

MARGIN REQUIREMENT						
Effective from 4 February 2026 onwards				Unit : Baht / Contract		
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50	10,255.00	7,207.80	3,105.80	2,563.75	1,801.95	776.45
PRECIOUS METAL FUTURES						
50 Baht Gold	252,000.00	177,120.00	76,320.00	63,000.00	44,280.00	19,080.00
10 Baht Gold	50,400.00	35,424.00	15,264.00	12,600.00	8,856.00	3,816.00
Gold Online	103,775.00	72,939.00	31,429.00	25,943.75	18,234.75	7,857.25
Silver Online	37,450.00	26,322.00	11,342.00	9,362.50	6,580.50	2,835.50
CURRENCY FUTURES						
EUR	840.00	590.40	254.40	210.00	147.60	63.60
JPY	630.00	442.80	190.80	157.50	110.70	47.70
USD	770.00	541.20	233.20	192.50	135.30	58.30
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	19,985.00	14,046.60	6,052.60	4,996.25	3,511.65	1,513.15
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	20,685.00	14,538.60	6,264.60	5,171.25	3,634.65	1,566.15
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	7,000.00	4,920.00	2,120.00	1,750.00	1,230.00	530.00
AP	980.00	688.80	296.80	245.00	172.20	74.20
AWC	280.00	196.80	84.80	70.00	49.20	21.20
BA	1,995.00	1,402.20	604.20	498.75	350.55	151.05
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	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
BCPG	1,050.00	738.00	318.00	262.50	184.50	79.50
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	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	17,150.00	12,054.00	5,194.00	4,287.50	3,013.50	1,298.50
BJC	1,645.00	1,156.20	498.20	411.25	289.05	124.55
BLA	2,275.00	1,599.00	689.00	568.75	399.75	172.25
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 H26X M26X U26X	910.00	639.60	275.60	1,478.75	1,039.35	447.85
BTS	315.00	221.40	95.40	78.75	55.35	23.85
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	1,645.00	1,156.20	498.20	411.25	289.05	124.55
CKP	280.00	196.80	84.80	70.00	49.20	21.20
COM7	2,485.00	1,746.60	752.60	621.25	436.65	188.15
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

MARGIN REQUIREMENT

Effective from 4 February 2026 onwards

Unit : Baht / Contract

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	5,355.00	3,763.80	1,621.80	1,338.75	940.95	405.45
CRC	H26X M26X U26X (Z26 onwards)**	2,756.25	1,937.25	688.94	484.23	208.65
CRC		2,660.00	1,869.60	665.00	467.40	201.40
DELTA	34,650.00	24,354.00	10,494.00	8,662.50	6,088.50	2,623.50
EA	665.00	467.40	201.40	166.25	116.85	50.35
EASTW	315.00	221.40	95.40	78.75	55.35	23.85
EGCO	9,765.00	6,863.40	2,957.40	2,441.25	1,715.85	739.35
EPG	420.00	295.20	127.20	105.00	73.80	31.80
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	1,190.00	836.40	360.40	297.50	209.10	90.10
GPSC	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
GULF	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
GUNKUL	280.00	196.80	84.80	70.00	49.20	21.20
HANA	2,625.00	1,845.00	795.00	656.25	461.25	198.75
HMPRO	805.00	565.80	243.80	201.25	141.45	60.95
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	1,925.00	1,353.00	583.00	481.25	338.25	145.75
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	H26X (M26 onwards)**	11,581.50	8,140.14	2,895.29	2,034.97	876.86
KBANK		11,410.00	8,019.60	2,852.50	2,004.90	863.90
KCE		3,220.00	2,263.20	805.00	565.80	243.80
KKP		5,320.00	3,739.20	1,330.00	934.80	402.80
KTB		2,135.00	1,500.60	533.75	375.15	161.65
KTC		3,500.00	2,460.00	875.00	615.00	265.00
LH		385.00	270.60	96.25	67.65	29.15
LPN		140.00	98.40	35.00	24.60	10.60
M		3,150.00	2,214.00	787.50	553.50	238.50
MAJOR		805.00	565.80	201.25	141.45	60.95
MBK		1,750.00	1,230.00	437.50	307.50	132.50
MEGA		3,780.00	2,656.80	945.00	664.20	286.20
MINT		2,520.00	1,771.20	630.00	442.80	190.80
MTC		4,165.00	2,927.40	1,041.25	731.85	315.35
OR		1,540.00	1,082.40	385.00	270.60	116.60
ORI		350.00	246.00	87.50	61.50	26.50
OSP		2,170.00	1,525.20	542.50	381.30	164.30
PLANB		700.00	492.00	175.00	123.00	53.00
PRM		805.00	565.80	201.25	141.45	60.95
PSH		490.00	344.40	122.50	86.10	37.10
PSL		805.00	565.80	201.25	141.45	60.95
PTG		875.00	615.00	218.75	153.75	66.25
PTT		1,960.00	1,377.60	490.00	344.40	148.40
PTTEP		9,695.00	6,814.20	2,423.75	1,703.55	734.05
PTTGC		3,185.00	2,238.60	796.25	559.65	241.15
QH		140.00	98.40	35.00	24.60	10.60
RATCH		2,520.00	1,771.20	630.00	442.80	190.80
RS		105.00	73.80	26.25	18.45	7.95
S		70.00	49.20	17.50	12.30	5.30
SAMART		525.00	369.00	131.25	92.25	39.75
SAWAD	H26X (M26 onwards)**	5,159.00	3,626.04	1,289.75	906.51	390.61
SAWAD		4,690.00	3,296.40	1,172.50	824.10	355.10
SCB		6,825.00	4,797.00	1,706.25	1,199.25	516.75

