

MARGIN REQUIREMENT						
Effective from 10 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	312,235.00	219,456.60	94,562.60	78,058.75	54,864.15	23,640.65
10 Baht Gold	62,447.00	43,891.32	18,912.52	15,611.75	10,972.83	4,728.13
Gold Online	126,105.00	88,633.80	38,191.80	31,526.25	22,158.45	9,547.95
Silver Online	45,920.00	32,275.20	13,907.20	11,480.00	8,068.80	3,476.80
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	735.00	516.60	222.60	183.75	129.15	55.65
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	35,700.00	25,092.00	10,812.00	35,700.00	25,092.00	10,812.00
RSS3D	112,875.00	79,335.00	34,185.00	35,700.00	25,092.00	10,812.00
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	15,820.00	11,119.20	4,791.20	3,955.00	2,779.80	1,197.80
ENERG	10,395.00	7,306.20	3,148.20	2,598.75	1,826.55	787.05
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	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	9,730.00	6,838.80	2,946.80	2,432.50	1,709.70	736.70
BCH	1,260.00	885.60	381.60	315.00	221.40	95.40
BCP	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
BCPG	1,050.00	738.00	318.00	262.50	184.50	79.50
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	315.00	221.40	95.40	78.75	55.35	23.85
BEM	525.00	369.00	159.00	131.25	92.25	39.75
BGRIM	2,205.00	1,549.80	667.80	551.25	387.45	166.95
BH	16,205.00	11,389.80	4,907.80	4,051.25	2,847.45	1,226.95
BJC	1,540.00	1,082.40	466.40	385.00	270.60	116.60
BLA	2,380.00	1,672.80	720.80	595.00	418.20	180.20
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
BPP	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
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	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
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	2,275.00	1,599.00	689.00	568.75	399.75	172.25
CPALL	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55

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

MARGIN REQUIREMENT						
Effective from 10 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	2,647.75	1,860.99	801.89	661.75	465.11	200.41
↓ CRC (Z26 onwards)**	2,555.00	1,795.80	773.80	638.75	448.95	193.45
DELTA	34,650.00	24,354.00	10,494.00	8,662.50	6,088.50	2,623.50
↓ EA	630.00	442.80	190.80	157.50	110.70	47.70
↓ EASTW	280.00	196.80	84.80	70.00	49.20	21.20
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	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	1,295.00	910.20	392.20	323.75	227.55	98.05
↑ GPSC	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
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	840.00	590.40	254.40	210.00	147.60	63.60
↑ ICHI	1,435.00	1,008.60	434.60	358.75	252.15	108.65
IRPC	175.00	123.00	53.00	43.75	30.75	13.25
↓ ITD	70.00	49.20	21.20	17.50	12.30	5.30
↑ IVL	2,345.00	1,648.20	710.20	586.25	412.05	177.55
JAS	245.00	172.20	74.20	61.25	43.05	18.55
↓ JMT	1,610.00	1,131.60	487.60	402.50	282.90	121.90
KBANK H26X	11,581.50	8,140.14	3,507.54	2,895.29	2,034.97	876.86
KBANK (M26 onwards)**	11,410.00	8,019.60	3,455.60	2,852.50	2,004.90	863.90
↓ KCE	2,695.00	1,894.20	816.20	673.75	473.55	204.05
↑ KKP	5,530.00	3,886.80	1,674.80	1,382.50	971.70	418.70
KTB	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↓ KTC	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
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	2,940.00	2,066.40	890.40	735.00	516.60	222.60
MAJOR	805.00	565.80	243.80	201.25	141.45	60.95
MBK	1,750.00	1,230.00	530.00	437.50	307.50	132.50
↑ MEGA	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
MINT	2,520.00	1,771.20	763.20	630.00	442.80	190.80
↓ MTC	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
↑ OR	1,610.00	1,131.60	487.60	402.50	282.90	121.90
↓ ORI	315.00	221.40	95.40	78.75	55.35	23.85
↑ OSP	2,310.00	1,623.60	699.60	577.50	405.90	174.90
↓ PLANB	595.00	418.20	180.20	148.75	104.55	45.05
↑ PRM	875.00	615.00	265.00	218.75	153.75	66.25
PSH	490.00	344.40	148.40	122.50	86.10	37.10
PSL	805.00	565.80	243.80	201.25	141.45	60.95
↑ PTG	945.00	664.20	286.20	236.25	166.05	71.55
PTT	1,960.00	1,377.60	593.60	490.00	344.40	148.40
↑ PTTEP	10,185.00	7,158.60	3,084.60	2,546.25	1,789.65	771.15
↑ PTTGC	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
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	70.00	49.20	21.20	17.50	12.30	5.30
↑ SAMART	560.00	393.60	169.60	140.00	98.40	42.40
↓ SAWAD H26X	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
↓ SAWAD (M26 onwards)**	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
↑ SCB	7,070.00	4,969.20	2,141.20	1,767.50	1,242.30	535.30

