

MARGIN REQUIREMENT						
Effective from 6 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	109,690.00	77,096.40	33,220.40	27,422.50	19,274.10	8,305.10
10 Baht Gold	21,938.00	15,419.28	6,644.08	5,484.50	3,854.82	1,661.02
Gold Online	46,480.00	32,668.80	14,076.80	11,620.00	8,167.20	3,519.20
Silver Online	10,255.00	7,207.80	3,105.80	2,563.75	1,801.95	776.45
CURRENCY FUTURES						
EUR	910.00	639.60	275.60	227.50	159.90	68.90
JPY	700.00	492.00	212.00	175.00	123.00	53.00
USD	945.00	664.20	286.20	236.25	166.05	71.55
EUR/USD	980.00	688.80	296.80	1,960.00	1,377.60	593.60
USD/JPY	1,645.00	1,156.20	498.20	3,290.00	2,312.40	996.40
AGRICULTURE FUTURES						
RSS3	43,435.00	30,528.60	13,154.60	43,435.00	30,528.60	13,154.60
RSS3D	137,375.00	96,555.00	41,605.00	43,435.00	30,528.60	13,154.60
Japanese Rubber	8,540.00	6,002.40	2,586.40	8,540.00	6,002.40	2,586.40
SECTOR FUTURES						
BANK	19,565.00	13,751.40	5,925.40	4,891.25	3,437.85	1,481.35
COMM	17,080.00	12,004.80	5,172.80	4,270.00	3,001.20	1,293.20
ENERG	10,395.00	7,306.20	3,148.20	2,598.75	1,826.55	787.05
FOOD	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
ICT	11,865.00	8,339.40	3,593.40	2,966.25	2,084.85	898.35
INTEREST RATE FUTURES						
5Y Government Bond	5,355.00	3,763.80	1,621.80	1,338.75	940.95	405.45
3M BIBOR	4,340.00	3,050.40	1,314.40	8,680.00	6,100.80	2,628.80
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	11,165.00	7,847.40	3,381.40	2,791.25	1,961.85	845.35
AMATA	2,310.00	1,623.60	699.60	577.50	405.90	174.90
AOT	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
AP	805.00	565.80	243.80	201.25	141.45	60.95
AWC	385.00	270.60	116.60	96.25	67.65	29.15
BA	1,925.00	1,353.00	583.00	481.25	338.25	145.75
BAM	1,050.00	738.00	318.00	262.50	184.50	79.50
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	9,345.00	6,568.20	2,830.20	2,336.25	1,642.05	707.55
BCH	1,715.00	1,205.40	519.40	428.75	301.35	129.85
BCP	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
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	140.00	98.40	42.40	35.00	24.60	10.60
↓ BEC	420.00	295.20	127.20	105.00	73.80	31.80
BEM	560.00	393.60	169.60	140.00	98.40	42.40
BGRIM	2,310.00	1,623.60	699.60	577.50	405.90	174.90
BH	23,065.00	16,211.40	6,985.40	5,766.25	4,052.85	1,746.35
BJC	1,890.00	1,328.40	572.40	472.50	332.10	143.10
BLA	2,205.00	1,549.80	667.80	551.25	387.45	166.95
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
BPP	1,120.00	787.20	339.20	280.00	196.80	84.80
BSRC	700.00	492.00	212.00	175.00	123.00	53.00
BTS	490.00	344.40	148.40	122.50	86.10	37.10
CBG	6,370.00	4,477.20	1,929.20	1,592.50	1,119.30	482.30
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	1,925.00	1,353.00	583.00	481.25	338.25	145.75
CKP	350.00	246.00	106.00	87.50	61.50	26.50
COM7	2,975.00	2,091.00	901.00	743.75	522.75	225.25
CPALL	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CPF	2,345.00	1,648.20	710.20	586.25	412.05	177.55
