

MARGIN REQUIREMENT						
Effective from 13 June 2025 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↓ SET50	12,320.00	8,659.20	3,731.20	3,080.00	2,164.80	932.80
PRECIOUS METAL FUTURES						
↓ 50 Baht Gold	140,350.00	98,646.00	42,506.00	35,087.50	24,661.50	10,626.50
↓ 10 Baht Gold	28,070.00	19,729.20	8,501.20	7,017.50	4,932.30	2,125.30
↓ Gold Online	67,550.00	47,478.00	20,458.00	16,887.50	11,869.50	5,114.50
↓ Silver Online	9,275.00	6,519.00	2,809.00	2,318.75	1,629.75	702.25
CURRENCY FUTURES						
↓ EUR	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ JPY	875.00	615.00	265.00	218.75	153.75	66.25
↓ USD	980.00	688.80	296.80	245.00	172.20	74.20
↓ EUR/USD	1,155.00	811.80	349.80	2,310.00	1,623.60	699.60
↓ USD/JPY	1,680.00	1,180.80	508.80	3,360.00	2,361.60	1,017.60
AGRICULTURE FUTURES						
↓ RSS3	45,850.00	32,226.00	13,886.00	45,850.00	32,226.00	13,886.00
↓ RSS3D	145,075.00	101,967.00	43,937.00	45,850.00	32,226.00	13,886.00
Japanese Rubber	10,080.00	7,084.80	3,052.80	10,080.00	7,084.80	3,052.80
SECTOR FUTURES						
↓ BANK	24,045.00	16,900.20	7,282.20	6,011.25	4,225.05	1,820.55
↓ COMM	17,710.00	12,447.60	5,363.60	4,427.50	3,111.90	1,340.90
↓ ENERG	12,425.00	8,733.00	3,763.00	3,106.25	2,183.25	940.75
↓ FOOD	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
↓ ICT	12,005.00	8,437.80	3,635.80	3,001.25	2,109.45	908.95
INTEREST RATE FUTURES						
↓ 5Y Government Bond	6,545.00	4,600.20	1,982.20	1,636.25	1,150.05	495.55
↓ 3M BIBOR	4,585.00	3,222.60	1,388.60	9,170.00	6,445.20	2,777.20
SINGLE STOCK FUTURES						
AAV	245.00	172.20	74.20	61.25	43.05	18.55
↑ ADVANC	21,595.00	15,178.20	6,540.20	5,398.75	3,794.55	1,635.05
AEONTS	12,075.00	8,487.00	3,657.00	3,018.75	2,121.75	914.25
↓ AMATA	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
↓ AOT	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
↓ AP	840.00	590.40	254.40	210.00	147.60	63.60
↓ AWC	315.00	221.40	95.40	78.75	55.35	23.85
↓ BA	2,275.00	1,599.00	689.00	568.75	399.75	172.25
↓ BAM	770.00	541.20	233.20	192.50	135.30	58.30
↑ BANPU	595.00	418.20	180.20	148.75	104.55	45.05
↓ BAY	1,330.00	934.80	402.80	332.50	233.70	100.70
↓ BBL	10,920.00	7,675.20	3,307.20	2,730.00	1,918.80	826.80
↑ BCH	1,960.00	1,377.60	593.60	490.00	344.40	148.40
↓ BCP	4,655.00	3,271.80	1,409.80	1,163.75	817.95	352.45
↑ BCPG	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ BDMS	1,750.00	1,230.00	530.00	437.50	307.50	132.50
↓ BEAUTY	105.00	73.80	31.80	26.25	18.45	7.95
↓ BEC	385.00	270.60	116.60	96.25	67.65	29.15
↑ BEM	700.00	492.00	212.00	175.00	123.00	53.00
↓ BGRIM	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↓ BH	18,795.00	13,210.20	5,692.20	4,698.75	3,302.55	1,423.05
↓ BJC	2,520.00	1,771.20	763.20	630.00	442.80	190.80
↓ BLA	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↑ BLAND	105.00	73.80	31.80	26.25	18.45	7.95
↑ BPP	805.00	565.80	243.80	201.25	141.45	60.95
↓ BSRC	805.00	565.80	243.80	201.25	141.45	60.95
↓ BTS	665.00	467.40	201.40	166.25	116.85	50.35
↓ CBG	7,630.00	5,362.80	2,310.80	1,907.50	1,340.70	577.70
↓ CENTEL	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
↑ CHG	315.00	221.40	95.40	78.75	55.35	23.85
↓ CK	2,065.00	1,451.40	625.40	516.25	362.85	156.35
↑ CKP	455.00	319.80	137.80	113.75	79.95	34.45
↓ COM7	2,555.00	1,795.80	773.80	638.75	448.95	193.45
↓ CPALL	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80

