

MARGIN REQUIREMENT						
Effective from 25 May 2026 onwards				Unit : Baht / Contract		
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50	13,125.00	9,225.00	3,975.00	3,281.25	2,306.25	993.75
PRECIOUS METAL FUTURES						
50 Baht Gold	359,275.00	252,519.00	108,809.00	89,818.75	63,129.75	27,202.25
10 Baht Gold	71,855.00	50,503.80	21,761.80	17,963.75	12,625.95	5,440.45
Gold Online	150,500.00	105,780.00	45,580.00	37,625.00	26,445.00	11,395.00
Mini Gold Online	15,050.00	10,578.00	4,558.00	3,762.50	2,644.50	1,139.50
Silver Online	58,065.00	40,811.40	17,585.40	14,516.25	10,202.85	4,396.35
CURRENCY FUTURES						
EUR	840.00	590.40	254.40	210.00	147.60	63.60
JPY	595.00	418.20	180.20	148.75	104.55	45.05
USD	840.00	590.40	254.40	210.00	147.60	63.60
EUR/USD	875.00	615.00	265.00	1,750.00	1,230.00	530.00
USD/JPY	1,505.00	1,057.80	455.80	3,010.00	2,115.60	911.60
AGRICULTURE FUTURES						
RSS3	38,185.00	26,838.60	11,564.60	38,185.00	26,838.60	11,564.60
RSS3D	38,185.00	26,838.60	11,564.60	38,185.00	26,838.60	11,564.60
Japanese Rubber	8,295.00	5,830.20	2,512.20	8,295.00	5,830.20	2,512.20
SECTOR FUTURES						
BANK	24,815.00	17,441.40	7,515.40	6,203.75	4,360.35	1,878.85
COMM	15,960.00	11,217.60	4,833.60	3,990.00	2,804.40	1,208.40
ENERG	11,515.00	8,093.40	3,487.40	2,878.75	2,023.35	871.85
FOOD	4,865.00	3,419.40	1,473.40	1,216.25	854.85	368.35
ICT	14,385.00	10,110.60	4,356.60	3,596.25	2,527.65	1,089.15
INTEREST RATE FUTURES						
5Y Government Bond	12,250.00	8,610.00	3,710.00	3,062.50	2,152.50	927.50
SINGLE STOCK FUTURES						
AAV	175.00	123.00	53.00	43.75	30.75	13.25
ADVANC M26X U26X Z26X	25,222.75	17,727.99	7,638.89	6,305.80	4,432.08	1,909.76
ADVANC (H27 onwards)**	24,045.00	16,900.20	7,282.20	6,011.25	4,225.05	1,820.55
AEONTS	8,820.00	6,199.20	2,671.20	2,205.00	1,549.80	667.80
AMATA	2,835.00	1,992.60	858.60	708.75	498.15	214.65
AOT	7,070.00	4,969.20	2,141.20	1,767.50	1,242.30	535.30
AP	945.00	664.20	286.20	236.25	166.05	71.55
AWC	315.00	221.40	95.40	78.75	55.35	23.85
BA	1,995.00	1,402.20	604.20	498.75	350.55	151.05
BAM	770.00	541.20	233.20	192.50	135.30	58.30
BANPU	700.00	492.00	212.00	175.00	123.00	53.00
BAY	2,065.00	1,451.40	625.40	516.25	362.85	156.35
BBL	9,695.00	6,814.20	2,936.20	2,423.75	1,703.55	734.05
BCH	1,120.00	787.20	339.20	280.00	196.80	84.80
BCP	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
BCPG	1,470.00	1,033.20	445.20	367.50	258.30	111.30
BDMS M26X U26X Z26X	1,489.25	1,046.73	451.03	372.28	261.66	112.75
BDMS (H27 onwards)**	1,470.00	1,033.20	445.20	367.50	258.30	111.30
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	2,065.00	1,451.40	625.40	516.25	362.85	156.35
BH M26X U26X Z26X	22,967.00	16,142.52	6,955.72	5,741.66	4,035.57	1,738.90
BH (H27 onwards)**	22,190.00	15,596.40	6,720.40	5,547.50	3,899.10	1,680.10
BJC	1,715.00	1,205.40	519.40	428.75	301.35	129.85
BLA	2,170.00	1,525.20	657.20	542.50	381.30	164.30
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
BPP	2,345.00	1,648.20	710.20	586.25	412.05	177.55
BSRC M26X U26X	959.00	674.04	290.44	1,557.50	1,094.70	471.70
BTS	420.00	295.20	127.20	105.00	73.80	31.80
CBG	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
CENEL	5,040.00	3,542.40	1,526.40	1,260.00	885.60	381.60
CHG	175.00	123.00	53.00	43.75	30.75	13.25

