

MARGIN REQUIREMENT						
Effective from 11 December 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	181,720.00	127,723.20	55,035.20	45,430.00	31,930.80	13,758.80
10 Baht Gold	36,344.00	25,544.64	11,007.04	9,086.00	6,386.16	2,751.76
Gold Online	76,335.00	53,652.60	23,118.60	19,083.75	13,413.15	5,779.65
Silver Online	14,560.00	10,233.60	4,409.60	3,640.00	2,558.40	1,102.40
CURRENCY FUTURES						
EUR	875.00	615.00	265.00	218.75	153.75	66.25
JPY	665.00	467.40	201.40	166.25	116.85	50.35
USD	840.00	590.40	254.40	210.00	147.60	63.60
EUR/USD	945.00	664.20	286.20	1,890.00	1,328.40	572.40
USD/JPY	1,505.00	1,057.80	455.80	3,010.00	2,115.60	911.60
AGRICULTURE FUTURES						
RSS3	37,520.00	26,371.20	11,363.20	37,520.00	26,371.20	11,363.20
RSS3D	118,650.00	83,394.00	35,934.00	37,520.00	26,371.20	11,363.20
Japanese Rubber	7,665.00	5,387.40	2,321.40	7,665.00	5,387.40	2,321.40
SECTOR FUTURES						
BANK	18,655.00	13,111.80	5,649.80	4,663.75	3,277.95	1,412.45
COMM	16,730.00	11,758.80	5,066.80	4,182.50	2,939.70	1,266.70
ENERG	9,835.00	6,912.60	2,978.60	2,458.75	1,728.15	744.65
FOOD	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
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
SINGLE STOCK FUTURES						
AAV	175.00	123.00	53.00	43.75	30.75	13.25
ADVANC	21,910.00	15,399.60	6,635.60	5,477.50	3,849.90	1,658.90
AEONTS	10,185.00	7,158.60	3,084.60	2,546.25	1,789.65	771.15
AMATA	2,415.00	1,697.40	731.40	603.75	424.35	182.85
AOT	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
AP	945.00	664.20	286.20	236.25	166.05	71.55
AWC	280.00	196.80	84.80	70.00	49.20	21.20
BA	1,855.00	1,303.80	561.80	463.75	325.95	140.45
BAM	910.00	639.60	275.60	227.50	159.90	68.90
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	1,260.00	885.60	381.60	315.00	221.40	95.40
BCP	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
BCPG	1,155.00	811.80	349.80	288.75	202.95	87.45
BDMS	1,435.00	1,008.60	434.60	358.75	252.15	108.65
BEAUTY	140.00	98.40	42.40	35.00	24.60	10.60
BEC	315.00	221.40	95.40	78.75	55.35	23.85
BEM	595.00	418.20	180.20	148.75	104.55	45.05
BGRIM	2,485.00	1,746.60	752.60	621.25	436.65	188.15
BH	18,655.00	13,111.80	5,649.80	4,663.75	3,277.95	1,412.45
BJC	1,855.00	1,303.80	561.80	463.75	325.95	140.45
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	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
BSRC	980.00	688.80	296.80	245.00	172.20	74.20
BTS	350.00	246.00	106.00	87.50	61.50	26.50
CBG	5,285.00	3,714.60	1,600.60	1,321.25	928.65	400.15
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	1,785.00	1,254.60	540.60	446.25	313.65	135.15
CKP	280.00	196.80	84.80	70.00	49.20	21.20
COM7	2,730.00	1,918.80	826.80	682.50	479.70	206.70
CPALL	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ CPF	2,065.00	1,451.40	625.40	516.25	362.85	156.35
↓ CPN	5,145.00	3,616.20	1,558.20	1,286.25	904.05	389.55
↓ CRC Z25X H26X M26X U26X	2,756.25	1,937.25	834.75	688.94	484.23	208.65
↓ CRC (Z26 onwards)**	2,660.00	1,869.60	805.60	665.00	467.40	201.40
↑ DELTA	41,230.00	28,978.80	12,486.80	10,307.50	7,244.70	3,121.70
↓ EA	735.00	516.60	222.60	183.75	129.15	55.65
EASTW	455.00	319.80	137.80	113.75	79.95	34.45
↓ EGCO	10,325.00	7,257.00	3,127.00	2,581.25	1,814.25	781.75
EPG	455.00	319.80	137.80	113.75	79.95	34.45
↓ ERW	350.00	246.00	106.00	87.50	61.50	26.50
GFPT	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ GLOBAL Z25X	1,235.50	868.38	374.18	308.81	217.05	93.52
↓ GLOBAL (H26 onwards)**	1,190.00	836.40	360.40	297.50	209.10	90.10
↓ GPSC	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
↓ GULF	5,530.00	3,886.80	1,674.80	1,382.50	971.70	418.70
↓ GULFI Z25X	5,083.75	3,573.15	1,539.65	1,233.75	867.15	373.65
↓ GUNKUL	280.00	196.80	84.80	70.00	49.20	21.20
↓ HANA	3,045.00	2,140.20	922.20	761.25	535.05	230.55
↓ HMPRO	770.00	541.20	233.20	192.50	135.30	58.30
ICHI	1,365.00	959.40	413.40	341.25	239.85	103.35
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	2,100.00	1,476.00	636.00	525.00	369.00	159.00
JAS	245.00	172.20	74.20	61.25	43.05	18.55
↓ JMT	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↑ KBANK Z25X H26X	11,119.50	7,815.42	3,367.62	2,779.83	1,953.82	841.89
↑ KBANK (M26 onwards)**	10,955.00	7,699.80	3,317.80	2,738.75	1,924.95	829.45
↓ KCE	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
KKP	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
↑ KTB	2,065.00	1,451.40	625.40	516.25	362.85	156.35
↓ KTC	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
↓ LH	385.00	270.60	116.60	96.25	67.65	29.15
LPN	140.00	98.40	42.40	35.00	24.60	10.60
↓ M	4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50
↓ MAJOR	840.00	590.40	254.40	210.00	147.60	63.60
↓ MBK	1,680.00	1,180.80	508.80	420.00	295.20	127.20
↑ MEGA	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
↓ MINT	2,275.00	1,599.00	689.00	568.75	399.75	172.25
↓ MTC	4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50
OR	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↓ ORI	385.00	270.60	116.60	96.25	67.65	29.15
↓ OSP	2,100.00	1,476.00	636.00	525.00	369.00	159.00
↓ PLANB	700.00	492.00	212.00	175.00	123.00	53.00
↓ PRM	770.00	541.20	233.20	192.50	135.30	58.30
↓ PSH	490.00	344.40	148.40	122.50	86.10	37.10
↓ PSL	840.00	590.40	254.40	210.00	147.60	63.60
↓ PTG	910.00	639.60	275.60	227.50	159.90	68.90
↓ PTT	1,890.00	1,328.40	572.40	472.50	332.10	143.10
↓ PTTEP	9,695.00	6,814.20	2,936.20	2,423.75	1,703.55	734.05
↓ PTTGC	3,185.00	2,238.60	964.60	796.25	559.65	241.15
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	105.00	73.80	31.80	26.25	18.45	7.95
S	105.00	73.80	31.80	26.25	18.45	7.95
↓ SAMART	560.00	393.60	169.60	140.00	98.40	42.40
↓ SAWAD Z25X H26X	5,159.00	3,626.04	1,562.44	1,190.09	836.46	360.43
↓ SAWAD (M26 onwards)**	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
↓ SCB	6,615.00	4,649.40	2,003.40	1,653.75	1,162.35	500.85

