

Margin Level for Futures Contracts

Effective date : March 14, 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	11,900	2,975	22,610.00	15,827.00	5,652.50	3,956.75	16,065.00	11,900.00	4,016.25	2,975.00
COMM	12,960	3,240	24,624.00	17,236.80	6,156.00	4,309.20	17,496.00	12,960.00	4,374.00	3,240.00
ENERG	8,960	2,240	17,024.00	11,916.80	4,256.00	2,979.20	12,096.00	8,960.00	3,024.00	2,240.00
FOOD	2,400	600	4,560.00	3,192.00	1,140.00	798.00	3,240.00	2,400.00	810.00	600.00
ICT	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
SET50 Futures	5,820	1,455	11,058.00	7,740.60	2,764.50	1,935.15	7,857.00	5,820.00	1,964.25	1,455.00
Metal Market										
50 Baht Gold	12,000	3,000	22,800.00	15,960.00	5,700.00	3,990.00	16,200.00	12,000.00	4,050.00	3,000.00
10 Baht Gold	2,400	600	4,560.00	3,192.00	1,140.00	798.00	3,240.00	2,400.00	810.00	600.00
Gold Online	5,800	-	11,020.00	7,714.00	-	-	7,830.00	5,800.00	-	-
Currency Market										
USD	240	60	456.00	319.20	114.00	79.80	324.00	240.00	81.00	60.00
Interest Rate Market										
5Y Government Bond	4,000	1,000	7,600.00	5,320.00	1,900.00	1,330.00	5,400.00	4,000.00	1,350.00	1,000.00
3M BIBOR	380	95	722.00	505.40	180.50	126.35	513.00	380.00	128.25	95.00
Agriculture Market										
RSS3D	12,000	3,000	22,800.00	15,960.00	22,800.00	3,990.00	16,200.00	12,000.00	4,050.00	3,000.00
Spot Month Margin (LTD - 10)	38,000	9,500	72,200.00	50,540.00	18,050.00	12,635.00	51,300.00	38,000.00	12,825.00	9,500.00
บริษัทไม่ให้บริการส่งมอบสินค้า และจะทำการปิดสถานะสัญญาให้โดยอัตโนมัติก่อนวันซื้อขายสุดท้าย										
Stock Market										
AAV	220	55	418.00	292.60	104.50	73.15	297.00	220.00	74.25	55.00
ADVANC	7,060	1,765	13,414.00	9,389.80	3,353.50	2,347.45	9,531.00	7,060.00	2,382.75	1,765.00
AMATA	1,300	325	2,470.00	1,729.00	617.50	432.25	1,755.00	1,300.00	438.75	325.00
AOT	2,500	625	4,750.00	3,325.00	1,187.50	831.25	3,375.00	2,500.00	843.75	625.00
AP	520	130	988.00	691.60	247.00	172.90	702.00	520.00	175.50	130.00
BA	840	210	1,596.00	1,117.20	399.00	279.30	1,134.00	840.00	283.50	210.00
BANPU	840	210	1,596.00	1,117.20	399.00	279.30	1,134.00	840.00	283.50	210.00
BAY	1,400	350	2,660.00	1,862.00	665.00	465.50	1,890.00	1,400.00	472.50	350.00
BBL	5,900	1,475	11,210.00	7,847.00	2,802.50	1,961.75	7,965.00	5,900.00	1,991.25	1,475.00
BCH	1,280	320	2,432.00	1,702.40	608.00	425.60	1,728.00	1,280.00	432.00	320.00
BCP	1,200	300	2,280.00	1,596.00	570.00	399.00	1,620.00	1,200.00	405.00	300.00
BDMS	1,860	465	3,534.00	2,473.80	883.50	618.45	2,511.00	1,860.00	627.75	465.00
BEAUTY	1,000	250	1,900.00	1,330.00	475.00	332.50	1,350.00	1,000.00	337.50	250.00
BEC	540	135	1,026.00	718.20	256.50	179.55	729.00	540.00	182.25	135.00