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

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Effective from 25 May 2026 onwards						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CK	2,380.00	1,672.80	720.80	595.00	418.20	180.20
CKP	280.00	196.80	84.80	70.00	49.20	21.20
COM7	2,870.00	2,017.20	869.20	717.50	504.30	217.30
CPALL	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
CPF	1,890.00	1,328.40	572.40	472.50	332.10	143.10
CPN	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
CRC M26Y U26Y	2,728.25	1,917.57	826.27	682.19	479.48	206.60
CRC Z26X H27X	2,632.00	1,849.92	797.12	657.91	462.42	199.25
CRC (M27 onwards)**	2,555.00	1,795.80	773.80	638.75	448.95	193.45
DELTA	53,725.00	37,761.00	16,271.00	13,431.25	9,440.25	4,067.75
EA	560.00	393.60	169.60	140.00	98.40	42.40
EASTW	560.00	393.60	169.60	140.00	98.40	42.40
EGCO	9,870.00	6,937.20	2,989.20	2,467.50	1,734.30	747.30
EPG	455.00	319.80	137.80	113.75	79.95	34.45
ERW	420.00	295.20	127.20	105.00	73.80	31.80
GFPT	945.00	664.20	286.20	236.25	166.05	71.55
GLOBAL M26X U26X Z26X	1,307.25	918.81	395.91	326.66	229.59	98.93
GLOBAL (H27 onwards)**	1,260.00	885.60	381.60	315.00	221.40	95.40
GPSC	5,075.00	3,567.00	1,537.00	1,268.75	891.75	384.25
GULF M26X U26X Z26X	6,279.00	4,413.24	1,901.64	1,569.76	1,103.32	475.41
GULF (H27 onwards)**	6,055.00	4,255.80	1,833.80	1,513.75	1,063.95	458.45
GUNKUL	385.00	270.60	116.60	96.25	67.65	29.15
HANA	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
HMPRO	735.00	516.60	222.60	183.75	129.15	55.65
ICHI	1,610.00	1,131.60	487.60	402.50	282.90	121.90
IRPC	350.00	246.00	106.00	87.50	61.50	26.50
ITD	105.00	73.80	31.80	26.25	18.45	7.95
IVL	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
JAS	210.00	147.60	63.60	52.50	36.90	15.90
JMT	1,680.00	1,180.80	508.80	420.00	295.20	127.20
KBANK M26X U26X Z26X H27X	12,173.00	8,555.88	3,686.68	3,043.11	2,138.87	921.63
KBANK (M27 onwards)**	12,040.00	8,462.40	3,646.40	3,010.00	2,115.60	911.60
KCE	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
KKP	5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
KTB M26X U26X Z26X H27X	2,598.75	1,826.55	787.05	649.61	456.58	196.74
KTB (M27 onwards)**	2,555.00	1,795.80	773.80	638.75	448.95	193.45
KTC	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
LH	350.00	246.00	106.00	87.50	61.50	26.50
LPN	105.00	73.80	31.80	26.25	18.45	7.95
M	3,010.00	2,115.60	911.60	752.50	528.90	227.90
MAJOR	875.00	615.00	265.00	218.75	153.75	66.25
MBK	1,505.00	1,057.80	455.80	376.25	264.45	113.95
MEGA	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
MINT	2,695.00	1,894.20	816.20	673.75	473.55	204.05
MTC	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
OR	1,750.00	1,230.00	530.00	437.50	307.50	132.50
ORI	315.00	221.40	95.40	78.75	55.35	23.85
OSP	1,890.00	1,328.40	572.40	472.50	332.10	143.10
PLANB	735.00	516.60	222.60	183.75	129.15	55.65
PRM	980.00	688.80	296.80	245.00	172.20	74.20
PSH	420.00	295.20	127.20	105.00	73.80	31.80
PSL	875.00	615.00	265.00	218.75	153.75	66.25
PTG	1,365.00	959.40	413.40	341.25	239.85	103.35
PTT M26X U26X Z26X	2,219.00	1,559.64	672.04	554.56	389.77	167.95
PTT (H27 onwards)**	2,205.00	1,549.80	667.80	551.25	387.45	166.95
PTTEP	14,350.00	10,086.00	4,346.00	3,587.50	2,521.50	1,086.50
PTTGC	5,530.00	3,886.80	1,674.80	1,382.50	971.70	418.70
QH	140.00	98.40	42.40	35.00	24.60	10.60
RATCH	2,450.00	1,722.00	742.00	612.50	430.50	185.50
RS	70.00	49.20	21.20	17.50	12.30	5.30

