

MARGIN REQUIREMENT						
Effective from 10 April 2025 onwards				Unit : Baht / Contract		
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ SET50	11,375.00	7,995.00	3,445.00	2,843.75	1,998.75	861.25
PRECIOUS METAL FUTURES						
50 Baht Gold	101,150.00	71,094.00	30,634.00	25,287.50	17,773.50	7,658.50
10 Baht Gold	20,230.00	14,218.80	6,126.80	5,057.50	3,554.70	1,531.70
Gold Online	41,090.00	28,880.40	12,444.40	10,272.50	7,220.10	3,111.10
Silver Online	9,590.00	6,740.40	2,904.40	2,397.50	1,685.10	726.10
CURRENCY FUTURES						
EUR	840.00	590.40	254.40	210.00	147.60	63.60
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	50,610.00	35,571.60	15,327.60	50,610.00	35,571.60	15,327.60
RSS3D	160,125.00	112,545.00	48,495.00	50,610.00	35,571.60	15,327.60
Japanese Rubber	8,750.00	6,150.00	2,650.00	8,750.00	6,150.00	2,650.00
SECTOR FUTURES						
BANK	17,360.00	12,201.60	5,257.60	4,340.00	3,050.40	1,314.40
COMM	22,330.00	15,694.80	6,762.80	5,582.50	3,923.70	1,690.70
ENERG	10,745.00	7,552.20	3,254.20	2,686.25	1,888.05	813.55
FOOD	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
ICT	13,020.00	9,151.20	3,943.20	3,255.00	2,287.80	985.80
INTEREST RATE FUTURES						
5Y Government Bond	6,895.00	4,846.20	2,088.20	1,723.75	1,211.55	522.05
3M BIBOR	3,360.00	2,361.60	1,017.60	6,720.00	4,723.20	2,035.20
SINGLE STOCK FUTURES						
AAV	280.00	196.80	84.80	70.00	49.20	21.20
ADVANC	20,055.00	14,095.80	6,073.80	5,013.75	3,523.95	1,518.45
AEONTS	11,375.00	7,995.00	3,445.00	2,843.75	1,998.75	861.25
AMATA	2,975.00	2,091.00	901.00	743.75	522.75	225.25
AOT	5,670.00	3,985.20	1,717.20	1,417.50	996.30	429.30
AP	1,540.00	1,082.40	466.40	385.00	270.60	116.60
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	840.00	590.40	254.40	210.00	147.60	63.60
BANPU	560.00	393.60	169.60	140.00	98.40	42.40
BAY	1,400.00	984.00	424.00	350.00	246.00	106.00
BBL	8,750.00	6,150.00	2,650.00	2,187.50	1,537.50	662.50
BCH	1,890.00	1,328.40	572.40	472.50	332.10	143.10
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	1,960.00	1,377.60	593.60	490.00	344.40	148.40
BEAUTY	70.00	49.20	21.20	17.50	12.30	5.30
BEC	420.00	295.20	127.20	105.00	73.80	31.80
BEM	630.00	442.80	190.80	157.50	110.70	47.70
BGRIM	1,820.00	1,279.20	551.20	455.00	319.80	137.80
BH	18,795.00	13,210.20	5,692.20	4,698.75	3,302.55	1,423.05
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	875.00	615.00	265.00	218.75	153.75	66.25
BSRC	770.00	541.20	233.20	192.50	135.30	58.30
BTS	805.00	565.80	243.80	201.25	141.45	60.95
CBG	7,630.00	5,362.80	2,310.80	1,907.50	1,340.70	577.70
CENTEL	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
CHG	245.00	172.20	74.20	61.25	43.05	18.55
CK	1,820.00	1,279.20	551.20	455.00	319.80	137.80
CKP	350.00	246.00	106.00	87.50	61.50	26.50
COM7	2,380.00	1,672.80	720.80	595.00	418.20	180.20
CPALL	5,740.00	4,034.40	1,738.40	1,435.00	1,008.60	434.60