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	IM	MM	FM	IM	MM	FM
↓ SCC	21,945.00	15,424.20	6,646.20	5,486.25	3,856.05	1,661.55
↓ SCGP	2,485.00	1,746.60	752.60	621.25	436.65	188.15
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	1,925.00	1,353.00	583.00	481.25	338.25	145.75
↑ SPCG	1,155.00	811.80	349.80	288.75	202.95	87.45
↑ SPRC	840.00	590.40	254.40	210.00	147.60	63.60
↓ STA	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↓ STECON	1,225.00	861.00	371.00	306.25	215.25	92.75
STGT	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ STPI	560.00	393.60	169.60	140.00	98.40	42.40
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	1,505.00	1,057.80	455.80	376.25	264.45	113.95
THG Z25X H26X M26X	1,849.75	1,300.11	560.21	452.38	317.96	137.01
THG (U26 onwards)**	1,645.00	1,156.20	498.20	411.25	289.05	124.55
↓ TISCO	5,845.00	4,108.20	1,770.20	1,461.25	1,027.05	442.55
↓ TKN	735.00	516.60	222.60	183.75	129.15	55.65
TOA	1,750.00	1,230.00	530.00	437.50	307.50	132.50
TOP	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
TPIPL	105.00	73.80	31.80	26.25	18.45	7.95
TPIPP	175.00	123.00	53.00	43.75	30.75	13.25
↓ TQM	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↑ TRUE	1,190.00	836.40	360.40	297.50	209.10	90.10
↓ TTA	490.00	344.40	148.40	122.50	86.10	37.10
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	315.00	221.40	95.40	78.75	55.35	23.85
↑ TU	1,365.00	959.40	413.40	341.25	239.85	103.35
↓ TVO	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↓ UNIQ	455.00	319.80	137.80	113.75	79.95	34.45
↓ VGI	245.00	172.20	74.20	61.25	43.05	18.55
↓ 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	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
GULFI	Z25X	1,036
GLOBAL	Z25X	1,038
SAWAD	Z25X H26X	1,030
KBANK	Z25X H26X	1,015
THG	Z25X H26X M26X	1,100
CRC	Z25X H26X M26X U26X	1,036

[illegible]

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