

Margin Level for Futures Contracts

Effective date : February 20, 2020

Contract	Clearing House Margin		Individual Investor Margin				Institutional Investor Margin				
	Outright	Spread	Outright		Spread		Outright		Spread		
			Initial Margin	Maintenance	Initial Margin	Maintenance	Initial Margin	Maintenance	Initial Margin	Maintenance	
Index Market											
BANK	17,300	4,325	32,870.00	23,009.00	8,217.50	5,752.25	23,355.00	17,300.00	5,838.75	4,325.00	
COMM	11,800	2,950	22,420.00	15,694.00	5,605.00	3,923.50	15,930.00	11,800.00	3,982.50	2,950.00	
ENERG	7,140	1,785	13,566.00	9,496.20	3,391.50	2,374.05	9,639.00	7,140.00	2,409.75	1,785.00	
FOOD	3,680	920	6,992.00	4,894.40	1,748.00	1,223.60	4,968.00	3,680.00	1,242.00	920.00	
ICT	4,880	1,220	9,272.00	6,490.40	2,318.00	1,622.60	6,588.00	4,880.00	1,647.00	1,220.00	
SET50 Futures	5,320	1,330	10,108.00	7,075.60	2,527.00	1,768.90	7,182.00	5,320.00	1,795.50	1,330.00	
Metal Market											
50 Baht Gold	23,400	5,850	44,460.00	31,122.00	11,115.00	7,780.50	31,590.00	23,400.00	7,897.50	5,850.00	
10 Baht Gold	4,680	1,170	8,892.00	6,224.40	2,223.00	1,556.10	6,318.00	4,680.00	1,579.50	1,170.00	
Gold Online	10,000	-	19,000.00	13,300.00	-	-	13,500.00	10,000.00	-	-	
Currency Market											
USD	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00	
Interest Rate Market											
5Y Government Bond	3,000	750	5,700.00	3,990.00	1,425.00	997.50	4,050.00	3,000.00	1,012.50	750.00	
3M BIBOR	1,520	380	2,888.00	2,021.60	722.00	505.40	2,052.00	1,520.00	513.00	380.00	
Agriculture Market											
RSS3D	15,000	3,750	28,500.00	19,950.00	22,800.00	4,987.50	20,250.00	15,000.00	5,062.50	3,750.00	
Spot Month Margin (LTD - 10)	15,000	3,750	28,500.00	19,950.00	7,125.00	4,987.50	20,250.00	15,000.00	5,062.50	3,750.00	
บริษัทไม่ให้บริการส่งมอบสินค้า และจะทำการปิดสถานะสัญญาให้โดยอัตโนมัติก่อนวันซื้อขายสุดท้าย											
Stock Market											
AAV	180	45	342.00	239.40	85.50	59.85	243.00	180.00	60.75	45.00	
ADVANC	9,420	2,355	17,898.00	12,528.60	4,474.50	3,132.15	12,717.00	9,420.00	3,179.25	2,355.00	
AEONTS	10,900	2,725	20,710.00	14,497.00	5,177.50	3,624.25	14,715.00	10,900.00	3,678.75	2,725.00	
AMATA	1,360	340	2,584.00	1,808.80	646.00	452.20	1,836.00	1,360.00	459.00	340.00	
AOT	2,820	705	5,358.00	3,750.60	1,339.50	937.65	3,807.00	2,820.00	951.75	705.00	
AP	420	105	798.00	558.60	199.50	139.65	567.00	420.00	141.75	105.00	
BA	400	100	760	532.00	190.00	133.00	540.00	400.00	135.00	100.00	
BANPU	860	215	1,634.00	1,143.80	408.50	285.95	1,161.00	860.00	290.25	215.00	
BAY	1,160	290	2,204.00	1,542.80	551.00	385.70	1,566.00	1,160.00	391.50	290.00	
BBL	7,500	1,875	14,250.00	9,975.00	3,562.50	2,493.75	10,125.00	7,500.00	2,531.25	1,875.00	
BCH	720	180	1,368.00	957.60	342.00	239.40	972.00	720.00	243.00	180.00	
BCP	2,000	500	3,800.00	2,660.00	950.00	665.00	2,700.00	2,000.00	675.00	500.00	
BCPG	840	210	1,596.00	1,117.20	399.00	279.30	1,134.00	840.00	283.50	210.00	
BDMS	960	240	1,824.00	1,276.80	456.00	319.20	1,296.00	960.00	324.00	240.00	
BEAUTY	380	95	722.00	505.40	180.50	126.35	513.00	380.00	128.25	95.00	
BEC	440	110	836.00	585.20	209.00	146.30	594.00	440.00	148.50	110.00	
BEM	360	90	684.00	478.80	171.00	119.70	486.00	360.00	121.50	90.00	
BGRIM	3,900	975	7,410.00	5,187.00	1,852.50	1,296.75	5,265.00	3,900.00	1,316.25	975.00	
BH	7,260	1,815.00	13,794.00	9,655.80	3,448.50	2,413.95	9,801.00	7,260.00	2,450.25	1,815.00	
BJC	2,360	590	4,484.00	3,138.80	1,121.00	784.70	3,186.00	2,360.00	796.50	590.00	
BLA	1,280	320	2,432.00	1,702.40	608.00	425.60	1,728.00	1,280.00	432.00	320.00	
BLAND	60	15	114.00	79.80	28.50	19.95	81.00	60.00	20.25	15.00	

