

MARGIN REQUIREMENT

Effective from 27 March 2026 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↑ SET50	13,790.00	9,692.40	4,176.40	3,447.50	2,423.10	1,044.10
PRECIOUS METAL FUTURES						
50 Baht Gold	366,625.00	257,685.00	111,035.00	91,656.25	64,421.25	27,758.75
10 Baht Gold	73,325.00	51,537.00	22,207.00	18,331.25	12,884.25	5,551.75
↑ Gold Online	164,850.00	115,866.00	49,926.00	41,212.50	28,966.50	12,481.50
↑ Silver Online	60,970.00	42,853.20	18,465.20	15,242.50	10,713.30	4,616.30
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	700.00	492.00	212.00	175.00	123.00	53.00
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	22,855.00	16,063.80	6,921.80	5,713.75	4,015.95	1,730.45
COMM	17,290.00	12,152.40	5,236.40	4,322.50	3,038.10	1,309.10
ENERG	11,725.00	8,241.00	3,551.00	2,931.25	2,060.25	887.75
FOOD	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
ICT	13,895.00	9,766.20	4,208.20	3,473.75	2,441.55	1,052.05
INTEREST RATE FUTURES						
5Y Government Bond	6,685.00	4,698.60	2,024.60	1,671.25	1,174.65	506.15
SINGLE STOCK FUTURES						
AAV	210.00	147.60	63.60	52.50	36.90	15.90
ADVANC H26X M26X U26X Z26X	25,002.25	17,573.01	7,572.11	6,250.73	4,393.37	1,893.08
ADVANC (H27 onwards)**	23,835.00	16,752.60	7,218.60	5,958.75	4,188.15	1,804.65
AEONTS	9,660.00	6,789.60	2,925.60	2,415.00	1,697.40	731.40
AMATA	2,660.00	1,869.60	805.60	665.00	467.40	201.40
AOT	7,385.00	5,190.60	2,236.60	1,846.25	1,297.65	559.15
AP	1,050.00	738.00	318.00	262.50	184.50	79.50
AWC	350.00	246.00	106.00	87.50	61.50	26.50
BA	2,170.00	1,525.20	657.20	542.50	381.30	164.30
BAM	875.00	615.00	265.00	218.75	153.75	66.25
BANPU	630.00	442.80	190.80	157.50	110.70	47.70
BAY	1,540.00	1,082.40	466.40	385.00	270.60	116.60
BBL	10,430.00	7,330.80	3,158.80	2,607.50	1,832.70	789.70
BCH	1,260.00	885.60	381.60	315.00	221.40	95.40
BCP	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
BCPG	1,715.00	1,205.40	519.40	428.75	301.35	129.85
BDMS H26X M26X U26X Z26X	1,610.00	1,131.60	487.60	402.41	282.84	121.87
BDMS (H27 onwards)**	1,589.00	1,116.84	481.24	397.25	279.21	120.31
BEAUTY	105.00	73.80	31.80	26.25	18.45	7.95
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 H26X M26X U26X Z26X	19,355.00	13,603.80	5,861.80	4,837.85	3,400.32	1,465.18
BH (H27 onwards)**	18,697.00	13,141.32	5,662.52	4,674.25	3,285.33	1,415.63
BJC	1,715.00	1,205.40	519.40	428.75	301.35	129.85
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	2,660.00	1,869.60	805.60	665.00	467.40	201.40
BSRC H26X M26X U26X	987.00	693.72	298.92	1,601.25	1,125.45	484.95
BTS	350.00	246.00	106.00	87.50	61.50	26.50
CBG	5,670.00	3,985.20	1,717.20	1,417.50	996.30	429.30
CENTEL	5,880.00	4,132.80	1,780.80	1,470.00	1,033.20	445.20
CHG	210.00	147.60	63.60	52.50	36.90	15.90

