

Margin Level for Futures Contracts

Effective date : December 27, 2019

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	13,200	3,300	25,080.00	17,556.00	6,270.00	4,389.00	17,820.00	13,200.00	4,455.00	3,300.00
COMM	10,240	2,560	19,456.00	13,619.20	4,864.00	3,404.80	13,824.00	10,240.00	3,456.00	2,560.00
ENERG	5,780	1,445	10,982.00	7,687.40	2,745.50	1,921.85	7,803.00	5,780.00	1,950.75	1,445.00
FOOD	2,980	745	5,662.00	3,963.40	1,415.50	990.85	4,023.00	2,980.00	1,005.75	745.00
ICT	6,400	1,600	12,160.00	8,512.00	3,040.00	2,128.00	8,640.00	6,400.00	2,160.00	1,600.00
SET50 Futures	5,000	1,250	9,500.00	6,650.00	2,375.00	1,662.50	6,750.00	5,000.00	1,687.50	1,250.00
Metal Market										
50 Baht Gold	15,100	3,775	28,690.00	20,083.00	7,172.50	5,020.75	20,385.00	15,100.00	5,096.25	3,775.00
10 Baht Gold	3,020	755	5,738.00	4,016.60	1,434.50	1,004.15	4,077.00	3,020.00	1,019.25	755.00
Gold Online	7,700	-	14,630.00	10,241.00	-	-	10,395.00	7,700.00	-	-
Currency Market										
USD	220	55	418.00	292.60	104.50	73.15	297.00	220.00	74.25	55.00
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	600	150	1,140.00	798.00	285.00	199.50	810.00	600.00	202.50	150.00
Agriculture Market										
RSS3D	10,540	2,635	20,026.00	14,018.20	22,800.00	3,504.55	14,229.00	10,540.00	3,557.25	2,635.00
Spot Month Margin (LTD - 10)	10,540	2,635	20,026.00	14,018.20	5,006.50	3,504.55	14,229.00	10,540.00	3,557.25	2,635.00
บริษัทไม่ให้บริการส่งมอบสินค้า และจะทำการปิดสถานะสัญญาให้โดยอัตโนมัติก่อนวันซื้อขายสุดท้าย										
Stock Market										
AAV	160	40	304.00	212.80	76.00	53.20	216.00	160.00	54.00	40.00
ADVANC	8,720	2,180	16,568.00	11,597.60	4,142.00	2,899.40	11,772.00	8,720.00	2,943.00	2,180.00
AEONTS	8,420	2,105	15,998.00	11,198.60	3,999.50	2,799.65	11,367.00	8,420.00	2,841.75	2,105.00
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	2,240	560	4,256.00	2,979.20	1,064.00	744.80	3,024.00	2,240.00	756.00	560.00
AP	340	85	646.00	452.20	161.50	113.05	459.00	340.00	114.75	85.00
BA	420	105	798	558.60	199.50	139.65	567.00	420.00	141.75	105.00
BANPU	860	215	1,634.00	1,143.80	408.50	285.95	1,161.00	860.00	290.25	215.00
BAY	1,240	310	2,356.00	1,649.20	589.00	412.30	1,674.00	1,240.00	418.50	310.00
BBL	5,760	1,440	10,944.00	7,660.80	2,736.00	1,915.20	7,776.00	5,760.00	1,944.00	1,440.00
BCH	700	175	1,330.00	931.00	332.50	232.75	945.00	700.00	236.25	175.00
BCP	1,080	270	2,052.00	1,436.40	513.00	359.10	1,458.00	1,080.00	364.50	270.00
BCPG	780	195	1,482.00	1,037.40	370.50	259.35	1,053.00	780.00	263.25	195.00
BDMS	760	190	1,444.00	1,010.80	361.00	252.70	1,026.00	760.00	256.50	190.00