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

MARGIN REQUIREMENT						
Effective from 10 April 2025 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CPF	2,380.00	1,672.80	720.80	595.00	418.20	180.20
CPN	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
CRC	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
DELTA	18,095.00	12,718.20	5,480.20	4,523.75	3,179.55	1,370.05
EA M25X U25X	1,013.25	712.17	306.87	253.40	178.10	76.74
EA (Z25 onwards)**	700.00	492.00	212.00	175.00	123.00	53.00
EASTW	210.00	147.60	63.60	52.50	36.90	15.90
EGCO	7,280.00	5,116.80	2,204.80	1,820.00	1,279.20	551.20
EPG	420.00	295.20	127.20	105.00	73.80	31.80
ERW	490.00	344.40	148.40	122.50	86.10	37.10
GFPT	1,120.00	787.20	339.20	280.00	196.80	84.80
GLOBAL M25X U25X Z25X	1,489.25	1,046.73	451.03	372.38	261.73	112.78
GLOBAL (H26 onwards)**	1,435.00	1,008.60	434.60	358.75	252.15	108.65
GPSC	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
GULF	9,275.00	6,519.00	2,809.00	2,318.75	1,629.75	702.25
GULFI M25X U25X Z25X	8,039.50	5,650.62	2,434.82	1,951.25	1,371.45	590.95
GUNKUL	245.00	172.20	74.20	61.25	43.05	18.55
HANA	3,115.00	2,189.40	943.40	778.75	547.35	235.85
HMPRO	1,330.00	934.80	402.80	332.50	233.70	100.70
ICHI	1,575.00	1,107.00	477.00	393.75	276.75	119.25
INTUCH M25Y U25Y	13,650.00	9,594.00	4,134.00	1,881.25	1,322.25	569.75
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	3,115.00	2,189.40	943.40	778.75	547.35	235.85
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	9,765.00	6,863.40	2,957.40	2,441.25	1,715.85	739.35
KCE	3,150.00	2,214.00	954.00	787.50	553.50	238.50
KEX	490.00	344.40	148.40	122.50	86.10	37.10
KKP	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
KTB	2,590.00	1,820.40	784.40	647.50	455.10	196.10
KTC	3,290.00	2,312.40	996.40	822.50	578.10	249.10
LH	665.00	467.40	201.40	166.25	116.85	50.35
LPN	210.00	147.60	63.60	52.50	36.90	15.90
M	2,485.00	1,746.60	752.60	621.25	436.65	188.15
MAJOR	1,120.00	787.20	339.20	280.00	196.80	84.80
MBK	1,785.00	1,254.60	540.60	446.25	313.65	135.15
MEGA	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
MINT	2,940.00	2,066.40	890.40	735.00	516.60	222.60
MTC	5,845.00	4,108.20	1,770.20	1,461.25	1,027.05	442.55
OR	1,400.00	984.00	424.00	350.00	246.00	106.00
ORI	665.00	467.40	201.40	166.25	116.85	50.35
OSP	2,520.00	1,771.20	763.20	630.00	442.80	190.80
PLANB	910.00	639.60	275.60	227.50	159.90	68.90
PRM	700.00	492.00	212.00	175.00	123.00	53.00
PSH	1,120.00	787.20	339.20	280.00	196.80	84.80
PSL	910.00	639.60	275.60	227.50	159.90	68.90
PTG	910.00	639.60	275.60	227.50	159.90	68.90
PTT	3,220.00	2,263.20	975.20	805.00	565.80	243.80
PTTEP	9,240.00	6,494.40	2,798.40	2,310.00	1,623.60	699.60
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	2,800.00	1,968.00	848.00	700.00	492.00	212.00
RS M25X	1,820.00	1,279.20	551.20	455.00	319.80	137.80
RS (U25 onwards)**	910.00	639.60	275.60	227.50	159.90	68.90
S	105.00	73.80	31.80	26.25	18.45	7.95
SAMART	840.00	590.40	254.40	210.00	147.60	63.60
SAWAD	5,460.00	3,837.60	1,653.60	1,365.00	959.40	413.40
SCB	6,650.00	4,674.00	2,014.00	1,662.50	1,168.50	503.50