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	IM	MM	FM	IM	MM	FM
↓ CPF	2,730.00	1,918.80	826.80	682.50	479.70	206.70
CPN	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
CRC	3,045.00	2,140.20	922.20	761.25	535.05	230.55
↑ DELTA	24,955.00	17,539.80	7,557.80	6,238.75	4,384.95	1,889.45
↑ EA M25X U25X	1,216.25	854.85	368.35	304.08	213.72	92.09
↑ EA (Z25 onwards)**	840.00	590.40	254.40	210.00	147.60	63.60
↓ EASTW	210.00	147.60	63.60	52.50	36.90	15.90
↓ EGCO	8,365.00	5,879.40	2,533.40	2,091.25	1,469.85	633.35
↓ EPG	455.00	319.80	137.80	113.75	79.95	34.45
↓ ERW	385.00	270.60	116.60	96.25	67.65	29.15
↓ GFPT	1,120.00	787.20	339.20	280.00	196.80	84.80
↓ GLOBAL M25X U25X Z25X	1,053.50	740.46	319.06	263.39	185.13	79.77
↓ GLOBAL (H26 onwards)**	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ GPSC	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
↓ GULF	7,560.00	5,313.60	2,289.60	1,890.00	1,328.40	572.40
↓ GULFI M25X U25X Z25X	7,101.50	4,991.34	2,150.74	1,723.75	1,211.55	522.05
↑ GUNKUL	315.00	221.40	95.40	78.75	55.35	23.85
↑ HANA	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
↓ HMPRO	910.00	639.60	275.60	227.50	159.90	68.90
↓ ICHI	1,365.00	959.40	413.40	341.25	239.85	103.35
↓ INTUCH M25Y U25Y	12,951.75	9,103.23	3,922.53	1,785.00	1,254.60	540.60
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	2,520.00	1,771.20	763.20	630.00	442.80	190.80
JAS	350.00	246.00	106.00	87.50	61.50	26.50
↓ JMT	2,380.00	1,672.80	720.80	595.00	418.20	180.20
↓ KBANK M25X U25X Z25X H26X	13,427.75	9,437.79	4,066.69	3,638.25	2,557.17	1,101.87
↓ KBANK (M26 onwards)**	13,230.00	9,298.80	4,006.80	3,307.50	2,324.70	1,001.70
KCE	2,870.00	2,017.20	869.20	717.50	504.30	217.30
↓ KEX	455.00	319.80	137.80	113.75	79.95	34.45
↓ KKP	6,230.00	4,378.80	1,886.80	1,557.50	1,094.70	471.70
↓ KTB	2,450.00	1,722.00	742.00	612.50	430.50	185.50
↑ KTC	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
↓ LH	455.00	319.80	137.80	113.75	79.95	34.45
↓ LPN	175.00	123.00	53.00	43.75	30.75	13.25
↓ M	2,100.00	1,476.00	636.00	525.00	369.00	159.00
↓ MAJOR	980.00	688.80	296.80	245.00	172.20	74.20
↓ MBK	1,750.00	1,230.00	530.00	437.50	307.50	132.50
MEGA	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
MINT	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
↓ MTC	5,460.00	3,837.60	1,653.60	1,365.00	959.40	413.40
OR	1,645.00	1,156.20	498.20	411.25	289.05	124.55
↓ ORI	420.00	295.20	127.20	105.00	73.80	31.80
↑ OSP	2,625.00	1,845.00	795.00	656.25	461.25	198.75
PLANB	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ PRM	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ PSH	805.00	565.80	243.80	201.25	141.45	60.95
↓ PSL	945.00	664.20	286.20	236.25	166.05	71.55
↓ PTG	875.00	615.00	265.00	218.75	153.75	66.25
↓ PTT	2,625.00	1,845.00	795.00	656.25	461.25	198.75
↓ PTTEP	12,600.00	8,856.00	3,816.00	3,150.00	2,214.00	954.00
↑ PTGTC	3,535.00	2,484.60	1,070.60	883.75	621.15	267.65
↓ QH	175.00	123.00	53.00	43.75	30.75	13.25
↓ RATCH	2,555.00	1,795.80	773.80	638.75	448.95	193.45
↓ RS M25X	350.00	246.00	106.00	87.50	61.50	26.50
↓ RS (U25 onwards)**	175.00	123.00	53.00	43.75	30.75	13.25
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 M25X U25X Z25X H26X	4,658.50	3,274.26	1,410.86	1,164.63	818.57	352.72
↓ SAWAD (M26 onwards)**	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
↓ SCB	7,700.00	5,412.00	2,332.00	1,925.00	1,353.00	583.00