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Effective from 25 May 2026 onwards						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	630.00	442.80	190.80	157.50	110.70	47.70
SAWAD	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
SCB	6,790.00	4,772.40	2,056.40	1,697.50	1,193.10	514.10
SCC	33,250.00	23,370.00	10,070.00	8,312.50	5,842.50	2,517.50
SCGP	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
SGP	630.00	442.80	190.80	157.50	110.70	47.70
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
SPALI	1,855.00	1,303.80	561.80	463.75	325.95	140.45
SPCG	1,015.00	713.40	307.40	253.75	178.35	76.85
SPRC	1,575.00	1,107.00	477.00	393.75	276.75	119.25
STA	2,590.00	1,820.40	784.40	647.50	455.10	196.10
STECOM	2,485.00	1,746.60	752.60	621.25	436.65	188.15
STGT	1,575.00	1,107.00	477.00	393.75	276.75	119.25
STPI	1,435.00	1,008.60	434.60	358.75	252.15	108.65
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	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	210.00	147.60	63.60	52.50	36.90	15.90
THCOM	2,415.00	1,697.40	731.40	603.75	424.35	182.85
THG M26X	1,652.00	1,161.12	500.32	413.07	290.33	125.10
THG (U26 onwards)**	1,470.00	1,033.20	445.20	367.50	258.30	111.30
TISCO	8,785.00	6,174.60	2,660.60	2,196.25	1,543.65	665.15
TKN	525.00	369.00	159.00	131.25	92.25	39.75
TOA	1,645.00	1,156.20	498.20	411.25	289.05	124.55
TOP	6,160.00	4,329.60	1,865.60	1,540.00	1,082.40	466.40
TPIPL	140.00	98.40	42.40	35.00	24.60	10.60
TPIPP	210.00	147.60	63.60	52.50	36.90	15.90
TQM	1,750.00	1,230.00	530.00	437.50	307.50	132.50
TRUE	1,540.00	1,082.40	466.40	385.00	270.60	116.60
TTA	490.00	344.40	148.40	122.50	86.10	37.10
TTB	175.00	123.00	53.00	43.75	30.75	13.25
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	1,120.00	787.20	339.20	280.00	196.80	84.80
TVO	2,380.00	1,672.80	720.80	595.00	418.20	180.20
UNIQ	385.00	270.60	116.60	96.25	67.65	29.15
VGI	210.00	147.60	63.60	52.50	36.90	15.90
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	630.00	442.80	190.80	157.50	110.70	47.70