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MARGIN REQUIREMENT						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
	SCC	26,145.00	18,376.20	7,918.20	6,536.25	4,594.05
SCGP	2,765.00	1,943.40	837.40	691.25	485.85	209.35
SGP	455.00	319.80	137.80	113.75	79.95	34.45
SIRI	245.00	172.20	74.20	61.25	43.05	18.55
SPALI	2,870.00	2,017.20	869.20	717.50	504.30	217.30
SPCG	805.00	565.80	243.80	201.25	141.45	60.95
SPRC	700.00	492.00	212.00	175.00	123.00	53.00
STA	2,135.00	1,500.60	646.60	533.75	375.15	161.65
STEC	1,435.00	1,008.60	434.60	358.75	252.15	108.65
STECON	1,435.00	1,008.60	434.60	358.75	252.15	108.65
STGT	1,085.00	762.60	328.60	271.25	190.65	82.15
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	1,610.00	1,131.60	487.60	402.50	282.90	121.90
TCAP	3,220.00	2,263.20	975.20	805.00	565.80	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	1,330.00	934.80	402.80	332.50	233.70	100.70
THG	2,135.00	1,500.60	646.60	533.75	375.15	161.65
TISCO	5,810.00	4,083.60	1,759.60	1,452.50	1,020.90	439.90
TKN	1,015.00	713.40	307.40	253.75	178.35	76.85
TOA	1,855.00	1,303.80	561.80	463.75	325.95	140.45
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	280.00	196.80	84.80	70.00	49.20	21.20
TQM	2,380.00	1,672.80	720.80	595.00	418.20	180.20
TRUE	1,260.00	885.60	381.60	315.00	221.40	95.40
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	420.00	295.20	127.20	105.00	73.80	31.80
TU	875.00	615.00	265.00	218.75	153.75	66.25
TVO	2,520.00	1,771.20	763.20	630.00	442.80	190.80
UNIQ	175.00	123.00	53.00	43.75	30.75	13.25
VGI	665.00	467.40	201.40	166.25	116.85	50.35
VNG	175.00	123.00	53.00	43.75	30.75	13.25
WHA	735.00	516.60	222.60	183.75	129.15	55.65
WHAUP	490.00	344.40	148.40	122.50	86.10	37.10

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 แต่ในกรณีที่สัญญามีอักษรลงท้ายเป็น X หรือ Y หรือ Z จะมี Multiplier เปลี่ยนแปลงไป โดยสามารถพิจารณาค่า Multiplier สำหรับสัญญาที่มีการเปลี่ยนแปลงได้ ดังตารางต่อไปนี้

MULTIPLIER ของสัญญาที่มีการ CORPORATE ADJUST		
UNDERLYING	SERIES	CONTRACT SIZE
EA	M25X U25X	1,448
GLOBAL	M25X U25X Z25X	1,038
INTUCH	M25Y U25Y	1,814
RS	M25X	2,000
GULFI	M25X U25X Z25X	1,030

INTER-COMMODITY SPREAD CREDIT									
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)	
C01	FX	USD/JPY	1	A	JPY	2	A	50	
I01	INDEX	ICT	1	A	SET50	1	B	70	
I01	INDEX	ENERG	1	A	SET50	1	B	70	
I01	INDEX	SET50	1	A	FOOD	2	B	70	
I01	INDEX	COMM	1	A	SET50	2	B	60	
I01	INDEX	ICT	1	A	ENERG	1	B	60	
I01	INDEX	ENERG	1	A	FOOD	2	B	60	
I01	INDEX	COMM	1	A	ENERG	2	B	50	
I01	INDEX	COMM	1	A	FOOD	3	B	50	
MT1	METAL	GOLD	1	A	GOLD-D	7	B	80	
MT1	METAL	GOLD	1	A	GO	3	B	50	
MT1	METAL	GO	1	A	SVF	9	B	50	
MT1	METAL	GO	1	A	GOLD-D	3	B	40	
S02	PROP	SPALI	1	A	AP	2	B	80	
S02	PROP	SPALI	1	A	ORI	7	B	60	
S02	PROP	AP	1	A	ORI	3	B	60	
S02	PROP	AP	1	A	SIRI	5	B	60	
S02	PROP	LH	1	A	ORI	2	B	60	
S02	PROP	AMATA	1	A	SPALI	1	B	50	
S02	PROP	AMATA	1	A	AP	3	B	50	
S02	PROP	AMATA	1	A	AWC	8	B	50	
S02	PROP	SPALI	1	A	LH	4	B	50	
S02	PROP	SPALI	1	A	LPN	8	B	50	
S02	PROP	SPALI	1	A	SIRI	11	B	50	
S02	PROP	SPALI	1	A	QH	11	B	50	
S02	PROP	AP	1	A	S	13	B	50	
S02	PROP	LH	1	A	AWC	2	B	50	
S02	PROP	LH	1	A	QH	3	B	50	
S02	PROP	AWC	1	A	ORI	1	B	50	
S02	PROP	ORI	1	A	QH	2	B	50	
S02	PROP	CPN	1	A	WHA	14	B	40	
S02	PROP	AMATA	1	A	LH	5	B	40	
S02	PROP	AMATA	1	A	S	32	B	40	
S02	PROP	AWC	1	A	S	4	B	40	
S02	PROP	ORI	1	A	LPN	1	B	40	
S02	PROP	ORI	1	A	SIRI	2	B	40	
S02	PROP	ORI	1	A	S	4	B	40	
S02	PROP	AMATA	1	A	SIRI	14	B	30	
S02	PROP	WHA	1	A	AWC	1	B	30	
S02	PROP	LPN	1	A	QH	1	B	30	
S06	ENERG	GPSC	1	A	BGRIM	3	B	80	
S06	ENERG	BGRIM	1	A	BANPU	3	B	60	
S06	ENERG	BGRIM	1	A	GUNKUL	7	B	60	
S06	ENERG	BGRIM	1	A	IRPC	12	B	60	
S06	ENERG	BPP	1	A	IRPC	7	B	60	
S06	ENERG	BANPU	1	A	IRPC	5	B	60	
S06	ENERG	CKP	1	A	GUNKUL	2	B	60	
S06	ENERG	GUNKUL	1	A	IRPC	2	B	60	
S06	ENERG	EGCO	1	A	RATCH	4	B	50	
S06	ENERG	GULFI	1	A	BPP	7	B	50	
S06	ENERG	GPSC	1	A	BPP	4	B	50	
S06	ENERG	GPSC	1	A	BANPU	7	B	50	
S06	ENERG	GPSC	1	A	GUNKUL	17	B	50	
S06	ENERG	GPSC	1	A	IRPC	30	B	50	