BTS	440	110	836.00	585.20	209.00	146.30	594.00	440.00	148.50	110.00
CBG	5,080	1,270	9,652.00	6,756.40	2,413.00	1,689.10	6,858.00	5,080.00	1,714.50	1,270.00
CENDEL	1,820	455	3,458.00	2,420.60	864.50	605.15	2,457.00	1,820.00	614.25	455.00
CHG	160	40	304.00	212.80	76.00	53.20	216.00	160.00	54.00	40.00
CK	1,680	420	3,192.00	2,234.40	798.00	558.60	2,268.00	1,680.00	567.00	420.00
CKP	280	70	532.00	372.40	133.00	93.10	378.00	280.00	94.50	70.00
COM7	1,500	375	2,850.00	1,995.00	712.50	498.75	2,025.00	1,500.00	506.25	375.00
CPALL	2,880	720	5,472.00	3,830.40	1,368.00	957.60	3,888.00	2,880.00	972.00	720.00
CPF	1,580	395	3,002.00	2,101.40	750.50	525.35	2,133.00	1,580.00	533.25	395.00
CPN	3,680	920	6,992.00	4,894.40	1,748.00	1,223.60	4,968.00	3,680.00	1,242.00	920.00
DELTA	5,960	1,490	11,324.00	7,926.80	2,831.00	1,981.70	8,046.00	5,960.00	2,011.50	1,490.00
DTAC	3,060	765	5,814.00	4,069.80	1,453.50	1,017.45	4,131.00	3,060.00	1,032.75	765.00
EA	2,500	625	4,750.00	3,325.00	1,187.50	831.25	3,375.00	2,500.00	843.75	625.00
EGCO	13,700	3,425	26,030.00	18,221.00	6,507.50	4,555.25	18,495.00	13,700.00	4,623.75	3,425.00
EPG	400	100	760.00	532.00	190.00	133.00	540.00	400.00	135.00	100.00
ERW	480	120	912.00	638.40	228.00	159.60	648.00	480.00	162.00	120.00
ESSO	820	205	1,558.00	1,090.60	389.50	272.65	1,107.00	820.00	276.75	205.00
GFPT	1,160	290	2,204.00	1,542.80	551.00	385.70	1,566.00	1,160.00	391.50	290.00
GLOBAL	1,100	275	2,090.00	1,463.00	522.50	365.75	1,485.00	1,100.00	371.25	275.00
GPSC (U20 onwards)	6,260	1,565	11,894.00	8,325.80	2,973.50	2,081.45	8,451.00	6,260.00	2,112.75	1,565.00
GULF	11,640	2,910	22,116.00	15,481.20	5,529.00	3,870.30	15,714.00	11,640.00	3,928.50	2,910.00
GUNKUL (M20 onwards)	120	30	228.00	159.60	57.00	39.90	162.00	120.00	40.50	30.00
HANA	3,180	795	6,042.00	4,229.40	1,510.50	1,057.35	4,293.00	3,180.00	1,073.25	795.00
HMPRO	660	165	1,254.00	877.80	313.50	219.45	891.00	660.00	222.75	165.00
ICHI	520	130	988.00	691.60	247.00	172.90	702.00	520.00	175.50	130.00
INTUCH	2,680	670	5,092.00	3,564.40	1,273.00	891.10	3,618.00	2,680.00	904.50	670.00
IRPC	240	60	456.00	319.20	114.00	79.80	324.00	240.00	81.00	60.00
ITD	120	30	228.00	159.60	57.00	39.90	162.00	120.00	40.50	30.00
IVL	2,400	600	4,560.00	3,192.00	1,140.00	798.00	3,240.00	2,400.00	810.00	600.00
JAS	340	85	646.00	452.20	161.50	113.05	459.00	340.00	114.75	85.00
KBANK	9,140	2,285	17,366.00	12,156.20	4,341.50	3,039.05	12,339.00	9,140.00	3,084.75	2,285.00
KCE	2,240	560	4,256.00	2,979.20	1,064.00	744.80	3,024.00	2,240.00	756.00	560.00
KKP	2,280	570	4,332.00	3,032.40	1,083.00	758.10	3,078.00	2,280.00	769.50	570.00
KTB	480	120	912.00	638.40	228.00	159.60	648.00	480.00	162.00	120.00
KTC	2,140	535	4,066.00	2,846.20	1,016.50	711.55	2,889.00	2,140.00	722.25	535.00
LH	400	100	760.00	532.00	190.00	133.00	540.00	400.00	135.00	100.00
LPN	260	65	494	345.80	123.50	86.45	351.00	260.00	87.75	65.00
MAJOR	1,500	375	2,850	1,995.00	712.50	498.75	2,025.00	1,500.00	506.25	375.00
MEGA	1,500	375	2,850.00	1,995.00	712.50	498.75	2,025.00	1,500.00	506.25	375.00
MINT	2,200	550	4,180.00	2,926.00	1,045.00	731.50	2,970.00	2,200.00	742.50	550.00
MTC	3,500	875	6,650.00	4,655.00	1,662.50	1,163.75	4,725.00	3,500.00	1,181.25	875.00
ORI	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
PLANB	720	180	1,368.00	957.60	342.00	239.40	972.00	720.00	243.00	180.00
PRM	640	160	1,216.00	851.20	304.00	212.80	864.00	640.00	216.00	160.00
PSH	680	170	1,292.00	904.40	323.00	226.10	918.00	680.00	229.50	170.00
PSL	520	130	988.00	691.60	247.00	172.90	702.00	520.00	175.50	130.00
PTG	1,500	375	2,850.00	1,995.00	712.50	498.75	2,025.00	1,500.00	506.25	375.00
PTT	1,340	335	2,546.00	1,782.20	636.50	445.55	1,809.00	1,340.00	452.25	335.00
PTTEP	5,140	1,285	9,766.00	6,836.20	2,441.50	1,709.05	6,939.00	5,140.00	1,734.75	1,285.00
PTTGC	3,280	820	6,232.00	4,362.40	1,558.00	1,090.60	4,428.00	3,280.00	1,107.00	820.00
QH	80	20	152.00	106.40	38.00	26.60	108.00	80.00	27.00	20.00

