50
S16	FOOD	TVO	1	A	M	1	B	30
S18	PETRO	IVL	1	A	PTTGC	1	B	40
S23	ETRON	HANA	1	A	KCE	1	B	80

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

[illegible]

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