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	RATCH	1	A	GUNKUL	16	B	50
S06	ENERG	BGRIM	1	A	BPP	2	B	50
S06	ENERG	BGRIM	1	A	EA	5	B	50
S06	ENERG	BPP	1	A	SPRC	1	B	50
S06	ENERG	BPP	1	A	BANPU	2	B	50
S06	ENERG	BPP	1	A	GUNKUL	4	B	50
S06	ENERG	SPRC	1	A	IRPC	6	B	50
S06	ENERG	BANPU	1	A	GUNKUL	3	B	50
S06	ENERG	EGCO	1	A	GUNKUL	57	B	40
S06	ENERG	BCP	1	A	PTT	1	B	40
S06	ENERG	PTT	1	A	BPP	4	B	40
S06	ENERG	PTT	1	A	SPRC	6	B	40
S06	ENERG	GPSC	1	A	PTG	4	B	40
S06	ENERG	GPSC	1	A	EA	12	B	40
S06	ENERG	BGRIM	1	A	PTG	2	B	40
S06	ENERG	BGRIM	1	A	SPRC	2	B	40
S06	ENERG	TTW	1	A	SPCG	1	B	40
S06	ENERG	BPP	1	A	PTG	1	B	40
S06	ENERG	BPP	1	A	EA	3	B	40
S06	ENERG	PTG	1	A	BANPU	2	B	40
S06	ENERG	SPRC	1	A	GUNKUL	3	B	40
S06	ENERG	BANPU	1	A	EA	2	B	40
S06	ENERG	EA	1	A	GUNKUL	1	B	40
S06	ENERG	EA	1	A	IRPC	2	B	40
S06	ENERG	BPP	1	A	CKP	3	B	30
S06	ENERG	SPRC	1	A	EA	2	B	30
S06	ENERG	BANPU	1	A	WHAUP	1	B	30
S07	CONMAT	SCC	1	A	TPIPL	158	B	50
S07	CONMAT	EPG	1	A	TPIPL	3	B	40
S13	BANK	TISCO	1	A	KKP	2	B	60
S13	BANK	TISCO	1	A	KTB	4	B	60
S13	BANK	BBL	1	A	SCB	1	B	50
S13	BANK	KKP	1	A	KTB	2	B	50
S13	BANK	BBL	1	A	TCAP	3	B	40
S13	BANK	TISCO	1	A	TCAP	2	B	40
S13	BANK	TISCO	1	A	TTB	51	B	40
S13	BANK	BBL	1	A	TISCO	2	B	30
S13	BANK	SCB	1	A	KKP	2	B	30
S16	FOOD	CBG	1	A	OSP	4	B	50
S16	FOOD	CPF	1	A	OSP	2	B	50
S18	PETRO	IVL	1	A	PTTGC	1	B	70
S23	ETRON	KCE	1	A	HANA	1	B	60
S24	FIN	MTC	1	A	SAWAD	1	B	60
S24	FIN	MTC	1	A	BAM	7	B	60
S24	FIN	MTC	1	A	JMT	3	B	50
S24	FIN	JMT	1	A	BAM	2	B	50
S24	FIN	SAWAD	1	A	JMT	2	B	40
S24	FIN	SAWAD	1	A	BAM	5	B	40
S30	TRANS	BTS	1	A	AAV	3	B	50
S30	TRANS	BEM	1	A	BTS	1	B	40
S30	TRANS	AOT	1	A	AAV	21	B	30
S33	HEALTH	BDMS	1	A	BCH	2	B	50
S36	COMM	CRC	1	A	GLOBAL	4	B	40
S36	COMM	COM7	1	A	GLOBAL	3	B	40

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