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การปรับค่า MULTIPLIER ของสัญญา SINGLE STOCK FUTURES ที่มี 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
THG	M26X	1,124
CRC	M26Y U26Y	1,068
CRC	Z26X H27X	1,030
BSRC	M26X U26X	154
GLOBAL	M26X U26X Z26X	1,037
ADVANC	M26X U26X Z26X	1,049
GULF	M26X U26X Z26X	1,037
PTT	M26X U26X Z26X	1,006
BDMS	M26X U26X Z26X	1,013

BH	M26X U26X Z26X	1,035
KTB	M26X U26X Z26X H27X	1,017
KBANK	M26X U26X Z26X H27X	1,011

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/USD	1	A	USD	1	A	60	
C01	FX	USD	1	A	JPY	2	B	50	
C01	FX	USD/JPY	1	A	USD	1	B	40	
I01	INDEX	BANK	1	A	SET50	3	B	50	
MT1	METAL	GOLD	1	A	GO	3	B	80	
MT1	METAL	GO	1	A	SVF	6	B	80	
MT1	METAL	GOLD	1	A	SVF	16	B	70	
S01	ICT	ADVANC	1	A	TRUE	26	B	50	
S02	PROP	AMATA	1	A	WHA	5	B	60	
S02	PROP	CPN	1	A	AWC	30	B	50	
S02	PROP	WHA	1	A	AWC	2	B	50	
S02	PROP	CPN	1	A	AMATA	3	B	40	
S02	PROP	CPN	1	A	WHA	15	B	40	
S06	ENERG	BCP	1	A	BSRC	1	B	70	
S06	ENERG	GPSC	1	A	BGRIM	3	B	70	
S06	ENERG	TOP	1	A	BCP	1	B	50	
S06	ENERG	TOP	1	A	BSRC	1	B	50	
S06	ENERG	TOP	1	A	SPRC	7	B	50	
S06	ENERG	OR	1	A	PTG	1	B	50	
S06	ENERG	BSRC	1	A	SPRC	5	B	40	
S06	ENERG	OR	1	A	BGRIM	1	B	40	
S06	ENERG	PTTEP	1	A	BANPU	27	B	30	
S06	ENERG	BPP	1	A	BANPU	2	B	20	
S13	BANK	KBANK	1	A	BBL	1	B	60	
S13	BANK	BBL	1	A	KTB	5	B	60	
S13	BANK	KBANK	1	A	KTB	6	B	50	
S13	BANK	KBANK	1	A	BAY	7	B	50	
S13	BANK	KTB	1	A	TTB	15	B	50	
S13	BANK	TCAP	1	A	KTB	2	B	40	
S13	BANK	TCAP	1	A	TTB	25	B	40	
S16	FOOD	CPF	1	A	TU	2	B	40	
S16	FOOD	CBG	1	A	CPF	2	B	30	
S18	PETRO	PTTGC	1	A	IVL	1	B	70	
S23	ETRON	HANA	1	A	KCE	1	B	60	
S23	ETRON	DELTA	1	A	KCE	11	B	50	
S24	FIN	MTC	1	A	SAWAD	1	B	70	
S24	FIN	AEONTS	1	A	MTC	3	B	50	
S24	FIN	MTC	1	A	KTC	1	B	50	
S24	FIN	KTC	1	A	SAWAD	1	B	50	
S30	TRANS	BA	1	A	AAV	12	B	70	
S30	TRANS	PSL	1	A	TTA	1	B	40	
S30	TRANS	AOT	1	A	AAV	48	B	30	
S33	HEALTH	BDMS	1	A	CHG	13	B	50	
S36	COMM	CPALL	1	A	COM7	2	B	40	
S38	TOURISM	CENTEL	1	A	MINT	2	B	60	
S38	TOURISM	CENTEL	1	A	ERW	13	B	60	
S38	TOURISM	MINT	1	A	ERW	8	B	40	
S46	CONS	CK	1	A	STECON	1	B	60	
S46	CONS	STECON	1	A	STPI	3	B	30	

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