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CK	2,100.00	1,476.00	636.00	525.00	369.00	159.00
CKP	315.00	221.40	95.40	78.75	55.35	23.85
COM7	2,940.00	2,066.40	890.40	735.00	516.60	222.60
CPALL	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
CPF	2,065.00	1,451.40	625.40	516.25	362.85	156.35
CPN	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
CRC H26X M26X U26X	3,010.00	2,115.60	911.60	752.40	528.83	227.87
CRC (Z26 onwards)**	2,905.00	2,041.80	879.80	726.25	510.45	219.95
DELTA	42,525.00	29,889.00	12,879.00	10,631.25	7,472.25	3,219.75
EA	665.00	467.40	201.40	166.25	116.85	50.35
EASTW	420.00	295.20	127.20	105.00	73.80	31.80
EGCO	9,765.00	6,863.40	2,957.40	2,441.25	1,715.85	739.35
EPG	525.00	369.00	159.00	131.25	92.25	39.75
ERW	455.00	319.80	137.80	113.75	79.95	34.45
GFPT	1,015.00	713.40	307.40	253.75	178.35	76.85
GLOBAL H26X M26X U26X Z26X	1,487.50	1,045.50	450.50	372.02	261.48	112.67
GLOBAL (H27 onwards)**	1,435.00	1,008.60	434.60	358.75	252.15	108.65
GPSC	5,530.00	3,886.80	1,674.80	1,382.50	971.70	418.70
GULF H26X M26X U26X Z26X	5,661.25	3,979.05	1,714.55	1,415.51	994.90	428.70
GULF (H27 onwards)**	5,460.00	3,837.60	1,653.60	1,365.00	959.40	413.40
GUNKUL	315.00	221.40	95.40	78.75	55.35	23.85
HANA	2,800.00	1,968.00	848.00	700.00	492.00	212.00
HMPRO	875.00	615.00	265.00	218.75	153.75	66.25
ICHI	1,435.00	1,008.60	434.60	358.75	252.15	108.65
IRPC	210.00	147.60	63.60	52.50	36.90	15.90
ITD	70.00	49.20	21.20	17.50	12.30	5.30
IVL	2,730.00	1,918.80	826.80	682.50	479.70	206.70
JAS	245.00	172.20	74.20	61.25	43.05	18.55
JMT	1,750.00	1,230.00	530.00	437.50	307.50	132.50
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	2,800.00	1,968.00	848.00	700.00	492.00	212.00
KKP	5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
KTB	2,380.00	1,672.80	720.80	595.00	418.20	180.20
KTC	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
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	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
MAJOR	910.00	639.60	275.60	227.50	159.90	68.90
MBK	1,750.00	1,230.00	530.00	437.50	307.50	132.50
MEGA	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
MINT	2,730.00	1,918.80	826.80	682.50	479.70	206.70
MTC	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
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	2,380.00	1,672.80	720.80	595.00	418.20	180.20
PLANB	735.00	516.60	222.60	183.75	129.15	55.65
PRM	910.00	639.60	275.60	227.50	159.90	68.90
PSH	490.00	344.40	148.40	122.50	86.10	37.10
PSL	875.00	615.00	265.00	218.75	153.75	66.25
PTG	1,155.00	811.80	349.80	288.75	202.95	87.45
PTT H26X M26X U26X Z26X	2,135.00	1,500.60	646.60	533.43	374.93	161.55
PTT (H27 onwards)**	2,122.75	1,491.99	642.89	530.25	372.69	160.59
PTTEP	11,655.00	8,191.80	3,529.80	2,913.75	2,047.95	882.45
PTTGC	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
QH	140.00	98.40	42.40	35.00	24.60	10.60
RATCH	2,695.00	1,894.20	816.20	673.75	473.55	204.05
RS	70.00	49.20	21.20	17.50	12.30	5.30

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

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Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
S	70.00	49.20	21.20	17.50	12.30	5.30
SAMART	665.00	467.40	201.40	166.25	116.85	50.35
SAWAD H26X	5,313.00	3,734.28	1,609.08	1,328.25	933.57	402.27
SAWAD (M26 onwards)**	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
SCB	7,315.00	5,141.40	2,215.40	1,828.75	1,285.35	553.85
SCC	25,305.00	17,785.80	7,663.80	6,326.25	4,446.45	1,915.95
SCGP	3,045.00	2,140.20	922.20	761.25	535.05	230.55
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	2,170.00	1,525.20	657.20	542.50	381.30	164.30
SPCG	1,190.00	836.40	360.40	297.50	209.10	90.10
SPRC	1,015.00	713.40	307.40	253.75	178.35	76.85
STA	1,715.00	1,205.40	519.40	428.75	301.35	129.85
STECON	2,030.00	1,426.80	614.80	507.50	356.70	153.70
STGT	1,190.00	836.40	360.40	297.50	209.10	90.10
STPI	735.00	516.60	222.60	183.75	129.15	55.65
SUPER	70.00	49.20	21.20	17.50	12.30	5.30
TASCO	1,400.00	984.00	424.00	350.00	246.00	106.00
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	1,785.00	1,254.60	540.60	446.25	313.65	135.15
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	6,160.00	4,329.60	1,865.60	1,540.00	1,082.40	466.40
TKN	595.00	418.20	180.20	148.75	104.55	45.05
TOA	2,030.00	1,426.80	614.80	507.50	356.70	153.70
TOP	6,615.00	4,649.40	2,003.40	1,653.75	1,162.35	500.85
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	1,645.00	1,156.20	498.20	411.25	289.05	124.55
TRUE	1,540.00	1,082.40	466.40	385.00	270.60	116.60
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	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	1,155.00	811.80	349.80	288.75	202.95	87.45
TVO	1,750.00	1,230.00	530.00	437.50	307.50	132.50
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	210.00	147.60	63.60	52.50	36.90	15.90
WHA	595.00	418.20	180.20	148.75	104.55	45.05
WHAUP	665.00	467.40	201.40	166.25	116.85	50.35

