

MARGIN REQUIREMENT						
Effective from 31 October 2025 onwards				Unit : Baht / Contract		
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50	10,080.00	7,084.80	3,052.80	2,520.00	1,771.20	763.20
PRECIOUS METAL FUTURES						
50 Baht Gold	158,375.00	111,315.00	47,965.00	39,593.75	27,828.75	11,991.25
10 Baht Gold	31,675.00	22,263.00	9,593.00	7,918.75	5,565.75	2,398.25
Gold Online	66,675.00	46,863.00	20,193.00	16,668.75	11,715.75	5,048.25
Silver Online	11,025.00	7,749.00	3,339.00	2,756.25	1,937.25	834.75
CURRENCY FUTURES						
EUR	875.00	615.00	265.00	218.75	153.75	66.25
JPY	700.00	492.00	212.00	175.00	123.00	53.00
USD	910.00	639.60	275.60	227.50	159.90	68.90
EUR/USD	945.00	664.20	286.20	1,890.00	1,328.40	572.40
USD/JPY	1,575.00	1,107.00	477.00	3,150.00	2,214.00	954.00
AGRICULTURE FUTURES						
RSS3	39,585.00	27,822.60	11,988.60	39,585.00	27,822.60	11,988.60
RSS3D	125,125.00	87,945.00	37,895.00	39,585.00	27,822.60	11,988.60
Japanese Rubber	8,400.00	5,904.00	2,544.00	8,400.00	5,904.00	2,544.00
SECTOR FUTURES						
BANK	18,655.00	13,111.80	5,649.80	4,663.75	3,277.95	1,412.45
COMM	19,110.00	13,431.60	5,787.60	4,777.50	3,357.90	1,446.90
ENERG	10,395.00	7,306.20	3,148.20	2,598.75	1,826.55	787.05
FOOD	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
ICT	11,865.00	8,339.40	3,593.40	2,966.25	2,084.85	898.35
INTEREST RATE FUTURES						
5Y Government Bond	6,300.00	4,428.00	1,908.00	1,575.00	1,107.00	477.00
3M BIBOR	3,605.00	2,533.80	1,091.80	7,210.00	5,067.60	2,183.60
SINGLE STOCK FUTURES						
AAV	210.00	147.60	63.60	52.50	36.90	15.90
ADVANC	21,910.00	15,399.60	6,635.60	5,477.50	3,849.90	1,658.90
AEONTS	12,460.00	8,757.60	3,773.60	3,115.00	2,189.40	943.40
AMATA	2,730.00	1,918.80	826.80	682.50	479.70	206.70
AOT	5,075.00	3,567.00	1,537.00	1,268.75	891.75	384.25
AP	980.00	688.80	296.80	245.00	172.20	74.20
AWC	315.00	221.40	95.40	78.75	55.35	23.85
BA	1,855.00	1,303.80	561.80	463.75	325.95	140.45
BAM	1,015.00	713.40	307.40	253.75	178.35	76.85
BANPU	560.00	393.60	169.60	140.00	98.40	42.40
BAY	1,330.00	934.80	402.80	332.50	233.70	100.70
BBL	8,645.00	6,076.20	2,618.20	2,161.25	1,519.05	654.55
BCH	1,575.00	1,107.00	477.00	393.75	276.75	119.25
BCP	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
BCPG	1,260.00	885.60	381.60	315.00	221.40	95.40
BDMS	1,645.00	1,156.20	498.20	411.25	289.05	124.55
BEAUTY	140.00	98.40	42.40	35.00	24.60	10.60
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	2,205.00	1,549.80	667.80	551.25	387.45	166.95
BH	19,250.00	13,530.00	5,830.00	4,812.50	3,382.50	1,457.50
BJC	2,205.00	1,549.80	667.80	551.25	387.45	166.95
BLA	2,310.00	1,623.60	699.60	577.50	405.90	174.90
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
BPP	945.00	664.20	286.20	236.25	166.05	71.55
BSRC	665.00	467.40	201.40	166.25	116.85	50.35
BTS	420.00	295.20	127.20	105.00	73.80	31.80
CBG	7,035.00	4,944.60	2,130.60	1,758.75	1,236.15	532.65
CENTEL	5,040.00	3,542.40	1,526.40	1,260.00	885.60	381.60
CHG	210.00	147.60	63.60	52.50	36.90	15.90
CK	2,275.00	1,599.00	689.00	568.75	399.75	172.25
CKP	350.00	246.00	106.00	87.50	61.50	26.50
COM7	3,080.00	2,164.80	932.80	770.00	541.20	233.20
