

MARGIN REQUIREMENT						
Effective from 12 March 2025 onwards				Unit : Baht / Contract		
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ SET50	10,395.00	7,306.20	3,148.20	2,598.75	1,826.55	787.05
PRECIOUS METAL FUTURES						
↓ 50 Baht Gold	98,175.00	69,003.00	29,733.00	24,543.75	17,250.75	7,433.25
↓ 10 Baht Gold	19,635.00	13,800.60	5,946.60	4,908.75	3,450.15	1,486.65
↑ Gold Online	39,760.00	27,945.60	12,041.60	9,940.00	6,986.40	3,010.40
↑ Silver Online	9,310.00	6,543.60	2,819.60	2,327.50	1,635.90	704.90
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	910.00	639.60	275.60	227.50	159.90	68.90
↓ EUR/USD	840.00	590.40	254.40	1,680.00	1,180.80	508.80
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	20,265.00	14,243.40	6,137.40	5,066.25	3,560.85	1,534.35
↑ COMM	25,970.00	18,253.20	7,865.20	6,492.50	4,563.30	1,966.30
↑ ENERG	10,745.00	7,552.20	3,254.20	2,686.25	1,888.05	813.55
↑ FOOD	6,230.00	4,378.80	1,886.80	1,557.50	1,094.70	471.70
↑ ICT	17,045.00	11,980.20	5,162.20	4,261.25	2,995.05	1,290.55
INTEREST RATE FUTURES						
↑ 5Y Government Bond	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
↑ 3M BIBOR	2,100.00	1,476.00	636.00	4,200.00	2,952.00	1,272.00
SINGLE STOCK FUTURES						
↑ AAV	315.00	221.40	95.40	78.75	55.35	23.85
↑ ADVANC	24,605.00	17,293.80	7,451.80	6,151.25	4,323.45	1,862.95
↓ AEONTS	11,830.00	8,314.80	3,582.80	2,957.50	2,078.70	895.70
↑ AMATA	2,975.00	2,091.00	901.00	743.75	522.75	225.25
↑ AOT	6,230.00	4,378.80	1,886.80	1,557.50	1,094.70	471.70
↑ AP	1,085.00	762.60	328.60	271.25	190.65	82.15
AWC	350.00	246.00	106.00	87.50	61.50	26.50
↑ BA	2,870.00	2,017.20	869.20	717.50	504.30	217.30
↑ BAM	980.00	688.80	296.80	245.00	172.20	74.20
↓ BANPU	595.00	418.20	180.20	148.75	104.55	45.05
↓ BAY	1,400.00	984.00	424.00	350.00	246.00	106.00
↑ BBL	11,130.00	7,822.80	3,370.80	2,782.50	1,955.70	842.70
↑ BCH	2,030.00	1,426.80	614.80	507.50	356.70	153.70
↓ BCP	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
↑ BCPG	1,260.00	885.60	381.60	315.00	221.40	95.40
↑ BDMS	1,890.00	1,328.40	572.40	472.50	332.10	143.10
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	700.00	492.00	212.00	175.00	123.00	53.00
↓ BGRIM	1,960.00	1,377.60	593.60	490.00	344.40	148.40
BH	19,600.00	13,776.00	5,936.00	4,900.00	3,444.00	1,484.00
↓ BJC	2,100.00	1,476.00	636.00	525.00	369.00	159.00
↑ BLA	2,555.00	1,795.80	773.80	638.75	448.95	193.45
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
↑ BPP	980.00	688.80	296.80	245.00	172.20	74.20
↓ BSRC	945.00	664.20	286.20	236.25	166.05	71.55
↑ BTS	840.00	590.40	254.40	210.00	147.60	63.60
↑ CBG	9,065.00	6,371.40	2,745.40	2,266.25	1,592.85	686.35
↑ CENTEL	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
CHG	245.00	172.20	74.20	61.25	43.05	18.55
↑ CK	2,170.00	1,525.20	657.20	542.50	381.30	164.30
↑ CKP	420.00	295.20	127.20	105.00	73.80	31.80
↑ COM7	3,045.00	2,140.20	922.20	761.25	535.05	230.55
↑ CPALL	7,700.00	5,412.00	2,332.00	1,925.00	1,353.00	583.00