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 แต่ในกรณีที่สัญญามีอักษรลงท้ายเป็น 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
GLOBAL	H26X M26X U26X Z26X	1,037
ADVANC	H26X M26X U26X Z26X	1,049

GULF	H26X M26X U26X Z26X	1,037
PTT	H26X M26X U26X Z26X	1,006
BDMS	H26X M26X U26X Z26X	1,013
BH	H26X M26X U26X Z26X	1,035

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	EUR	1	A	JPY	2	B	60
C01	FX	USD/JPY	1	A	EUR/USD	1	A	50
C01	FX	EUR	1	A	USD	1	B	50
C01	FX	EUR/USD	1	A	USD	1	A	40
I01	INDEX	SET50	1	A	ENERG	1	B	70
I01	INDEX	COMM	1	A	FOOD	2	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	ENERG	1	B	50
I01	INDEX	SET50	1	A	FOOD	2	B	50
I01	INDEX	ICT	1	A	ENERG	1	B	50
I01	INDEX	BANK	1	A	SET50	3	B	40
MT1	METAL	GOLD	1	A	GO	2	B	80
MT1	METAL	GO	1	A	SVF	6	B	80
MT1	METAL	GOLD	1	A	SVF	15	B	70
S01	ICT	TRUE	1	A	THCOM	1	B	30
S02	PROP	SPALI	1	A	AP	2	B	60
S02	PROP	AMATA	1	A	WHA	4	B	60
S02	PROP	AP	1	A	LH	2	B	50
S02	PROP	AP	1	A	SIRI	6	B	50
S02	PROP	LH	1	A	AWC	2	B	50
S02	PROP	LH	1	A	QH	3	B	50
S02	PROP	MBK	1	A	AWC	8	B	40
S02	PROP	AMATA	1	A	AWC	7	B	40
S02	PROP	AMATA	1	A	ORI	9	B	40
S02	PROP	AP	1	A	QH	7	B	40
S02	PROP	LH	1	A	WHA	1	B	40
S02	PROP	LH	1	A	ORI	2	B	40
S02	PROP	WHA	1	A	QH	3	B	40
S02	PROP	AWC	1	A	ORI	1	B	40
S02	PROP	SPALI	1	A	QH	13	B	30
S02	PROP	AMATA	1	A	LH	4	B	30
S02	PROP	AMATA	1	A	PSH	5	B	30
S02	PROP	AMATA	1	A	SIRI	12	B	30
S02	PROP	AP	1	A	WHA	2	B	30
S02	PROP	AP	1	A	AWC	4	B	30
S02	PROP	LH	1	A	PSH	1	B	30
S02	PROP	PSH	1	A	AWC	2	B	30
S02	PROP	PSH	1	A	ORI	2	B	30
S02	PROP	AWC	1	A	LPN	2	B	30
S02	PROP	AWC	1	A	QH	2	B	30
S02	PROP	ORI	1	A	LPN	1	B	30
S02	PROP	ORI	1	A	SIRI	1	B	30
S02	PROP	LPN	1	A	SIRI	1	B	30
S02	PROP	LPN	1	A	QH	1	B	30
S02	PROP	SIRI	1	A	QH	1	B	30
S02	PROP	CPN	1	A	ORI	31	B	20
S02	PROP	AMATA	1	A	AP	2	B	20
S02	PROP	AMATA	1	A	LPN	11	B	20

