



## อัตราหลักประกันสัญญาซื้อขายล่วงหน้า / Margin Rates of Futures

สำหรับลูกค้าสถาบัน (For Institutional Investors)



Effective from 30 January 2020

Product	Initial Margin (IM)		Maintenance Margin (MM)		Intraday Force Margin (FM)	
	Outright	Spread	Outright	Spread	Outright	Spread
<b>Index Futures</b>						
SET50 Futures	6,750.00	1,687.50	5,000.00	1,250.00	-	-
<b>Sector Futures</b>						
BANK Index Futures	23,355.00	5,838.75	17,300.00	4,325.00	-	-
COMM Index Futures	13,824.00	3,456.00	10,240.00	2,560.00	-	-
ENERG Index Futures	7,803.00	1,950.75	5,780.00	1,445.00	-	-
FOOD Index Futures	4,455.00	1,113.75	3,300.00	825.00	-	-
ICT Index Futures	6,885.00	1,721.25	5,100.00	1,275.00	-	-
<b>Metal Futures</b>						
50 Baht Gold Futures	28,350.00	7,087.50	21,000.00	5,250.00	-	-
10 Baht Gold Futures	5,670.00	1,417.50	4,200.00	1,050.00	-	-
Gold Online	7,830.00	1,957.50	5,800.00	1,450.00		
<b>Interest Rate Futures</b>						
5Y Government Bond	4,050.00	1,012.50	3,000.00	750.00	-	-
3M BIBOR	1,296.00	-	960.00	-	-	-
<b>Agriculture Futures</b>						
RSS3	14,715.00	14,715.00	10,900.00	10,900.00	-	-
สำหรับ RSS3 Futures ที่เข้าสู่เดือนส่งมอบ อาจจะมีการเรียกหลักประกันเพิ่มเติม ตามประกาศของสำนักนักบัญชี และ/หรือหน่วยงานที่เกี่ยวข้อง						
<b>Single Stock Futures</b>						
AAV	216.00	54.00	160.00	40.00	-	-
ADVANC	10,125.00	2,531.25	7,500.00	1,875.00	-	-
AEONTS	14,715.00	3,678.75	10,900.00	2,725.00	-	-
AMATA	1,755.00	438.75	1,300.00	325.00	-	-
AOT	3,267.00	816.75	2,420.00	605.00	-	-
AP	540.00	135.00	400.00	100.00	-	-
BA	540.00	135.00	400.00	100.00	-	-
BANPU	1,161.00	290.25	860.00	215.00	-	-
BAY	1,404.00	351.00	1,040.00	260.00	-	-
BBL	12,150.00	3,037.50	9,000.00	2,250.00	-	-
BCH	1,161.00	290.25	860.00	215.00	-	-
BGP	2,322.00	580.50	1,720.00	430.00	-	-
BCPG	1,134.00	283.50	840.00	210.00	-	-
BDMS	1,296.00	324.00	960.00	240.00	-	-
BEAUTY	324.00	81.00	240.00	60.00	-	-
BEC	594.00	148.50	440.00	110.00	-	-
BEM	486.00	121.50	360.00	90.00	-	-
BGRIM	4,455.00	1,113.75	3,300.00	825.00	-	-
BH	12,825.00	3,206.25	9,500.00	2,375.00	-	-
BJC	3,132.00	783.00	2,320.00	580.00	-	-
BLA	1,512.00	378.00	1,120.00	280.00	-	-
BLAND	81.00	20.25	60.00	15.00	-	-
BTS	567.00	141.75	420.00	105.00	-	-
CBG	7,344.00	1,836.00	5,440.00	1,360.00	-	-
CENTEL	2,484.00	621.00	1,840.00	460.00	-	-
CHG	216.00	54.00	160.00	40.00	-	-
CK	1,431.00	357.75	1,060.00	265.00	-	-
CKP	405.00	101.25	300.00	75.00	-	-
COM7	1,890.00	472.50	1,400.00	350.00	-	-
CPALL	3,888.00	972.00	2,880.00	720.00	-	-
CPF	1,539.00	384.75	1,140.00	285.00	-	-
CPN	3,564.00	891.00	2,640.00	660.00	-	-
DELTA	6,075.00	1,518.75	4,500.00	1,125.00	-	-
DTAC	4,455.00	1,113.75	3,300.00	825.00	-	-
EA	3,375.00	843.75	2,500.00	625.00	-	-
EGCO	14,580.00	3,645.00	10,800.00	2,700.00	-	-
EPG	621.00	155.25	460.00	115.00	-	-
ERW	567.00	141.75	420.00	105.00	-	-
ESSO	1,107.00	276.75	820.00	205.00	-	-
GFPT	1,566.00	391.50	1,160.00	290.00	-	-
GLOBAL	1,485.00	371.25	1,100.00	275.00	-	-



