

MARGIN REQUIREMENT						
Effective from 11 November 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	169,750.00	119,310.00	51,410.00	42,437.50	29,827.50	12,852.50
10 Baht Gold	33,950.00	23,862.00	10,282.00	8,487.50	5,965.50	2,570.50
Gold Online	71,015.00	49,913.40	21,507.40	17,753.75	12,478.35	5,376.85
Silver Online	13,615.00	9,569.40	4,123.40	3,403.75	2,392.35	1,030.85
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	875.00	615.00	265.00	218.75	153.75	66.25
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	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	18,445.00	12,964.20	5,586.20	4,611.25	3,241.05	1,396.55
ENERG	10,395.00	7,306.20	3,148.20	2,598.75	1,826.55	787.05
FOOD	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
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	11,830.00	8,314.80	3,582.80	2,957.50	2,078.70	895.70
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	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	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	1,435.00	1,008.60	434.60	358.75	252.15	108.65
BCP	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
BCPG	1,365.00	959.40	413.40	341.25	239.85	103.35
BDMS	1,505.00	1,057.80	455.80	376.25	264.45	113.95
BEAUTY	140.00	98.40	42.40	35.00	24.60	10.60
BEC	385.00	270.60	116.60	96.25	67.65	29.15
BEM	525.00	369.00	159.00	131.25	92.25	39.75
BGRIM	2,485.00	1,746.60	752.60	621.25	436.65	188.15
BH	19,250.00	13,530.00	5,830.00	4,812.50	3,382.50	1,457.50
BJC	2,100.00	1,476.00	636.00	525.00	369.00	159.00
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	1,505.00	1,057.80	455.80	376.25	264.45	113.95
BSRC	630.00	442.80	190.80	157.50	110.70	47.70
BTS	385.00	270.60	116.60	96.25	67.65	29.15
CBG	6,125.00	4,305.00	1,855.00	1,531.25	1,076.25	463.75
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	2,135.00	1,500.60	646.60	533.75	375.15	161.65
CKP	315.00	221.40	95.40	78.75	55.35	23.85
COM7	3,185.00	2,238.60	964.60	796.25	559.65	241.15
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