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

MARGIN REQUIREMENT

Effective from 12 March 2025 onwards

Unit : Baht / Contract

UNDERLYING		OUTRIGHT			SPREAD		
		IM	MM	FM	IM	MM	FM
↑ CPF		2,800.00	1,968.00	848.00	700.00	492.00	212.00
↑ CPN		6,160.00	4,329.60	1,865.60	1,540.00	1,082.40	466.40
↑ CRC		4,165.00	2,927.40	1,261.40	1,041.25	731.85	315.35
↑ DELTA		29,435.00	20,688.60	8,914.60	7,358.75	5,172.15	2,228.65
EA	H25X M25X U25X	1,165.50	819.18	352.98	291.41	204.82	88.26
↓ EA	(Z25 onwards)**	805.00	565.80	243.80	201.25	141.45	60.95
↓ EASTW		280.00	196.80	84.80	70.00	49.20	21.20
EGCO		9,555.00	6,715.80	2,893.80	2,388.75	1,678.95	723.45
↑ EPG		455.00	319.80	137.80	113.75	79.95	34.45
↑ ERW		525.00	369.00	159.00	131.25	92.25	39.75
↑ GFPT		1,435.00	1,008.60	434.60	358.75	252.15	108.65
↓ GLOBAL	H25X M25X U25X Z25X	2,070.25	1,455.09	626.99	517.70	363.87	156.79
↓ GLOBAL	(H26 onwards)**	1,995.00	1,402.20	604.20	498.75	350.55	151.05
↑ GPSC		4,970.00	3,493.20	1,505.20	1,242.50	873.30	376.30
↑ GULF		8,015.00	5,633.40	2,427.40	2,003.75	1,408.35	606.85
↓ GUNKUL		245.00	172.20	74.20	61.25	43.05	18.55
↑ HANA		5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
↑ HMPRO		1,120.00	787.20	339.20	280.00	196.80	84.80
↑ ICHI		1,960.00	1,377.60	593.60	490.00	344.40	148.40
↑ INTUCH	H25X M25X U25X Z25X	13,606.25	9,563.25	4,120.75	3,401.76	2,390.95	1,030.25
↑ INTUCH	(H26 onwards)**	12,705.00	8,929.80	3,847.80	3,176.25	2,232.45	961.95
↑ IRPC		175.00	123.00	53.00	43.75	30.75	13.25
ITD		105.00	73.80	31.80	26.25	18.45	7.95
↓ IVL		2,765.00	1,943.40	837.40	691.25	485.85	209.35
↓ JAS		315.00	221.40	95.40	78.75	55.35	23.85
↓ JMT		2,835.00	1,992.60	858.60	708.75	498.15	214.65
↑ KBANK		10,535.00	7,404.60	3,190.60	2,633.75	1,851.15	797.65
KCE		3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
↑ KEX		315.00	221.40	95.40	78.75	55.35	23.85
KKP		3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
↑ KTB		1,750.00	1,230.00	530.00	437.50	307.50	132.50
KTC		3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
↑ 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		1,435.00	1,008.60	434.60	358.75	252.15	108.65
↑ MBK		2,240.00	1,574.40	678.40	560.00	393.60	169.60
↑ MEGA		3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
↑ MINT		2,660.00	1,869.60	805.60	665.00	467.40	201.40
↑ MTC		5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
↑ OR		1,295.00	910.20	392.20	323.75	227.55	98.05
↓ ORI		490.00	344.40	148.40	122.50	86.10	37.10
↓ OSP		2,380.00	1,672.80	720.80	595.00	418.20	180.20
↑ PLANB		875.00	615.00	265.00	218.75	153.75	66.25
↓ PRM		875.00	615.00	265.00	218.75	153.75	66.25
↑ PSH		1,435.00	1,008.60	434.60	358.75	252.15	108.65
↓ PSL		840.00	590.40	254.40	210.00	147.60	63.60
↑ PTG		1,050.00	738.00	318.00	262.50	184.50	79.50
PTT		1,855.00	1,303.80	561.80	463.75	325.95	140.45
↑ PTTEP		10,990.00	7,724.40	3,328.40	2,747.50	1,931.10	832.10
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		3,290.00	2,312.40	996.40	822.50	578.10	249.10
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	7,122.50	5,006.10	2,157.10	1,780.63	1,251.53	539.28
↑ SAWAD	(M25 onwards)**	6,475.00	4,551.00	1,961.00	1,618.75	1,137.75	490.25
↑ SCB		7,490.00	5,264.40	2,268.40	1,872.50	1,316.10	567.10

