

MARGIN REQUIREMENT						
Effective from 11 June 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	341,250.00	239,850.00	103,350.00	85,312.50	59,962.50	25,837.50
↓ 10 Baht Gold	68,250.00	47,970.00	20,670.00	17,062.50	11,992.50	5,167.50
↓ Gold Online	137,550.00	96,678.00	41,658.00	34,387.50	24,169.50	10,414.50
↓ Mini Gold Online	13,755.00	9,667.80	4,165.80	3,438.75	2,416.95	1,041.45
↓ Silver Online	49,140.00	34,538.40	14,882.40	12,285.00	8,634.60	3,720.60
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	840.00	590.40	254.40	1,680.00	1,180.80	508.80
↓ USD/JPY	1,435.00	1,008.60	434.60	2,870.00	2,017.20	869.20
AGRICULTURE FUTURES						
↑ RSS3	43,610.00	30,651.60	13,207.60	43,610.00	30,651.60	13,207.60
↑ RSS3D	43,610.00	30,651.60	13,207.60	43,610.00	30,651.60	13,207.60
Japanese Rubber	8,295.00	5,830.20	2,512.20	8,295.00	5,830.20	2,512.20
SECTOR FUTURES						
↓ BANK	22,400.00	15,744.00	6,784.00	5,600.00	3,936.00	1,696.00
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	13,755.00	9,667.80	4,165.80	3,438.75	2,416.95	1,041.45
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	24,085.25	16,928.49	7,294.39	6,021.26	4,232.09	1,823.58
↓ ADVANC (H27 onwards)**	22,960.00	16,137.60	6,953.60	5,740.00	4,034.40	1,738.40
AEONTS	8,820.00	6,199.20	2,671.20	2,205.00	1,549.80	667.80
↑ AMATA	3,255.00	2,287.80	985.80	813.75	571.95	246.45
AOT	7,070.00	4,969.20	2,141.20	1,767.50	1,242.30	535.30
↓ AP	875.00	615.00	265.00	218.75	153.75	66.25
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	735.00	516.60	222.60	183.75	129.15	55.65
↓ BANPU	665.00	467.40	201.40	166.25	116.85	50.35
↑ BAY	3,080.00	2,164.80	932.80	770.00	541.20	233.20
BBL	9,695.00	6,814.20	2,936.20	2,423.75	1,703.55	734.05
↓ BCH	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ BCP	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
↓ BCPG	1,365.00	959.40	413.40	341.25	239.85	103.35
↓ BDMS M26X U26X Z26X	1,417.50	996.30	429.30	354.55	249.20	107.38
↓ BDMS (H27 onwards)**	1,400.00	984.00	424.00	350.00	246.00	106.00
BEAUTY	105.00	73.80	31.80	26.25	18.45	7.95
↓ BEC	280.00	196.80	84.80	70.00	49.20	21.20
↓ 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 M26X U26X Z26X	21,481.25	15,098.25	6,505.75	5,370.36	3,774.59	1,626.45
↓ BH (H27 onwards)**	20,755.00	14,587.80	6,285.80	5,188.75	3,646.95	1,571.45
↓ BJC	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↑ 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	2,205.00	1,549.80	667.80	551.25	387.45	166.95
↓ BSRC M26X U26X	873.25	613.77	264.47	1,417.50	996.30	429.30
↓ BTS	280.00	196.80	84.80	70.00	49.20	21.20
↑ CBG	5,040.00	3,542.40	1,526.40	1,260.00	885.60	381.60
CENTEL	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