BEAUTY	240	60	456.00	319.20	114.00	79.80	324.00	240.00	81.00	60.00
BEC	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
BEM	360	90	684.00	478.80	171.00	119.70	486.00	360.00	121.50	90.00
BGRIM	3,320	830	6,308.00	4,415.60	1,577.00	1,103.90	4,482.00	3,320.00	1,120.50	830.00
BH	8,320	2,080.00	15,808.00	11,065.60	3,952.00	2,766.40	11,232.00	8,320.00	2,808.00	2,080.00
BJC	2,340	585	4,446.00	3,112.20	1,111.50	778.05	3,159.00	2,340.00	789.75	585.00
BLA	1,520	380	2,888.00	2,021.60	722.00	505.40	2,052.00	1,520.00	513.00	380.00
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	5,980	1,495	11,362.00	7,953.40	2,840.50	1,988.35	8,073.00	5,980.00	2,018.25	1,495.00
CENTEL	1,980	495	3,762.00	2,633.40	940.50	658.35	2,673.00	1,980.00	668.25	495.00
CHG	160	40	304.00	212.80	76.00	53.20	216.00	160.00	54.00	40.00
CK	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00
CKP	380	95	722.00	505.40	180.50	126.35	513.00	380.00	128.25	95.00
COM7	1,420	355	2,698.00	1,888.60	674.50	472.15	1,917.00	1,420.00	479.25	355.00
CPALL	2,560	640	4,864.00	3,404.80	1,216.00	851.20	3,456.00	2,560.00	864.00	640.00
CPF	1,300	325	2,470.00	1,729.00	617.50	432.25	1,755.00	1,300.00	438.75	325.00
CPN	2,500	625	4,750.00	3,325.00	1,187.50	831.25	3,375.00	2,500.00	843.75	625.00
DELTA	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
DTAC	3,420	855	6,498.00	4,548.60	1,624.50	1,137.15	4,617.00	3,420.00	1,154.25	855.00
EA	2,400	600	4,560.00	3,192.00	1,140.00	798.00	3,240.00	2,400.00	810.00	600.00
EGCO	13,000	3,250	24,700.00	17,290.00	6,175.00	4,322.50	17,550.00	13,000.00	4,387.50	3,250.00
EPG	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
ERW	320	80	608.00	425.60	152.00	106.40	432.00	320.00	108.00	80.00
ESSO	820	205	1,558.00	1,090.60	389.50	272.65	1,107.00	820.00	276.75	205.00
GFPT	1,220	305	2,318.00	1,622.60	579.50	405.65	1,647.00	1,220.00	411.75	305.00
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)	6,000	1,500	11,400.00	7,980.00	2,850.00	1,995.00	8,100.00	6,000.00	2,025.00	1,500.00
GULF	8,440	2,110	16,036.00	11,225.20	4,009.00	2,806.30	11,394.00	8,440.00	2,848.50	2,110.00
GUNKUL (M20 onwards)	140	35	266.00	186.20	66.50	46.55	189.00	140.00	47.25	35.00
HANA	2,080	520	3,952.00	2,766.40	988.00	691.60	2,808.00	2,080.00	702.00	520.00
HMPRO	700	175	1,330.00	931.00	332.50	232.75	945.00	700.00	236.25	175.00
ICHI	580	145	1,102.00	771.40	275.50	192.85	783.00	580.00	195.75	145.00
INTUCH	3,460	865	6,574.00	4,601.80	1,643.50	1,150.45	4,671.00	3,460.00	1,167.75	865.00
IRPC	220	55	418.00	292.60	104.50	73.15	297.00	220.00	74.25	55.00
ITD	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00
IVL	2,800	700	5,320.00	3,724.00	1,330.00	931.00	3,780.00	2,800.00	945.00	700.00
JAS	600	150	1,140.00	798.00	285.00	199.50	810.00	600.00	202.50	150.00
KBANK	7,100	1,775	13,490.00	9,443.00	3,372.50	2,360.75	9,585.00	7,100.00	2,396.25	1,775.00
KCE	1,340	335	2,546.00	1,782.20	636.50	445.55	1,809.00	1,340.00	452.25	335.00
KKP	2,120	530	4,028.00	2,819.60	1,007.00	704.90	2,862.00	2,120.00	715.50	530.00
KTB	480	120	912.00	638.40	228.00	159.60	648.00	480.00	162.00	120.00
KTC	2,020	505	3,838.00	2,686.60	959.50	671.65	2,727.00	2,020.00	681.75	505.00