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Effective from 13 June 2025 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SCC	24,745.00	17,392.20	7,494.20	6,186.25	4,348.05	1,873.55
↑ SCGP	2,870.00	2,017.20	869.20	717.50	504.30	217.30
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	1,960.00	1,377.60	593.60	490.00	344.40	148.40
↓ SPCG	770.00	541.20	233.20	192.50	135.30	58.30
↓ SPRC	945.00	664.20	286.20	236.25	166.05	71.55
STA	1,890.00	1,328.40	572.40	472.50	332.10	143.10
↓ STEC	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ STECON	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ STGT	1,120.00	787.20	339.20	280.00	196.80	84.80
↑ STPI	490.00	344.40	148.40	122.50	86.10	37.10
SUPER	70.00	49.20	21.20	17.50	12.30	5.30
↓ TASCO	1,295.00	910.20	392.20	323.75	227.55	98.05
↓ TCAP	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	245.00	172.20	74.20	61.25	43.05	18.55
↓ THCOM	1,855.00	1,303.80	561.80	463.75	325.95	140.45
↓ THG	1,855.00	1,303.80	561.80	463.75	325.95	140.45
↓ TISCO	8,400.00	5,904.00	2,544.00	2,100.00	1,476.00	636.00
↑ TKN	1,120.00	787.20	339.20	280.00	196.80	84.80
TOA	1,610.00	1,131.60	487.60	402.50	282.90	121.90
TOP	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
↑ TPIPL	140.00	98.40	42.40	35.00	24.60	10.60
↓ TPIPP	210.00	147.60	63.60	52.50	36.90	15.90
↓ TQM	2,415.00	1,697.40	731.40	603.75	424.35	182.85
↑ TRUE	1,225.00	861.00	371.00	306.25	215.25	92.75
TTA	595.00	418.20	180.20	148.75	104.55	45.05
↓ TTB	140.00	98.40	42.40	35.00	24.60	10.60
↓ TTCL	175.00	123.00	53.00	43.75	30.75	13.25
TTW	420.00	295.20	127.20	105.00	73.80	31.80
↓ TU	980.00	688.80	296.80	245.00	172.20	74.20
↓ TVO	2,065.00	1,451.40	625.40	516.25	362.85	156.35
↓ UNIQ	245.00	172.20	74.20	61.25	43.05	18.55
↓ VGI	490.00	344.40	148.40	122.50	86.10	37.10
VNG	175.00	123.00	53.00	43.75	30.75	13.25
↓ WHA	665.00	467.40	201.40	166.25	116.85	50.35
↓ WHAUP	560.00	393.60	169.60	140.00	98.40	42.40