MARGIN REQUIREMENT

Effective from 11 November 2025 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ CPF	2,170.00	1,525.20	657.20	542.50	381.30	164.30
↓ CPN	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
↓ CRC	2,870.00	2,017.20	869.20	717.50	504.30	217.30
↑ DELTA	37,905.00	26,641.80	11,479.80	9,476.25	6,660.45	2,869.95
↓ EA	840.00	590.40	254.40	210.00	147.60	63.60
↓ EASTW	455.00	319.80	137.80	113.75	79.95	34.45
↑ EGCO	11,200.00	7,872.00	3,392.00	2,800.00	1,968.00	848.00
↓ 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	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ GLOBAL Z25X	1,526.00	1,072.56	462.16	381.47	268.12	115.53
↓ GLOBAL (H26 onwards)**	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↓ GPSC	5,705.00	4,009.80	1,727.80	1,426.25	1,002.45	431.95
↓ GULF	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
↓ GULFI Z25X	5,407.50	3,800.70	1,637.70	1,312.50	922.50	397.50
↑ GUNKUL	315.00	221.40	95.40	78.75	55.35	23.85
↓ HANA	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
↓ HMPRO	875.00	615.00	265.00	218.75	153.75	66.25
↓ 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	2,555.00	1,795.80	773.80	638.75	448.95	193.45
↓ JAS	245.00	172.20	74.20	61.25	43.05	18.55
↓ JMT	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↓ 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	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
↓ KTB	1,960.00	1,377.60	593.60	490.00	344.40	148.40
↓ KTC	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
↓ LH	420.00	295.20	127.20	105.00	73.80	31.80
↓ LPN	140.00	98.40	42.40	35.00	24.60	10.60
↓ M	4,970.00	3,493.20	1,505.20	1,242.50	873.30	376.30
↓ MAJOR	875.00	615.00	265.00	218.75	153.75	66.25
↓ MBK	1,820.00	1,279.20	551.20	455.00	319.80	137.80
↓ MEGA	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
↓ MINT	2,415.00	1,697.40	731.40	603.75	424.35	182.85
↓ MTC	5,110.00	3,591.60	1,547.60	1,277.50	897.90	386.90
↓ OR	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↓ ORI	490.00	344.40	148.40	122.50	86.10	37.10
↓ OSP	2,205.00	1,549.80	667.80	551.25	387.45	166.95
↓ PLANB	735.00	516.60	222.60	183.75	129.15	55.65
↓ PRM	805.00	565.80	243.80	201.25	141.45	60.95
↓ PSH	525.00	369.00	159.00	131.25	92.25	39.75
↓ PSL	910.00	639.60	275.60	227.50	159.90	68.90
↓ PTG	1,120.00	787.20	339.20	280.00	196.80	84.80
↓ PTT	1,960.00	1,377.60	593.60	490.00	344.40	148.40
↓ PTTEP	10,080.00	7,084.80	3,052.80	2,520.00	1,771.20	763.20
↓ PTTGC	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
↓ 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	630.00	442.80	190.80	157.50	110.70	47.70
↓ 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	24,535.00	17,244.60	7,430.60	6,133.75	4,311.15	1,857.65
↓ SCGP	2,730.00	1,918.80	826.80	682.50	479.70	206.70
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	2,100.00	1,476.00	636.00	525.00	369.00	159.00
↑ SPCG	735.00	516.60	222.60	183.75	129.15	55.65
↓ SPRC	630.00	442.80	190.80	157.50	110.70	47.70
↓ STA	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↓ STECON	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↓ STGT	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ STPI	630.00	442.80	190.80	157.50	110.70	47.70
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	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↑ THG Z25X H26X M26X	1,849.75	1,300.11	560.21	462.25	324.89	139.99
↑ THG (U26 onwards)**	1,645.00	1,156.20	498.20	411.25	289.05	124.55
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	1,750.00	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	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↑ TRUE	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ TTA	525.00	369.00	159.00	131.25	92.25	39.75
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	350.00	246.00	106.00	87.50	61.50	26.50
TU	1,260.00	885.60	381.60	315.00	221.40	95.40
↓ TVO	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↓ UNIQ	525.00	369.00	159.00	131.25	92.25	39.75
↓ VGI	315.00	221.40	95.40	78.75	55.35	23.85
VNG	175.00	123.00	53.00	43.75	30.75	13.25
↓ WHA	525.00	369.00	159.00	131.25	92.25	39.75
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	60
C01	FX	EUR	1	A	EUR/USD	1	B	40
I01	INDEX	SET50	1	A	ENERG	1	B	70
I01	INDEX	ICT	1	A	SET50	1	B	60
I01	INDEX	COMM	1	A	SET50	1	B	50
I01	INDEX	COMM	1	A	ENERG	1	B	50
I01	INDEX	COMM	1	A	FOOD	2	B	50
I01	INDEX	ENERG	1	A	FOOD	2	B	50
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	8	B	70
S01	ICT	ADVANC	1	A	TRUE	27	B	40
S01	ICT	THCOM	1	A	JAS	6	B	20
S02	PROP	AMATA	1	A	WHA	4	B	70
S02	PROP	SPALI	1	A	AP	2	B	50
S02	PROP	AP	1	A	LH	2	B	50
S02	PROP	AP	1	A	SIRI	6	B	50
S02	PROP	SPALI	1	A	LH	4	B	40
S02	PROP	AMATA	1	A	BLAND	31	B	30
S02	PROP	LH	1	A	LPN	2	B	30
S02	PROP	ORI	1	A	LPN	1	B	30
S02	PROP	AWC	1	A	LPN	1	B	30
S02	PROP	AWC	1	A	S	4	B	30
S02	PROP	CPN	1	A	MBK	3	B	20
S06	ENERG	GPSC	1	A	BGRIM	3	B	60
S06	ENERG	BCP	1	A	BSRC	7	B	60
S06	ENERG	BPP	1	A	BANPU	2	B	60
S06	ENERG	BGRIM	1	A	GUNKUL	7	B	50
S06	ENERG	EGCO	1	A	GULFI	3	B	40
S06	ENERG	EGCO	1	A	RATCH	5	B	40
S06	ENERG	PTTEP	1	A	PTT	3	B	40
S06	ENERG	PTTEP	1	A	SPRC	24	B	40
S06	ENERG	GPSC	1	A	GUNKUL	20	B	40
S06	ENERG	TOP	1	A	SPRC	8	B	40
S06	ENERG	BGRIM	1	A	BCPG	2	B	40
S06	ENERG	EGCO	1	A	BCPG	15	B	30
S06	ENERG	GULFI	1	A	RATCH	2	B	30
S06	ENERG	RATCH	1	A	BGRIM	2	B	30
S06	ENERG	RATCH	1	A	BCPG	3	B	30
S06	ENERG	EASTW	1	A	IRPC	2	B	20
S07	CONMAT	TASCO	1	A	TOA	1	B	30
S13	BANK	BBL	1	A	KTB	6	B	60
S13	BANK	KBANK	1	A	BBL	1	B	50
S13	BANK	KBANK	1	A	SCB	1	B	50
S13	BANK	KBANK	1	A	KTB	7	B	50
S13	BANK	KBANK	1	A	BAY	7	B	30
S13	BANK	BBL	1	A	BAY	6	B	30
S23	ETRON	KCE	1	A	HANA	1	B	60
S24	FIN	MTC	1	A	SAWAD	1	B	50
S24	FIN	SAWAD	1	A	JMT	3	B	50
S24	FIN	SAWAD	1	A	THANI	18	B	30
S24	FIN	MTC	1	A	KTC	1	B	20

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

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S24	FIN	KTC	1	A	THANI	19	B	20
S30	TRANS	BA	1	A	BEM	3	B	30
S33	HELTH	BDMS	1	A	BCH	2	B	50
S36	COMM	CPALL	1	A	CRC	2	B	40
S36	COMM	CRC	1	A	HMPRO	3	B	40
S36	COMM	BJC	1	A	GLOBAL	3	B	40
S36	COMM	BJC	1	A	HMPRO	3	B	40
S36	COMM	COM7	1	A	HMPRO	4	B	30
S38	TOURISM	CENTEL	1	A	MINT	1	B	40
S38	TOURISM	CENTEL	1	A	ERW	12	B	40

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