CPALL	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CPF	2,240.00	1,574.40	678.40	560.00	393.60	169.60
CPN	5,530.00	3,886.80	1,674.80	1,382.50	971.70	418.70
CRC	3,255.00	2,287.80	985.80	813.75	571.95	246.45
DELTA	31,115.00	21,869.40	9,423.40	7,778.75	5,467.35	2,355.85
EA	910.00	639.60	275.60	227.50	159.90	68.90
EASTW	490.00	344.40	148.40	122.50	86.10	37.10
EGCO	9,135.00	6,420.60	2,766.60	2,283.75	1,605.15	691.65
EPG	490.00	344.40	148.40	122.50	86.10	37.10
ERW	420.00	295.20	127.20	105.00	73.80	31.80
GFPT	1,050.00	738.00	318.00	262.50	184.50	79.50
GLOBAL Z25X	1,597.75	1,122.99	483.89	399.63	280.88	121.03
GLOBAL (H26 onwards)**	1,540.00	1,082.40	466.40	385.00	270.60	116.60
GPSC	5,705.00	4,009.80	1,727.80	1,426.25	1,002.45	431.95
GULF	6,230.00	4,378.80	1,886.80	1,557.50	1,094.70	471.70
GULFI Z25X	5,407.50	3,800.70	1,637.70	1,312.50	922.50	397.50
GUNKUL	280.00	196.80	84.80	70.00	49.20	21.20
HANA	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
HMPRO	945.00	664.20	286.20	236.25	166.05	71.55
ICHI	1,365.00	959.40	413.40	341.25	239.85	103.35
IRPC	210.00	147.60	63.60	52.50	36.90	15.90
ITD	105.00	73.80	31.80	26.25	18.45	7.95
IVL	2,905.00	2,041.80	879.80	726.25	510.45	219.95
JAS	280.00	196.80	84.80	70.00	49.20	21.20
JMT	2,520.00	1,771.20	763.20	630.00	442.80	190.80
KBANK Z25X H26X	10,550.75	7,415.67	3,195.37	2,858.63	2,009.21	865.76
KBANK (M26 onwards)**	10,395.00	7,306.20	3,148.20	2,598.75	1,826.55	787.05
KCE	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
KKP	5,075.00	3,567.00	1,537.00	1,268.75	891.75	384.25
KTB	1,960.00	1,377.60	593.60	490.00	344.40	148.40
KTC	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
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	4,970.00	3,493.20	1,505.20	1,242.50	873.30	376.30
MAJOR	910.00	639.60	275.60	227.50	159.90	68.90
MBK	1,820.00	1,279.20	551.20	455.00	319.80	137.80
MEGA	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
MINT	2,555.00	1,795.80	773.80	638.75	448.95	193.45
MTC	5,355.00	3,763.80	1,621.80	1,338.75	940.95	405.45
OR	1,680.00	1,180.80	508.80	420.00	295.20	127.20
ORI	560.00	393.60	169.60	140.00	98.40	42.40
OSP	2,450.00	1,722.00	742.00	612.50	430.50	185.50
PLANB	805.00	565.80	243.80	201.25	141.45	60.95
PRM	840.00	590.40	254.40	210.00	147.60	63.60
PSH	595.00	418.20	180.20	148.75	104.55	45.05
PSL	945.00	664.20	286.20	236.25	166.05	71.55
PTG	1,120.00	787.20	339.20	280.00	196.80	84.80
PTT	2,030.00	1,426.80	614.80	507.50	356.70	153.70
PTTEP	11,165.00	7,847.40	3,381.40	2,791.25	1,961.85	845.35
PTTGC	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
QH	140.00	98.40	42.40	35.00	24.60	10.60
RATCH	2,520.00	1,771.20	763.20	630.00	442.80	190.80
RS	140.00	98.40	42.40	35.00	24.60	10.60
S	105.00	73.80	31.80	26.25	18.45	7.95
SAMART	665.00	467.40	201.40	166.25	116.85	50.35
SAWAD Z25X H26X	5,736.50	4,031.94	1,737.34	1,434.13	1,007.99	434.34
SAWAD (M26 onwards)**	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
SCB	7,210.00	5,067.60	2,183.60	1,802.50	1,266.90	545.90

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SCC	26,740.00	18,794.40	8,098.40	6,685.00	4,698.60	2,024.60
SCGP	2,835.00	1,992.60	858.60	708.75	498.15	214.65
SGP	455.00	319.80	137.80	113.75	79.95	34.45
