

MARGIN REQUIREMENT						
Effective from 2 April 2025 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
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

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Effective from 2 April 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 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 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	9,275.00	6,519.00	2,809.00	2,318.75	1,629.75	702.25
GULFI M25X U25X Z25X	8,015.00	5,633.40	2,427.40	1,946.00	1,367.76	589.36
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 M25Y U25Y	13,606.25	9,563.25	4,120.75	1,876.00	1,318.56	568.16
IRPC	175.00	123.00	53.00	43.75	30.75	13.25
ITD	70.00	49.20	21.20	17.50	12.30	5.30
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	2,940.00	2,066.40	890.40	735.00	516.60	222.60
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 M25X	2,450.00	1,722.00	742.00	612.50	430.50	185.50
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	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

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Effective from 2 April 2025 onwards				Unit : Baht / Contract		
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	1,979.55
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	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	1,435.00	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

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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	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	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	5	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	GULFI	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	GULFI	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	HEALTH	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	CENDEL	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)