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<b>Index Futures</b>						
GPSC (For series U20 onwards)	8,100.00	2,025.00	6,000.00	1,500.00	-	-
GULF	13,743.00	3,435.75	10,180.00	2,545.00	-	-
GUNKUL (For series M20 onwards)	162.00	40.50	120.00	30.00	-	-
HANA	3,483.00	870.75	2,580.00	645.00	-	-
HMPRO	837.00	209.25	620.00	155.00	-	-
ICHI	702.00	175.50	520.00	130.00	-	-
INTUCH	3,456.00	864.00	2,560.00	640.00	-	-
IRPC	351.00	87.75	260.00	65.00	-	-
ITD	135.00	33.75	100.00	25.00	-	-
IVL	4,590.00	1,147.50	3,400.00	850.00	-	-
JAS	567.00	141.75	420.00	105.00	-	-
KBANK	12,339.00	3,084.75	9,140.00	2,285.00	-	-
KCE	2,619.00	654.75	1,940.00	485.00	-	-
KKP	3,186.00	796.50	2,360.00	590.00	-	-
KTB	648.00	162.00	480.00	120.00	-	-
KTC	2,889.00	722.25	2,140.00	535.00	-	-
LH	540.00	135.00	400.00	100.00	-	-
LPN	324.00	81.00	240.00	60.00	-	-
MAJOR	2,025.00	506.25	1,500.00	375.00	-	-
MEGA	2,268.00	567.00	1,680.00	420.00	-	-
MINT	2,187.00	546.75	1,620.00	405.00	-	-
MTC	4,725.00	1,181.25	3,500.00	875.00	-	-
ORI	540.00	135.00	400.00	100.00	-	-
PLANB	756.00	189.00	560.00	140.00	-	-
PRM	864.00	216.00	640.00	160.00	-	-
PSH	1,215.00	303.75	900.00	225.00	-	-
PSL	756.00	189.00	560.00	140.00	-	-
PTG	2,025.00	506.25	1,500.00	375.00	-	-
PTT	2,106.00	526.50	1,560.00	390.00	-	-
PTTEP	5,751.00	1,437.75	4,260.00	1,065.00	-	-
PTTGC	3,780.00	945.00	2,800.00	700.00	-	-
QH	108.00	27.00	80.00	20.00	-	-
RATCH	5,319.00	1,329.75	3,940.00	985.00	-	-
ROBINS	5,508.00	1,377.00	4,080.00	1,020.00	-	-
RS	1,215.00	303.75	900.00	225.00	-	-
S	297.00	74.25	220.00	55.00	-	-
SAMART	648.00	162.00	480.00	120.00	-	-
SAWAD (For series M20 onwards)	4,482.00	1,120.50	3,320.00	830.00	-	-
SCB (For series H21 onwards)***	6,698.70	1,674.68	4,962.00	1,240.50	-	-
SCC	19,062.00	4,765.50	14,120.00	3,530.00	-	-
SGP	810.00	202.50	600.00	150.00	-	-
SIRI	81.00	20.25	60.00	15.00	-	-
SPALI	1,350.00	337.50	1,000.00	250.00	-	-
SPCG	945.00	236.25	700.00	175.00	-	-
SPRC	918.00	229.50	680.00	170.00	-	-
STA	918.00	229.50	680.00	170.00	-	-
STEC	2,133.00	533.25	1,580.00	395.00	-	-
STPI	702.00	175.50	520.00	130.00	-	-
SUPER	54.00	13.50	40.00	10.00	-	-
TASCO	1,998.00	499.50	1,480.00	370.00	-	-
TCAP (For series Z20 onwards)	2,538.00	634.50	1,880.00	470.00	-	-
THAI	675.00	168.75	500.00	125.00	-	-
THANI	378.00	94.50	280.00	70.00	-	-
THCOM	351.00	87.75	260.00	65.00	-	-
TISCO	5,589.00	1,397.25	4,140.00	1,035.00	-	-
TKN	1,161.00	290.25	860.00	215.00	-	-
TMB	162.00	40.50	120.00	30.00	-	-
TOP	4,266.00	1,066.50	3,160.00	790.00	-	-
TPIPL	162.00	40.50	120.00	30.00	-	-
TRUE	351.00	87.75	260.00	65.00	-	-
TTA	378.00	94.50	280.00	70.00	-	-
TTCL	702.00	175.50	520.00	130.00	-	-
TTW	675.00	168.75	500.00	125.00	-	-



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TU	1,269.00	317.25	940.00	235.00	-	-
TVO	1,350.00	337.50	1,000.00	250.00	-	-
UNIQ	756.00	189.00	560.00	140.00	-	-
VGI	864.00	216.00	640.00	160.00	-	-
VNG	243.00	60.75	180.00	45.00	-	-
WHA	270.00	67.50	200.00	50.00	-	-

\*\*\* = อัตราหลักประกันเปลี่ยนแปลงจากประกาศก่อนหน้านี้