SIRI	210.00	147.60	63.60	52.50	36.90	15.90
SPALI	2,100.00	1,476.00	636.00	525.00	369.00	159.00
SPCG	665.00	467.40	201.40	166.25	116.85	50.35
SPRC	665.00	467.40	201.40	166.25	116.85	50.35
STA	1,750.00	1,230.00	530.00	437.50	307.50	132.50
STECON	1,680.00	1,180.80	508.80	420.00	295.20	127.20
STGT	1,050.00	738.00	318.00	262.50	184.50	79.50
STPI	665.00	467.40	201.40	166.25	116.85	50.35
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	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
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	1,715.00	1,205.40	519.40	428.75	301.35	129.85
THG Z25X H26X M26X	1,613.50	1,134.06	488.66	403.24	283.42	122.12
THG (U26 onwards)**	1,435.00	1,008.60	434.60	358.75	252.15	108.65
TISCO	6,125.00	4,305.00	1,855.00	1,531.25	1,076.25	463.75
TKN	770.00	541.20	233.20	192.50	135.30	58.30
TOA	1,855.00	1,303.80	561.80	463.75	325.95	140.45
TOP	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
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	1,960.00	1,377.60	593.60	490.00	344.40	148.40
TRUE	1,120.00	787.20	339.20	280.00	196.80	84.80
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	385.00	270.60	116.60	96.25	67.65	29.15
TU	1,260.00	885.60	381.60	315.00	221.40	95.40
TVO	1,890.00	1,328.40	572.40	472.50	332.10	143.10
UNIQ	595.00	418.20	180.20	148.75	104.55	45.05
VGI	385.00	270.60	116.60	96.25	67.65	29.15
VNG	175.00	123.00	53.00	43.75	30.75	13.25
WHA	560.00	393.60	169.60	140.00	98.40	42.40
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
GLOBAL	Z25X	1,038
GULFI	Z25X	1,030
KBANK	Z25X H26X	1,015
SAWAD	Z25X H26X	1,100
THG	Z25X H26X M26X	1,124

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
C01	FX	USD/JPY	1	A	EUR/USD	1	A	60
C01	FX	EUR	1	A	JPY	2	B	50
I01	INDEX	COMM	1	A	FOOD	2	B	60
I01	INDEX	SET50	1	A	ENERG	1	B	60
MT1	METAL	GOLD	1	A	GOLD-D	7	B	90
MT1	METAL	GOLD	1	A	GO	3	B	80
MT1	METAL	GO	1	A	GOLD-D	3	B	70
MT1	METAL	GO	1	A	SVF	9	B	60
MT1	METAL	GOLD	1	A	SVF	22	B	40
MT1	METAL	GOLD-D	1	A	SVF	3	B	40
S02	PROP	AMATA	1	A	WHA	5	B	70
S02	PROP	SPALI	1	A	AP	2	B	60
S02	PROP	AP	1	A	SIRI	6	B	50
S02	PROP	SPALI	1	A	SIRI	12	B	40
S02	PROP	LH	1	A	SIRI	3	B	40
S02	PROP	ORI	1	A	AWC	1	B	40
S02	PROP	SIRI	1	A	QH	1	B	40
S02	PROP	LH	1	A	LPN	2	B	30
S02	PROP	AWC	1	A	LPN	1	B	30
S02	PROP	CPN	1	A	LPN	32	B	20
S02	PROP	SIRI	1	A	BLAND	3	B	20
S06	ENERG	GPSC	1	A	BGRIM	3	B	60
S06	ENERG	EGCO	1	A	GPSC	3	B	50
S06	ENERG	PTTEP	1	A	BCP	4	B	50
S06	ENERG	GULFI	1	A	GPSC	1	B	50
S06	ENERG	BGRIM	1	A	BPP	2	B	50
S06	ENERG	BGRIM	1	A	GUNKUL	7	B	50
S06	ENERG	PTTEP	1	A	TOP	3	B	40
S06	ENERG	GULFI	1	A	GUNKUL	23	B	40
S06	ENERG	CKP	1	A	GUNKUL	1	B	40
S06	ENERG	GUNKUL	1	A	IRPC	2	B	40
S06	ENERG	GULFI	1	A	BCP	1	B	30
S06	ENERG	BCPG	1	A	BPP	1	B	30
S06	ENERG	BSRC	1	A	IRPC	4	B	30
S13	BANK	KBANK	1	A	SCB	1	B	30
S16	FOOD	CBG	1	A	CPF	2	B	30
S18	PETRO	PTTGC	1	A	IVL	1	B	50
S24	FIN	MTC	1	A	SAWAD	1	B	60
S24	FIN	SAWAD	1	A	JMT	2	B	50
S30	TRANS	BA	1	A	BEM	3	B	30
S33	HEALTH	BCH	1	A	CHG	8	B	40
S36	COMM	CPALL	1	A	BJC	2	B	50
S36	COMM	CPALL	1	A	HMPRO	6	B	40
S36	COMM	CRC	1	A	HMPRO	3	B	40
S38	TOURISM	MINT	1	A	ERW	9	B	40
S38	TOURISM	CENTEL	1	A	ERW	12	B	30
S45	MEDIA	MAJOR	1	A	PLANB	2	B	30

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