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

MARGIN REQUIREMENT						
Effective from 4 February 2026 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	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	490.00	344.40	148.40	122.50	86.10	37.10
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
SPALI	2,030.00	1,426.80	614.80	507.50	356.70	153.70
SPCG	1,120.00	787.20	339.20	280.00	196.80	84.80
SPRC	805.00	565.80	243.80	201.25	141.45	60.95
STA	1,505.00	1,057.80	455.80	376.25	264.45	113.95
STECON	1,120.00	787.20	339.20	280.00	196.80	84.80
STGT	1,190.00	836.40	360.40	297.50	209.10	90.10
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	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
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	1,400.00	984.00	424.00	350.00	246.00	106.00
THG 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	5,845.00	4,108.20	1,770.20	1,461.25	1,027.05	442.55
TKN	595.00	418.20	180.20	148.75	104.55	45.05
TOA	1,820.00	1,279.20	551.20	455.00	319.80	137.80
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	455.00	319.80	137.80	113.75	79.95	34.45
TTB	140.00	98.40	42.40	35.00	24.60	10.60
TTCL	105.00	73.80	31.80	26.25	18.45	7.95
TTW	315.00	221.40	95.40	78.75	55.35	23.85
TU	1,295.00	910.20	392.20	323.75	227.55	98.05
TVO	1,575.00	1,107.00	477.00	393.75	276.75	119.25
UNIQ	420.00	295.20	127.20	105.00	73.80	31.80
VGI	210.00	147.60	63.60	52.50	36.90	15.90
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	630.00	442.80	190.80	157.50	110.70	47.70

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

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
SAWAD	H26X	1,100
KBANK	H26X	1,015
THG	H26X M26X	1,124
CRC	H26X M26X U26X	1,036
BSRC	H26X M26X U26X	154

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	USD/JPY	1	A	JPY	2	A	50
C01	FX	EUR	1	A	USD	1	B	40
C01	FX	USD	1	A	JPY	2	B	30
I01	INDEX	SET50	1	A	ENERG	1	B	80
I01	INDEX	COMM	1	A	ENERG	1	B	60
I01	INDEX	COMM	1	A	SET50	1	B	60
I01	INDEX	ICT	1	A	SET50	1	B	60
I01	INDEX	COMM	1	A	FOOD	2	B	50
I01	INDEX	ICT	1	A	ENERG	1	B	40
MT1	METAL	GOLD	1	A	GOLD-D	7	B	70
MT1	METAL	GO	1	A	SVF	7	B	60
S01	ICT	ADVANC	1	A	THCOM	37	B	30
S02	PROP	AMATA	1	A	WHA	5	B	50
S02	PROP	WHA	1	A	AWC	2	B	40
S02	PROP	AMATA	1	A	PSH	4	B	20
S06	ENERG	BCPG	1	A	CKP	3	B	40
S06	ENERG	GPSC	1	A	BCPG	5	B	30
S07	CONMAT	EPG	1	A	TIPL	4	B	30
S13	BANK	KBANK	1	A	BBL	1	B	50
S13	BANK	KBANK	1	A	KTB	7	B	50
S13	BANK	BBL	1	A	SCB	1	B	50
S13	BANK	BBL	1	A	TTB	83	B	50
S13	BANK	BBL	1	A	KKP	3	B	40
S13	BANK	KTB	1	A	TTB	14	B	40
S13	BANK	KBANK	1	A	TISCO	2	B	30
S13	BANK	KBANK	1	A	KKP	3	B	30
S13	BANK	KBANK	1	A	BAY	8	B	30
S13	BANK	KBANK	1	A	TTB	96	B	30
S18	PETRO	PTTGC	1	A	IVL	1	B	60
S23	ETRON	KCE	1	A	HANA	1	B	60
S23	ETRON	DELTA	1	A	KCE	9	B	40
S23	ETRON	DELTA	1	A	HANA	11	B	30
S24	FIN	MTC	1	A	SAWAD	1	B	60
S24	FIN	MTC	1	A	KTC	1	B	30
S30	TRANS	BA	1	A	AAV	12	B	40
S30	TRANS	PSL	1	A	TTA	1	B	40
S33	HEALTH	BH	1	A	BDMS	8	B	40
S33	HEALTH	BDMS	1	A	CHG	13	B	30
S36	COMM	CPALL	1	A	HMPRO	7	B	50
S36	COMM	HMPRO	1	A	GLOBAL	1	B	40
S36	COMM	CPALL	1	A	COM7	2	B	30
S38	TOURISM	CENTEL	1	A	ERW	14	B	50

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