RATCH	3,040	760	5,776.00	4,043.20	1,444.00	1,010.80	4,104.00	3,040.00	1,026.00	760.00
ROBINS	3,720	930	7,068.00	4,947.60	1,767.00	1,236.90	5,022.00	3,720.00	1,255.50	930.00
RS	1,000	250	1,900.00	1,330.00	475.00	332.50	1,350.00	1,000.00	337.50	250.00
S	140	35	266.00	186.20	66.50	46.55	189.00	140.00	47.25	35.00
SAMART	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
SAWAD (M20 onwards)	3,500	875	6,650.00	4,655.00	1,662.50	1,163.75	4,725.00	3,500.00	1,181.25	875.00
SCB (H21 onwards)	7,820	1,955	14,858.00	10,400.60	3,714.50	2,600.15	10,557.00	7,820.00	2,639.25	1,955.00
SCC	13,760	3,440	26,144.00	18,300.80	6,536.00	4,575.20	18,576.00	13,760.00	4,644.00	3,440.00
SGP	600	150	1,140.00	798.00	285.00	199.50	810.00	600.00	202.50	150.00
SIRI	60	15	114.00	79.80	28.50	19.95	81.00	60.00	20.25	15.00
SPALI	1,200	300	2,280.00	1,596.00	570.00	399.00	1,620.00	1,200.00	405.00	300.00
SPCG	920	230	1,748.00	1,223.60	437.00	305.90	1,242.00	920.00	310.50	230.00
SPRC	780	195	1,482.00	1,037.40	370.50	259.35	1,053.00	780.00	263.25	195.00
STA	940	235	1,786.00	1,250.20	446.50	312.55	1,269.00	940.00	317.25	235.00
STEC	1,580	395	3,002.00	2,101.40	750.50	525.35	2,133.00	1,580.00	533.25	395.00
STPI	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
SUPER	40	10	76.00	53.20	19.00	13.30	54.00	40.00	13.50	10.00
TASCO	1,300	325	2,470.00	1,729.00	617.50	432.25	1,755.00	1,300.00	438.75	325.00
TCAP (Z20 onwards)	1,980	498	3,762.00	2,633.40	940.50	658.35	2,673.00	1,980.00	668.25	495.00
THAI	440	110	836.00	585.20	209.00	146.30	594.00	440.00	148.50	110.00
THANI	280	70	532.00	372.40	133.00	93.10	378.00	280.00	94.50	70.00
THCOM	240	60	456.00	319.20	114.00	79.80	324.00	240.00	81.00	60.00
TISCO	4,140	1,035	7,866.00	5,506.20	1,966.50	1,376.55	5,589.00	4,140.00	1,397.25	1,035.00
TKN	940	235	1,786.00	1,250.20	446.50	312.55	1,269.00	940.00	317.25	235.00
TMB (U20 onwards)	120	27	228.00	159.60	57.00	39.90	162.00	120.00	40.50	30.00
TOP	4,580	1,145	8,702.00	6,091.40	2,175.50	1,522.85	6,183.00	4,580.00	1,545.75	1,145.00
TPIPL	140	35	266.00	186.20	66.50	46.55	189.00	140.00	47.25	35.00
TRUE	260	65	494.00	345.80	123.50	86.45	351.00	260.00	87.75	65.00
TTA	280	70	532.00	372.40	133.00	93.10	378.00	280.00	94.50	70.00
TTCL	620	155	1,178.00	824.60	294.50	206.15	837.00	620.00	209.25	155.00
TTW	520	130	988.00	691.60	247.00	172.90	702.00	520.00	175.50	130.00
TU	940	235	1,786.00	1,250.20	446.50	312.55	1,269.00	940.00	317.25	235.00
TVO	1,240	310	2,356.00	1,649.20	589.00	412.30	1,674.00	1,240.00	418.50	310.00
UNIQ	560	140	1,064.00	744.80	266.00	186.20	756.00	560.00	189.00	140.00
VGI	560	140	1,064.00	744.80	266.00	186.20	756.00	560.00	189.00	140.00
VNG	180	45	342.00	239.40	85.50	59.85	243.00	180.00	60.75	45.00
WHA	220	55	418.00	292.60	104.50	73.15	297.00	220.00	74.25	55.00