MARGIN REQUIREMENT						
Effective from 11 June 2026 onwards						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ CK	2,520.00	1,771.20	763.20	630.00	442.80	190.80
CKP	280.00	196.80	84.80	70.00	49.20	21.20
↑ COM7	3,045.00	2,140.20	922.20	761.25	535.05	230.55
CPALL	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
↓ CPF	1,750.00	1,230.00	530.00	437.50	307.50	132.50
CPN	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
↑ CRC M26Y U26Y	2,878.75	2,023.35	871.85	719.57	505.75	217.93
↑ CRC Z26X H27X	2,775.50	1,950.78	840.58	693.96	487.76	210.17
↑ CRC (M27 onwards)**	2,695.00	1,894.20	816.20	673.75	473.55	204.05
↑ DELTA	59,360.00	41,721.60	17,977.60	14,840.00	10,430.40	4,494.40
EA	560.00	393.60	169.60	140.00	98.40	42.40
↑ EASTW	735.00	516.60	222.60	183.75	129.15	55.65
EGCO	9,870.00	6,937.20	2,989.20	2,467.50	1,734.30	747.30
↑ EPG	700.00	492.00	212.00	175.00	123.00	53.00
↑ ERW	455.00	319.80	137.80	113.75	79.95	34.45
↓ GFPT	875.00	615.00	265.00	218.75	153.75	66.25
↓ 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	5,495.00	3,862.20	1,664.20	1,373.75	965.55	416.05
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	560.00	393.60	169.60	140.00	98.40	42.40
↑ HANA	7,455.00	5,239.80	2,257.80	1,863.75	1,309.95	564.45
HMPRO	735.00	516.60	222.60	183.75	129.15	55.65
↓ ICHI	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↑ IRPC	385.00	270.60	116.60	96.25	67.65	29.15
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	1,785.00	1,254.60	540.60	446.25	313.65	135.15
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	5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
↑ KKP	6,230.00	4,378.80	1,886.80	1,557.50	1,094.70	471.70
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	3,255.00	2,287.80	985.80	813.75	571.95	246.45
↓ MAJOR	840.00	590.40	254.40	210.00	147.60	63.60
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	2,520.00	1,771.20	763.20	630.00	442.80	190.80
↓ MTC	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
↓ OR	1,470.00	1,033.20	445.20	367.50	258.30	111.30
ORI	315.00	221.40	95.40	78.75	55.35	23.85
↓ OSP	1,820.00	1,279.20	551.20	455.00	319.80	137.80
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	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ PTG	980.00	688.80	296.80	245.00	172.20	74.20
↑ PTT M26X U26X Z26X	2,324.00	1,633.44	703.84	580.97	408.34	175.95
↑ PTT (H27 onwards)**	2,310.00	1,623.60	699.60	577.50	405.90	174.90
PTTEP	14,350.00	10,086.00	4,346.00	3,587.50	2,521.50	1,086.50
↑ PTTGC	5,705.00	4,009.80	1,727.80	1,426.25	1,002.45	431.95
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 11 June 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	665.00	467.40	201.40	166.25	116.85	50.35
↓ SAWAD	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
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	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
↑ SGP	700.00	492.00	212.00	175.00	123.00	53.00
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
↓ SPALI	1,680.00	1,180.80	508.80	420.00	295.20	127.20
↓ SPCG	910.00	639.60	275.60	227.50	159.90	68.90
SPRC	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↑ STA	2,765.00	1,943.40	837.40	691.25	485.85	209.35
↑ STECON	2,835.00	1,992.60	858.60	708.75	498.15	214.65
↑ STGT	1,925.00	1,353.00	583.00	481.25	338.25	145.75
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
↓ TASC0	1,225.00	861.00	371.00	306.25	215.25	92.75
↑ TCAP	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
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	1,456.00	1,023.36	440.96	363.90	255.77	110.21
↓ THG (U26 onwards)**	1,295.00	910.20	392.20	323.75	227.55	98.05
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	1,540.00	1,082.40	466.40	385.00	270.60	116.60
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	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↑ TTA	525.00	369.00	159.00	131.25	92.25	39.75
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	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	210.00	147.60	63.60	52.50	36.90	15.90
↑ WHA	630.00	442.80	190.80	157.50	110.70	47.70
↑ WHAUP	700.00	492.00	212.00	175.00	123.00	53.00

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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	EUR	1	A	USD	1	B	60	
C01	FX	EUR	1	A	JPY	2	B	60	
C01	FX	EUR/USD	1	A	USD	1	A	60	
C01	FX	USD	1	A	JPY	2	B	50	
I01	INDEX	COMM	1	A	FOOD	2	B	60	
MT1	METAL	GOLD	1	A	GO	3	B	70	
MT1	METAL	GO	1	A	SVF	6	B	70	
MT1	METAL	GOLD	1	A	GOLD-D	7	B	30	
MT1	METAL	GO	1	A	GOLD-D	3	B	20	
S01	ICT	ADVANC	1	A	TRUE	25	B	50	
S02	PROP	AMATA	1	A	WHA	5	B	50	
S02	PROP	LH	1	A	QH	3	B	40	
S02	PROP	LH	1	A	SIRI	3	B	30	
S06	ENERG	BCP	1	A	BSRC	1	B	70	
S06	ENERG	EGCO	1	A	GPSC	3	B	60	
S06	ENERG	GULF	1	A	GPSC	2	B	60	
S06	ENERG	GPSC	1	A	BGRIM	3	B	60	
S06	ENERG	EGCO	1	A	BGRIM	8	B	50	
S06	ENERG	GPSC	1	A	CKP	17	B	50	
S06	ENERG	BGRIM	1	A	CKP	6	B	50	
S06	ENERG	PTTEP	1	A	IRPC	75	B	40	
S06	ENERG	EGCO	1	A	RATCH	4	B	40	
S06	ENERG	GPSC	1	A	EASTW	11	B	40	
S06	ENERG	PTT	1	A	IRPC	18	B	40	
S06	ENERG	BCP	1	A	IRPC	17	B	40	
S06	ENERG	SPRC	1	A	IRPC	4	B	40	
S06	ENERG	BSRC	1	A	IRPC	17	B	30	
S06	ENERG	BPP	1	A	BANPU	2	B	30	
S06	ENERG	PTTEP	1	A	GPSC	4	A	20	
S06	ENERG	WHAUP	1	A	SUPER	45	B	20	
S13	BANK	KBANK	1	A	SCB	1	B	40	
S13	BANK	KKP	1	A	TCAP	1	B	40	
S16	FOOD	CPF	1	A	TU	2	B	40	
S16	FOOD	CBG	1	A	M	2	B	30	
S16	FOOD	CBG	1	A	ICHI	3	B	30	
S16	FOOD	M	1	A	OSP	1	B	30	
S16	FOOD	M	1	A	CPF	1	B	20	
S18	PETRO	PTTGC	1	A	IVL	2	B	60	
S23	ETRON	HANA	1	A	KCE	1	B	60	
S23	ETRON	DELTA	1	A	KCE	10	B	50	
S23	ETRON	DELTA	1	A	HANA	9	B	40	
S24	FIN	MTC	1	A	SAWAD	1	B	70	
S24	FIN	AEONTS	1	A	SAWAD	4	B	40	
S24	FIN	MTC	1	A	THANI	18	B	40	
S30	TRANS	PSL	1	A	TTA	1	B	50	
S30	TRANS	AOT	1	A	BA	4	B	40	
S30	TRANS	AOT	1	A	BTS	26	B	40	
S30	TRANS	AOT	1	A	BEM	10	B	30	
S36	COMM	CPALL	1	A	COM7	2	B	50	
S36	COMM	CPALL	1	A	CRC	2	B	50	

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