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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
GULFI	M25X U25X Z25X	1,030
INTUCH	M25Y U25Y	1,814
KBANK	M25X U25X Z25X H26X	1,015
RS	M25X	2,000
SAWAD	M25X U25X Z25X H26X	1,100

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
C01	FX	USD/JPY	1	A	EUR/USD	1	A	70
C01	FX	EUR	1	A	JPY	2	B	70
I01	INDEX	ENERG	1	A	SET50	1	B	80
I01	INDEX	SET50	1	A	FOOD	2	B	70
I01	INDEX	BANK	1	A	SET50	3	B	60
I01	INDEX	BANK	1	A	FOOD	4	B	60
I01	INDEX	ICT	1	A	SET50	1	B	60
I01	INDEX	ENERG	1	A	FOOD	2	B	60
I01	INDEX	ICT	1	A	ENERG	1	B	50
MT1	METAL	GOLD	1	A	GO	3	B	80
MT1	METAL	GOLD	1	A	GOLD-D	7	B	80
MT1	METAL	GO	1	A	GOLD-D	3	B	70
MT1	METAL	GO	1	A	SVF	10	B	50
MT1	METAL	GOLD	1	A	SVF	26	B	40
MT1	METAL	GOLD-D	1	A	SVF	4	B	30
S02	PROP	AMATA	1	A	WHA	5	B	70
S02	PROP	WHA	1	A	AWC	2	B	50
S02	PROP	CPN	1	A	ORI	26	B	40
S02	PROP	AWC	1	A	SIRI	2	B	40
S06	ENERG	GULFI	1	A	BCP	1	B	60
S06	ENERG	GPSC	1	A	BGRIM	3	B	60
S06	ENERG	BPP	1	A	BANPU	1	B	60
S06	ENERG	PTTEP	1	A	PTT	3	B	50
S06	ENERG	PTTEP	1	A	TOP	4	B	50
S06	ENERG	PTTEP	1	A	BSRC	19	B	50
S06	ENERG	PTTEP	1	A	WHAUP	31	B	50
S06	ENERG	GULFI	1	A	GPSC	1	B	50
S06	ENERG	GULFI	1	A	PTT	2	B	50
S06	ENERG	GULFI	1	A	BSRC	9	B	50
S06	ENERG	BCP	1	A	TOP	1	B	50
S06	ENERG	PTT	1	A	SPRC	6	B	50
S06	ENERG	TOP	1	A	IRPC	31	B	50
S06	ENERG	CKP	1	A	GUNKUL	2	B	50
S06	ENERG	PTT	1	A	BSRC	6	B	40
S06	ENERG	TOP	1	A	WHAUP	9	B	30
S06	ENERG	TTW	1	A	BCPG	1	B	30
S06	ENERG	SPCG	1	A	BANPU	2	B	30
S06	ENERG	SPCG	1	A	CKP	3	B	30
S07	CONMAT	SCC	1	A	VNG	77	B	30
S13	BANK	KBANK	1	A	BBL	1	B	70
S13	BANK	KBANK	1	A	SCB	1	B	60
S13	BANK	BBL	1	A	SCB	1	B	60
S13	BANK	BBL	1	A	KTB	6	B	60
S13	BANK	BBL	1	A	TTB	76	B	60
S13	BANK	SCB	1	A	KTB	5	B	60
S13	BANK	SCB	1	A	TTB	63	B	50
S18	PETRO	IVL	1	A	PTTGC	1	B	70
S23	ETRON	HANA	1	A	KCE	1	B	70
S24	FIN	MTC	1	A	SAWAD	2	B	60
S24	FIN	SAWAD	1	A	JMT	2	B	60
S24	FIN	MTC	1	A	JMT	4	B	50
S30	TRANS	BA	1	A	AAV	12	B	60
S30	TRANS	PSL	1	A	TTA	1	B	60
S30	TRANS	BA	1	A	BTS	3	B	40

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

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