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

MARGIN REQUIREMENT						
Effective from 10 February 2026 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ SCC	23,695.00	16,654.20	7,176.20	5,923.75	4,163.55	1,794.05
↑ SCGP	2,905.00	2,041.80	879.80	726.25	510.45	219.95
↑ SGP	525.00	369.00	159.00	131.25	92.25	39.75
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	1,085.00	762.60	328.60	271.25	190.65	82.15
↑ SPRC	910.00	639.60	275.60	227.50	159.90	68.90
↑ STA	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↑ STECON	1,400.00	984.00	424.00	350.00	246.00	106.00
↑ STGT	1,295.00	910.20	392.20	323.75	227.55	98.05
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	1,470.00	1,033.20	445.20	367.50	258.30	111.30
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	1,890.00	1,328.40	572.40	472.50	332.10	143.10
↑ TOP	5,460.00	3,837.60	1,653.60	1,365.00	959.40	413.40
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	1,365.00	959.40	413.40	341.25	239.85	103.35
↓ TTA	420.00	295.20	127.20	105.00	73.80	31.80
TTB	140.00	98.40	42.40	35.00	24.60	10.60
↓ TTCL	70.00	49.20	21.20	17.50	12.30	5.30
TTW	315.00	221.40	95.40	78.75	55.35	23.85
↓ TU	1,225.00	861.00	371.00	306.25	215.25	92.75
↑ TVO	1,645.00	1,156.20	498.20	411.25	289.05	124.55
↑ UNIQ	455.00	319.80	137.80	113.75	79.95	34.45
↓ VGI	175.00	123.00	53.00	43.75	30.75	13.25
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	JPY	2	A	60
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	USD	1	B	40
I01	INDEX	COMM	1	A	SET50	1	B	60
I01	INDEX	SET50	1	A	ENERG	1	B	60
I01	INDEX	COMM	1	A	FOOD	2	B	50
I01	INDEX	SET50	1	A	FOOD	2	B	40
MT1	METAL	GO	1	A	SVF	5	B	80
MT1	METAL	GOLD	1	A	GO	2	B	70
MT1	METAL	GOLD	1	A	SVF	13	B	60
S02	PROP	SPALI	1	A	AP	2	B	50
S02	PROP	AMATA	1	A	WHA	5	B	50
S02	PROP	AP	1	A	SIRI	7	B	50
S02	PROP	AP	1	A	LH	2	B	40
S02	PROP	AMATA	1	A	AWC	7	B	30
S02	PROP	WHA	1	A	ORI	2	B	30
S06	ENERG	BCP	1	A	BSRC	1	B	50
S06	ENERG	PTTEP	1	A	PTT	3	B	40
S06	ENERG	TOP	1	A	IRPC	34	B	40
S06	ENERG	GPSC	1	A	BCPG	5	B	40
S06	ENERG	GPSC	1	A	CKP	16	B	40
S06	ENERG	TOP	1	A	BSRC	1	B	30
S06	ENERG	TOP	1	A	BCP	1	B	30
S06	ENERG	TOP	1	A	PTG	5	B	30
S06	ENERG	OR	1	A	GUNKUL	8	B	30
S06	ENERG	BGRIM	1	A	CKP	6	B	30
S06	ENERG	SPRC	1	A	IRPC	6	B	30
S06	ENERG	GPSC	1	A	EA	13	B	20
S06	ENERG	OR	1	A	WHAUP	3	B	20
S06	ENERG	BCPG	1	A	EA	2	B	20
S06	ENERG	CKP	1	A	TPIPP	1	B	20
S13	BANK	KBANK	1	A	BBL	1	B	60
S13	BANK	KBANK	1	A	SCB	1	B	50
S13	BANK	BBL	1	A	SCB	1	B	50
S13	BANK	BBL	1	A	KTB	6	B	50
S13	BANK	KBANK	1	A	BAY	7	B	40
S13	BANK	BBL	1	A	BAY	6	B	40
S13	BANK	SCB	1	A	KTB	5	B	40
S18	PETRO	PTTGC	1	A	IVL	1	B	70
S23	ETRON	KCE	1	A	HANA	1	B	60
S23	ETRON	DELTA	1	A	HANA	11	B	40
S24	FIN	MTC	1	A	SAWAD	1	B	60
S24	FIN	SAWAD	1	A	JMT	3	B	50
S24	FIN	MTC	1	A	KTC	1	B	40
S24	FIN	MTC	1	A	JMT	4	B	40
S24	FIN	KTC	1	A	SAWAD	1	B	30
S24	FIN	KTC	1	A	JMT	3	B	30
S30	TRANS	BA	1	A	AAV	13	B	50
S30	TRANS	BTS	1	A	AAV	2	B	30
S33	HEALTH	BH	1	A	BDMS	8	B	50
S33	HEALTH	BDMS	1	A	BCH	2	B	50
S33	HEALTH	BH	1	A	BCH	15	B	40
S36	COMM	CPALL	1	A	CRC	2	B	50

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

[illegible]

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