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

MARGIN REQUIREMENT						
Effective from 12 March 2025 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ SCC	16,345.00	11,488.20	4,950.20	4,086.25	2,872.05	1,237.55
↓ SCGP	2,170.00	1,525.20	657.20	542.50	381.30	164.30
SGP	490.00	344.40	148.40	122.50	86.10	37.10
↑ SIRI	245.00	172.20	74.20	61.25	43.05	18.55
↑ SPALI	2,380.00	1,672.80	720.80	595.00	418.20	180.20
SPCG	595.00	418.20	180.20	148.75	104.55	45.05
↑ SPRC	700.00	492.00	212.00	175.00	123.00	53.00
↓ STA	2,310.00	1,623.60	699.60	577.50	405.90	174.90
↑ STEC	1,015.00	713.40	307.40	253.75	178.35	76.85
↑ STECON	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ STGT	1,190.00	836.40	360.40	297.50	209.10	90.10
↑ 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	2,520.00	1,771.20	763.20	630.00	442.80	190.80
↓ TCAP	3,220.00	2,263.20	975.20	2,598.75	1,826.55	243.80
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
↑ THANI	280.00	196.80	84.80	70.00	49.20	21.20
↓ THCOM	1,435.00	1,008.60	434.60	358.75	252.15	108.65
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	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↓ TOP	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
TPIPL	105.00	73.80	31.80	26.25	18.45	7.95
↑ TPIPP	245.00	172.20	74.20	61.25	43.05	18.55
↓ TQM	2,380.00	1,672.80	720.80	595.00	418.20	180.20
↑ TRUE	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↓ TTA	630.00	442.80	190.80	157.50	110.70	47.70
TTB	140.00	98.40	42.40	35.00	24.60	10.60
↑ TTCL	245.00	172.20	74.20	61.25	43.05	18.55
TTW	455.00	319.80	137.80	113.75	79.95	34.45
↓ TU	1,155.00	811.80	349.80	288.75	202.95	87.45
↑ TVO	2,380.00	1,672.80	720.80	595.00	418.20	180.20
↑ UNIQ	280.00	196.80	84.80	70.00	49.20	21.20
↑ VGI	735.00	516.60	222.60	183.75	129.15	55.65
VNG	175.00	123.00	53.00	43.75	30.75	13.25
↑ WHA	770.00	541.20	233.20	192.50	135.30	58.30
↑ 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
EA	H25X M25X U25X	1,448
GLOBAL	H25X M25X U25X Z25X	1,038
RS	H25X M25X	2,000
SAWAD	H25X	1,100
INTUCH	H25X M25X U25X Z25X	1,071

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
C01	FX	USD	1	A	EUR/USD	1	A	70
C01	FX	USD/JPY	1	A	JPY	2	A	50
I01	INDEX	COMM	1	A	FOOD	3	B	70
I01	INDEX	ICT	1	A	ENERG	1	B	70
I01	INDEX	ICT	1	A	SET50	1	B	70
I01	INDEX	ENERG	1	A	SET50	1	B	60
I01	INDEX	ENERG	1	A	FOOD	2	B	60
I01	INDEX	SET50	1	A	FOOD	2	B	60
I01	INDEX	COMM	1	A	SET50	2	B	50
I01	INDEX	ICT	1	A	FOOD	2	B	50
MT1	METAL	GOLD	1	A	GOLD-D	7	B	70
MT1	METAL	GO	1	A	SVF	9	B	60
S01	ICT	ADVANC	1	A	INTUCH	3	B	50
S01	ICT	TRUE	1	A	SAMART	2	B	40
S02	PROP	AMATA	1	A	WHA	6	B	70
S02	PROP	SPALI	1	A	AP	2	B	70
S02	PROP	SPALI	1	A	LH	4	B	60
S02	PROP	AP	1	A	LH	2	B	60
S02	PROP	CPN	1	A	SPALI	3	B	50
S02	PROP	AP	1	A	ORI	3	B	50
S02	PROP	LH	1	A	ORI	1	B	50
S02	PROP	LH	1	A	QH	3	B	50
S02	PROP	AMATA	1	A	SPALI	2	B	40
S02	PROP	SPALI	1	A	ORI	5	B	40
S02	PROP	SPALI	1	A	QH	10	B	40
S02	PROP	AP	1	A	QH	5	B	40
S02	PROP	AMATA	1	A	ORI	8	B	30
S02	PROP	ORI	1	A	QH	2	B	30
S06	ENERG	GPSC	1	A	BGRIM	2	B	70
S06	ENERG	EGCO	1	A	GPSC	4	B	60
S06	ENERG	EGCO	1	A	BGRIM	8	B	60
S06	ENERG	GPSC	1	A	RATCH	1	B	60
S06	ENERG	EGCO	1	A	RATCH	4	B	50
S06	ENERG	GULF	1	A	RATCH	2	B	50
S06	ENERG	PTT	1	A	RATCH	1	B	50
S06	ENERG	GPSC	1	A	CKP	10	B	50
S06	ENERG	RATCH	1	A	BGRIM	2	B	50
S06	ENERG	RATCH	1	A	BPP	3	B	50
S06	ENERG	BGRIM	1	A	BPP	2	B	50
S06	ENERG	BGRIM	1	A	BANPU	3	B	50
S06	ENERG	BGRIM	1	A	GUNKUL	7	B	50
S06	ENERG	BPP	1	A	BANPU	2	B	50
S06	ENERG	BPP	1	A	IRPC	8	B	50
S06	ENERG	BSRC	1	A	CKP	2	B	50
S06	ENERG	BANPU	1	A	IRPC	5	B	50
S06	ENERG	CKP	1	A	GUNKUL	2	B	50
S06	ENERG	PTTEP	1	A	RATCH	4	B	40
S06	ENERG	PTTEP	1	A	BPP	15	B	40
S06	ENERG	PTTEP	1	A	BANPU	26	B	40
S06	ENERG	EGCO	1	A	GULF	2	B	40
S06	ENERG	EGCO	1	A	BPP	12	B	40
S06	ENERG	EGCO	1	A	PTG	14	B	40
S06	ENERG	EGCO	1	A	WHAUP	28	B	40
S06	ENERG	EGCO	1	A	GUNKUL	55	B	40