CPN	5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
CRC	3,255.00	2,287.80	985.80	813.75	571.95	246.45
DELTA	28,840.00	20,270.40	8,734.40	7,210.00	5,067.60	2,183.60
EA	770.00	541.20	233.20	192.50	135.30	58.30
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	455.00	319.80	137.80	113.75	79.95	34.45
GFPT	1,085.00	762.60	328.60	271.25	190.65	82.15
GLOBAL 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	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
GULF	7,175.00	5,043.00	2,173.00	1,793.75	1,260.75	543.25
GULFI Z25X	5,985.00	4,206.60	1,812.60	1,452.50	1,020.90	439.90
GUNKUL	245.00	172.20	74.20	61.25	43.05	18.55
HANA	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
HMPRO	910.00	639.60	275.60	227.50	159.90	68.90
ICHI	1,190.00	836.40	360.40	297.50	209.10	90.10
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	3,255.00	2,287.80	985.80	813.75	571.95	246.45
JAS	280.00	196.80	84.80	70.00	49.20	21.20
JMT	2,345.00	1,648.20	710.20	586.25	412.05	177.55
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
KEX	280.00	196.80	84.80	70.00	49.20	21.20
KKP	5,355.00	3,763.80	1,621.80	1,338.75	940.95	405.45
KTB	1,715.00	1,205.40	519.40	428.75	301.35	129.85
KTC	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
LH	420.00	295.20	127.20	105.00	73.80	31.80
LPN	175.00	123.00	53.00	43.75	30.75	13.25
↑ M	5,775.00	4,059.00	1,749.00	1,443.75	1,014.75	437.25
MAJOR	1,015.00	713.40	307.40	253.75	178.35	76.85
MBK	1,820.00	1,279.20	551.20	455.00	319.80	137.80
MEGA	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
MINT	2,870.00	2,017.20	869.20	717.50	504.30	217.30
MTG	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
OR	1,680.00	1,180.80	508.80	420.00	295.20	127.20
ORI	455.00	319.80	137.80	113.75	79.95	34.45
OSP	2,275.00	1,599.00	689.00	568.75	399.75	172.25
PLANB	875.00	615.00	265.00	218.75	153.75	66.25
PRM	700.00	492.00	212.00	175.00	123.00	53.00
PSH	560.00	393.60	169.60	140.00	98.40	42.40
PSL	875.00	615.00	265.00	218.75	153.75	66.25
PTG	910.00	639.60	275.60	227.50	159.90	68.90
PTT	1,925.00	1,353.00	583.00	481.25	338.25	145.75
PTTEP	11,165.00	7,847.40	3,381.40	2,791.25	1,961.85	845.35
PTTGC	4,655.00	3,271.80	1,409.80	1,163.75	817.95	352.45
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	735.00	516.60	222.60	183.75	129.15	55.65
SAWAD Z25X H26X	4,735.50	3,328.38	1,434.18	1,183.88	832.10	358.55
SAWAD (M26 onwards)**	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
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	595.00	418.20	180.20	148.75	104.55	45.05
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
SPALI	1,820.00	1,279.20	551.20	455.00	319.80	137.80
SPCG	770.00	541.20	233.20	192.50	135.30	58.30
SPRC	735.00	516.60	222.60	183.75	129.15	55.65
STA	1,680.00	1,180.80	508.80	420.00	295.20	127.20
STECON	1,155.00	811.80	349.80	288.75	202.95	87.45
STGT	1,050.00	738.00	318.00	262.50	184.50	79.50
STPI	525.00	369.00	159.00	131.25	92.25	39.75