LH	340	85	646.00	452.20	161.50	113.05	459.00	340.00	114.75	85.00
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	1,400	350	2,660.00	1,862.00	665.00	465.50	1,890.00	1,400.00	472.50	350.00
MTC	4,340	1,085	8,246.00	5,772.20	2,061.50	1,443.05	5,859.00	4,340.00	1,464.75	1,085.00
ORI	400	100	760.00	532.00	190.00	133.00	540.00	400.00	135.00	100.00
PLANB	560	140	1,064.00	744.80	266.00	186.20	756.00	560.00	189.00	140.00
PRM	680	170	1,292.00	904.40	323.00	226.10	918.00	680.00	229.50	170.00
PSH	900	225	1,710.00	1,197.00	427.50	299.25	1,215.00	900.00	303.75	225.00
PSL	640	160	1,216.00	851.20	304.00	212.80	864.00	640.00	216.00	160.00
PTG	1,300	325	2,470.00	1,729.00	617.50	432.25	1,755.00	1,300.00	438.75	325.00
PTT	1,560	390	2,964.00	2,074.80	741.00	518.70	2,106.00	1,560.00	526.50	390.00
PTTEP	5,000	1,250	9,500.00	6,650.00	2,375.00	1,662.50	6,750.00	5,000.00	1,687.50	1,250.00
PTTGC	2,800	700	5,320.00	3,724.00	1,330.00	931.00	3,780.00	2,800.00	945.00	700.00
QH	80	20	152.00	106.40	38.00	26.60	108.00	80.00	27.00	20.00
RATCH	4,300	1,075	8,170.00	5,719.00	2,042.50	1,429.75	5,805.00	4,300.00	1,451.25	1,075.00
ROBINS	2,560	640	4,864.00	3,404.80	1,216.00	851.20	3,456.00	2,560.00	864.00	640.00
RS	1,220	305	2,318.00	1,622.60	579.50	405.65	1,647.00	1,220.00	411.75	305.00
S	180	45	342.00	239.40	85.50	59.85	243.00	180.00	60.75	45.00
SAMART	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
SAWAD (M20 onwards)	3,880	970	7,372.00	5,160.40	1,843.00	1,290.10	5,238.00	3,880.00	1,309.50	970.00
SCB	5,000	1,250	9,500.00	6,650.00	2,375.00	1,662.50	6,750.00	5,000.00	1,687.50	1,250.00
SCC	13,500	3,375	25,650.00	17,955.00	6,412.50	4,488.75	18,225.00	13,500.00	4,556.25	3,375.00
SGP	440	110	836.00	585.20	209.00	146.30	594.00	440.00	148.50	110.00
SIRI	60	15	114.00	79.80	28.50	19.95	81.00	60.00	20.25	15.00
SPALI	1,000	250	1,900.00	1,330.00	475.00	332.50	1,350.00	1,000.00	337.50	250.00
SPCG	1,240	310	2,356.00	1,649.20	589.00	412.30	1,674.00	1,240.00	418.50	310.00
SPRC	620	155	1,178.00	824.60	294.50	206.15	837.00	620.00	209.25	155.00
STA	760	190	1,444.00	1,010.80	361.00	252.70	1,026.00	760.00	256.50	190.00
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	520	130	988.00	691.60	247.00	172.90	702.00	520.00	175.50	130.00
SUPER	40	10	76.00	53.20	19.00	13.30	54.00	40.00	13.50	10.00
TASCO	1,200	300	2,280.00	1,596.00	570.00	399.00	1,620.00	1,200.00	405.00	300.00
TCAP (Z20 onwards)	1,990	498	3,781.00	2,646.70	945.25	661.68	2,686.50	1,990.00	671.63	497.50
THAI	700	175	1,330.00	931.00	332.50	232.75	945.00	700.00	236.25	175.00
THANI	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
THCOM	280	70	532.00	372.40	133.00	93.10	378.00	280.00	94.50	70.00
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	3,460	865	6,574.00	4,601.80	1,643.50	1,150.45	4,671.00	3,460.00	1,167.75	865.00
TPIPL	80	20	152.00	106.40	38.00	26.60	108.00	80.00	27.00	20.00

TRUE	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
TTA	240	60	456.00	319.20	114.00	79.80	324.00	240.00	81.00	60.00
TTCL	800	200	1,520.00	1,064.00	380.00	266.00	1,080.00	800.00	270.00	200.00
TTW	560	140	1,064.00	744.80	266.00	186.20	756.00	560.00	189.00	140.00
TU	980	245	1,862.00	1,303.40	465.50	325.85	1,323.00	980.00	330.75	245.00
TVO	820	205	1,558.00	1,090.60	389.50	272.65	1,107.00	820.00	276.75	205.00
UNIQ	560	140	1,064.00	744.80	266.00	186.20	756.00	560.00	189.00	140.00
VGI	420	105	798.00	558.60	199.50	139.65	567.00	420.00	141.75	105.00
VNG	180	45	342.00	239.40	85.50	59.85	243.00	180.00	60.75	45.00
WHA	160	40	304.00	212.80	76.00	53.20	216.00	160.00	54.00	40.00

**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	168	45	319.20	223.44	79.80	55.86	226.80	168.00	56.70	42.00	
SAWAD (Contract Size = 1,100)											
SAWADH20X	4,268	975	8,109.20	5,676.44	2,027.30	1,419.11	5,761.80	4,268.00	1,440.45	1,067.00	
GPSC(Contract Size = 1,122)											
GPSCH20X-M20X	6,732	1,145	12,790.80	8,953.56	3,197.70	2,238.39	9,088.20	6,732.00	2,272.05	1,683.00	
TMB(Contract Size = 1,094)											
TMBH20X-M20X	131	27	248.90	174.23	62.23	43.56	176.85	131.00	44.21	32.75	
TMB(Contract Size = 1,075)											
TCAPH20X - U20X	2,140	498	4,066.00	2,846.20	1,016.50	711.55	2,889.00	2,140.00	722.25	535.00	