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

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S02	PROP	AMATA	1	A	QH	13	B	20
S02	PROP	PSH	1	A	SIRI	3	B	20
S06	ENERG	TOP	1	A	IRPC	38	B	60
S06	ENERG	GPSC	1	A	BGRIM	3	B	60
S06	ENERG	BSRC	1	A	BCP	1	B	60
S06	ENERG	PTTEP	1	A	TOP	3	B	50
S06	ENERG	PTTEP	1	A	PTT	4	B	50
S06	ENERG	GPSC	1	A	CKP	16	B	50
S06	ENERG	PTG	1	A	GUNKUL	4	B	50
S06	ENERG	CKP	1	A	GUNKUL	1	B	50
S06	ENERG	PTTEP	1	A	BCP	4	B	40
S06	ENERG	PTTEP	1	A	IRPC	101	B	40
S06	ENERG	EGCO	1	A	GPSC	3	B	40
S06	ENERG	EGCO	1	A	BGRIM	8	B	40
S06	ENERG	TOP	1	A	BSRC	1	B	40
S06	ENERG	TOP	1	A	BCP	1	B	40
S06	ENERG	GPSC	1	A	GUNKUL	19	B	40
S06	ENERG	BGRIM	1	A	CKP	6	B	40
S06	ENERG	BGRIM	1	A	GUNKUL	7	B	40
S06	ENERG	PTG	1	A	EASTW	4	B	40
S06	ENERG	BCPG	1	A	CKP	3	B	40
S06	ENERG	BANPU	1	A	IRPC	4	B	40
S06	ENERG	PTTEP	1	A	GPSC	3	B	30
S06	ENERG	PTTEP	1	A	BSRC	4	B	30
S06	ENERG	PTTEP	1	A	GUNKUL	60	B	30
S06	ENERG	EGCO	1	A	PTG	14	B	30
S06	ENERG	EGCO	1	A	EA	39	B	30
S06	ENERG	EGCO	1	A	CKP	48	B	30
S06	ENERG	EGCO	1	A	GUNKUL	55	B	30
S06	ENERG	GPSC	1	A	BCP	1	B	30
S06	ENERG	PTT	1	A	BCP	1	B	30
S06	ENERG	PTT	1	A	BANPU	6	B	30
S06	ENERG	PTT	1	A	GUNKUL	16	B	30
S06	ENERG	BCP	1	A	BGRIM	2	B	30
S06	ENERG	BCP	1	A	PTG	4	B	30
S06	ENERG	BCP	1	A	CKP	14	B	30
S06	ENERG	BCP	1	A	GUNKUL	16	B	30
S06	ENERG	BCP	1	A	IRPC	27	B	30
S06	ENERG	BGRIM	1	A	EA	5	B	30
S06	ENERG	OR	1	A	CKP	6	B	30
S06	ENERG	PTG	1	A	WHAUP	2	B	30
S06	ENERG	PTG	1	A	CKP	3	B	30
S06	ENERG	BCPG	1	A	WHAUP	2	B	30
S06	ENERG	BANPU	1	A	CKP	2	B	30
S06	ENERG	WHAUP	1	A	GUNKUL	2	B	30
S06	ENERG	EA	1	A	CKP	1	B	30
S06	ENERG	EASTW	1	A	IRPC	2	B	30
S06	ENERG	PTTEP	1	A	CKP	52	B	20
S06	ENERG	EGCO	1	A	PTT	3	B	20
S06	ENERG	EGCO	1	A	TPIPP	63	B	20
S06	ENERG	BSRC	1	A	CKP	14	B	20
S06	ENERG	BCP	1	A	EA	11	B	20
S13	BANK	KBANK	1	A	SCB	1	B	60
S13	BANK	KBANK	1	A	KTB	6	B	60
S13	BANK	BBL	1	A	KTB	5	B	60

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

INTER-COMMODITY SPREAD CREDIT

CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S13	BANK	KBANK	1	A	BBL	1	B	50
S13	BANK	BBL	1	A	SCB	1	B	50
S13	BANK	SCB	1	A	KTB	5	B	50
S13	BANK	KTB	1	A	TTB	15	B	50
S13	BANK	SCB	1	A	TTB	67	B	40
S13	BANK	TCAP	1	A	BAY	2	B	30
S16	FOOD	CPF	1	A	TKN	5	B	20
S18	PETRO	PTTGC	1	A	IVL	1	B	60
S23	ETRON	KCE	1	A	HANA	1	B	70
S24	FIN	MTC	1	A	SAWAD	1	B	60
S24	FIN	AEONTS	1	A	SAWAD	4	B	40
S24	FIN	AEONTS	1	A	JMT	10	B	40
S24	FIN	KTC	1	A	SAWAD	1	B	40
S24	FIN	SAWAD	1	A	THANI	15	B	40
S24	FIN	JMT	1	A	THANI	5	B	30
S30	TRANS	AOT	1	A	THAI	9	B	40
S30	TRANS	BA	1	A	BEM	3	B	30
S33	HELTH	BDMS	1	A	BCH	2	B	60
S33	HELTH	BH	1	A	BCH	17	B	40
S33	HELTH	BCH	1	A	CHG	6	B	30
S36	COMM	CPALL	1	A	BJC	3	B	50
S36	COMM	CPALL	1	A	HMPRO	7	B	50
S36	COMM	BJC	1	A	HMPRO	2	B	40
S36	COMM	HMPRO	1	A	BEAUTY	18	B	30
S38	TOURISM	CENTEL	1	A	ERW	13	B	50
S45	MEDIA	PLANB	1	A	VGI	4	B	40
S46	CONS	CK	1	A	STECON	1	B	60
S46	CONS	CK	1	A	STPI	3	B	30
S46	CONS	STECON	1	A	UNIQ	3	B	30
S46	CONS	CK	1	A	UNIQ	5	B	20
S46	CONS	STPI	1	A	UNIQ	2	B	20