**Margin Level for Adjusted Single Stock Futures
regarding the Corporate Actions on Underlying**

Contract	Clearing House Margin		Individual Investor Margin				Institutional Investor Margin			
	Outright	Spread	Outright		Spread		Outright		Spread	
			Initial Margin	Maintenance	Initial Margin	Maintenance	Initial Margin	Maintenance	Initial Margin	Maintenance
GUNKUL (Contract Size = 1,200)										
GUNKULH20X	144	30	273.60	191.52	68.40	47.88	194.40	144.00	48.60	36.00
SAWAD (Contract Size = 1,100)										
SAWADH20X	3,850	875	7,315.00	5,120.50	1,828.75	1,280.13	5,197.50	3,850.00	1,299.38	962.50

GPSC(Contract Size = 1,122)										
GPSCH20X-M20X	7,024	1,565	13,345.60	9,341.92	3,336.40	2,335.48	9,482.40	7,024.00	2,370.60	1,756.00
TMB(Contract Size = 1,094)										
TMBH20X-M20X	131	30	248.90	174.23	62.23	43.56	176.85	131.00	44.21	32.75
TCAP(Contract Size = 1,075)										
TCAPH20X - U20X	2,129	495	4,045.10	2,831.57	1,011.28	707.89	2,874.15	2,129.00	718.54	532.25
SCB(Contract Size = 1,008)										
SCBH20X - Z20X	7,883	1,955.00	14,977.70	10,484.39	3,744.43	2,621.10	10,642.05	7,883.00	2,660.51	1,970.75
ROBINS (Contract Size = 1,583)										
ROBINSH20X - Z20X	3,720	587.00	7,068.00	4,947.60	1,767.00	1,236.90	5,022.00	3,720.00	1,255.50	930.00