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

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S06	ENERG	TOP	1	A	IRPC	24	B	40
S06	ENERG	BGRIM	1	A	IRPC	13	B	40
S06	ENERG	SGP	1	A	CKP	3	B	40
S06	ENERG	EA	1	A	GUNKUL	1	B	40
S06	ENERG	EGCO	1	A	BANPU	22	B	30
S06	ENERG	EGCO	1	A	EA	37	B	30
S06	ENERG	BGRIM	1	A	EA	5	B	30
S06	ENERG	BANPU	1	A	EA	2	B	30
S06	ENERG	BPP	1	A	EA	3	B	20
S07	CONMAT	SCC	1	A	EPG	45	B	40
S13	BANK	KBANK	1	A	BBL	1	B	60
S13	BANK	KBANK	1	A	SCB	1	B	60
S13	BANK	KBANK	1	A	KTB	7	B	60
S13	BANK	BBL	1	A	SCB	1	B	60
S13	BANK	SCB	1	A	TCAP	3	B	60
S13	BANK	SCB	1	A	KTB	5	B	60
S13	BANK	SCB	1	A	BAY	5	B	60
S13	BANK	KBANK	1	A	BAY	7	B	50
S13	BANK	BBL	1	A	BAY	7	B	50
S13	BANK	TCAP	1	A	KTB	2	B	50
S13	BANK	TCAP	1	A	BAY	2	B	50
S13	BANK	KBANK	1	A	TISCO	2	B	40
S13	BANK	KTB	1	A	BAY	1	B	40
S16	FOOD	CBG	1	A	ICHI	6	B	40
S16	FOOD	CPF	1	A	OSP	1	B	40
S16	FOOD	CPF	1	A	ICHI	2	B	40
S16	FOOD	M	1	A	OSP	1	B	30
S18	PETRO	IVL	1	A	PTTGC	1	B	50
S23	ETRON	HANA	1	A	KCE	1	B	80
S24	FIN	MTC	1	A	SAWAD	1	B	60
S24	FIN	AEONTS	1	A	MTC	2	B	50
S24	FIN	AEONTS	1	A	BAM	18	B	50
S24	FIN	MTC	1	A	BAM	8	B	50
S24	FIN	AEONTS	1	A	KTC	2	B	40
S24	FIN	MTC	1	A	JMT	3	B	40
S24	FIN	SAWAD	1	A	JMT	3	B	40
S30	TRANS	BA	1	A	AAV	9	B	60
S30	TRANS	PSL	1	A	TTA	1	B	60
S30	TRANS	BTS	1	A	TTA	1	B	50
S30	TRANS	PSL	1	A	AAV	3	B	40
S30	TRANS	PSL	1	A	BTS	1	B	30
S33	HELTH	BH	1	A	BDMS	8	B	50
S36	COMM	CPALL	1	A	HMPRO	6	B	50
S36	COMM	BJC	1	A	HMPRO	3	B	50
S36	COMM	HMPRO	1	A	GLOBAL	1	B	40
S38	TOURISM	CENTEL	1	A	ERW	9	B	50
S45	MEDIA	PLANB	1	A	VGI	2	B	50
S46	CONS	STECON	1	A	STPI	2	B	40

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