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	3,220.00	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	245.00	172.20	74.20	61.25	43.05	18.55
THCOM	1,645.00	1,156.20	498.20	411.25	289.05	124.55
THG Z25X H26X M26X	1,692.25	1,189.41	512.51	422.91	297.24	128.08
THG (U26 onwards)**	1,505.00	1,057.80	455.80	376.25	264.45	113.95
TISCO	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
TKN	700.00	492.00	212.00	175.00	123.00	53.00
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	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	2,030.00	1,426.80	614.80	507.50	356.70	153.70
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	140.00	98.40	42.40	35.00	24.60	10.60
TTW	420.00	295.20	127.20	105.00	73.80	31.80
TU	1,435.00	1,008.60	434.60	358.75	252.15	108.65
TVO	1,890.00	1,328.40	572.40	472.50	332.10	143.10
UNIQ	875.00	615.00	265.00	218.75	153.75	66.25
VGI	455.00	319.80	137.80	113.75	79.95	34.45
VNG	140.00	98.40	42.40	35.00	24.60	10.60
WHA	490.00	344.40	148.40	122.50	86.10	37.10
WHAUP	525.00	369.00	159.00	131.25	92.25	39.75

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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	70
C01	FX	USD/JPY	1	A	USD	1	B	70
C01	FX	EUR/USD	1	A	USD	1	A	60
I01	INDEX	ENERG	1	A	SET50	1	B	80
I01	INDEX	COMM	1	A	ENERG	1	B	70
I01	INDEX	COMM	1	A	SET50	1	B	70
I01	INDEX	ICT	1	A	SET50	1	B	50
MT1	METAL	GOLD	1	A	GOLD-D	7	B	90
MT1	METAL	GO	1	A	SVF	9	B	60
S01	ICT	ADVANC	1	A	TRUE	26	B	60
S02	PROP	AMATA	1	A	WHA	5	B	70
S02	PROP	CPN	1	A	AWC	23	B	60
S02	PROP	CPN	1	A	AP	7	B	50
S02	PROP	AP	1	A	SIRI	5	B	50
S02	PROP	AP	1	A	BLAND	15	B	50
S02	PROP	LH	1	A	QH	3	B	50
S02	PROP	WHA	1	A	S	7	B	40
S02	PROP	ORI	1	A	S	4	B	40
S06	ENERG	BGRIM	1	A	BPP	1	B	70
S06	ENERG	PTTEP	1	A	BCP	4	B	60
S06	ENERG	PTTEP	1	A	TOP	4	B	60
S06	ENERG	GPSC	1	A	BGRIM	3	B	60
S06	ENERG	GPSC	1	A	BPP	5	B	60
S06	ENERG	BCP	1	A	BSRC	7	B	60
S06	ENERG	TOP	1	A	BSRC	7	B	60
S06	ENERG	BANPU	1	A	IRPC	5	B	60
S06	ENERG	PTTEP	1	A	BANPU	24	B	50
S06	ENERG	GULFI	1	A	TOP	1	B	50
S06	ENERG	GULFI	1	A	PTT	2	B	50
S06	ENERG	GULFI	1	A	BGRIM	4	B	50
S06	ENERG	GPSC	1	A	BCPG	5	B	50
S06	ENERG	BCP	1	A	TOP	1	B	50
S06	ENERG	BGRIM	1	A	BANPU	2	B	50
S06	ENERG	BGRIM	1	A	CKP	4	B	50
S06	ENERG	BGRIM	1	A	GUNKUL	7	B	50
S06	ENERG	BPP	1	A	GUNKUL	5	B	50
S06	ENERG	BANPU	1	A	BSRC	1	B	50
S06	ENERG	BANPU	1	A	GUNKUL	3	B	50
S06	ENERG	PTTEP	1	A	BSRC	24	B	40
S06	ENERG	PTTEP	1	A	GUNKUL	66	B	40
S06	ENERG	BCP	1	A	BANPU	7	B	40
S06	ENERG	TOP	1	A	GUNKUL	18	B	40
S06	ENERG	SPRC	1	A	EA	2	B	40
S06	ENERG	BANPU	1	A	CKP	2	B	40
S06	ENERG	CKP	1	A	GUNKUL	2	B	40
S06	ENERG	PTTEP	1	A	GULFI	2	B	30
S07	CONMAT	TASCO	1	A	EPG	5	B	40
S13	BANK	KBANK	1	A	BBL	1	B	40
S16	FOOD	CBG	1	A	M	2	B	30
S18	PETRO	PTTGC	1	A	IVL	1	B	80
S23	ETRON	KCE	1	A	HANA	1	B	50
S24	FIN	SAWAD	1	A	JMT	2	B	50
S24	FIN	KTC	1	A	JMT	3	B	30
S30	TRANS	AOT	1	A	BTS	11	B	40

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

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