BEM	420	105.00	798.00	558.60	199.50	139.65	567.00	420.00	141.75	105.00
BH	8,800	2,200	16,720.00	11,704.00	4,180.00	2,926.00	11,880.00	8,800.00	2,970.00	2,200.00
BJC	2,240	560	4,256.00	2,979.20	1,064.00	744.80	3,024.00	2,240.00	756.00	560.00
BLA	1,500	375	2,850.00	1,995.00	712.50	498.75	2,025.00	1,500.00	506.25	375.00
BLAND	80	20	152.00	106.40	38.00	26.60	108.00	80.00	27.00	20.00
BTS	340	85	646.00	452.20	161.50	113.05	459.00	340.00	114.75	85.00
CBG	6,080	1,520	11,552.00	8,086.40	2,888.00	2,021.60	8,208.00	6,080.00	2,052.00	1,520.00
CENTEL	2,300	575	4,370.00	3,059.00	1,092.50	764.75	3,105.00	2,300.00	776.25	575.00
CHG	140	35	266.00	186.20	66.50	46.55	189.00	140.00	47.25	35.00
CK	940	235	1,786.00	1,250.20	446.50	312.55	1,269.00	940.00	317.25	235.00
CKP	280	70	532.00	372.40	133.00	93.10	378.00	280.00	94.50	70.00
CPALL	2,780	695	5,282.00	3,697.40	1,320.50	924.35	3,753.00	2,780.00	938.25	695.00
CPF	1,000	250	1,900.00	1,330.00	475.00	332.50	1,350.00	1,000.00	337.50	250.00
CPN	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
DELTA	3,200	800	6,080.00	4,256.00	1,520.00	1,064.00	4,320.00	3,200.00	1,080.00	800.00
DTAC	4,040	1,010	7,676.00	5,373.20	1,919.00	1,343.30	5,454.00	4,040.00	1,363.50	1,010.00
EARTH	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
EGCO (For series U19 onwards)	8,400	2,151	15,960.00	11,172.00	3,990.00	2,793.00	11,340.00	8,400.00	2,835.00	2,100.00
EPG	440	110	836.00	585.20	209.00	146.30	594.00	440.00	148.50	110.00
GLOBAL (For series H20 onwards)	1,276	319	2,424.40	1,697.08	606.10	424.27	1,722.60	1,276.00	430.65	319.00
GLOW (For series M19 onwards)	3,300	825	6,270.00	4,389.00	1,567.50	1,097.25	4,455.00	3,300.00	1,113.75	825.00
GPSC	3,200	800	6,080.00	4,256.00	1,520.00	1,064.00	4,320.00	3,200.00	1,080.00	800.00
GUNKUL	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00
HANA	2,120	530	4,028.00	2,819.60	1,007.00	704.90	2,862.00	2,120.00	715.50	530.00
HMPRO	640	160	1,216.00	851.20	304.00	212.80	864.00	640.00	216.00	160.00
ICHI	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00
INTUCH	2,600	650	4,940.00	3,458.00	1,235.00	864.50	3,510.00	2,600.00	877.50	650.00
IRPC	260	65	494.00	345.80	123.50	86.45	351.00	260.00	87.75	65.00
ITD	120	30	228.00	159.60	57.00	39.90	162.00	120.00	40.50	30.00
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	320	80	608.00	425.60	152.00	106.40	432.00	320.00	108.00	80.00
KBANK	6,700	1,675	12,730.00	8,911.00	3,182.50	2,227.75	9,045.00	6,700.00	2,261.25	1,675.00
KCE (For series M19 onwards)	2,920	730	5,548.00	3,883.60	1,387.00	970.90	3,942.00	2,920.00	985.50	730.00
KKP	2,200	550	4,180.00	2,926.00	1,045.00	731.50	2,970.00	2,200.00	742.50	550.00
KTB	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
KTC (For series U19 onwards)	2,700	675	5,130.00	3,591.00	1,282.50	897.75	3,645.00	2,700.00	911.25	675.00
LH	580	145	1,102.00	771.40	275.50	192.85	783.00	580.00	195.75	145.00
LPN	480	120	912.00	638.40	228.00	159.60	648.00	480.00	162.00	120.00
MAJOR	1,500	375	2,850.00	1,995.00	712.50	498.75	2,025.00	1,500.00	506.25	375.00
MINT	1,920	480	3,648.00	2,553.60	912.00	638.40	2,592.00	1,920.00	648.00	480.00
MTC	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
PLANB	360	90	684.00	478.80	171.00	119.70	486.00	360.00	121.50	90.00
PSH	1,040	260	1,976	1,383.20	494.00	345.80	1,404.00	1,040.00	351.00	260.00

PTG	940	235	1,786	1,250.20	446.50	312.55	1,269.00	940.00	317.25	235.00
PTT (For series M19 onwards)	2,400	600	4,560.00	3,192.00	1,140.00	798.00	3,240.00	2,400.00	810.00	600.00
PTTEP	8,820	2,205	16,758.00	11,730.60	4,189.50	2,932.65	11,907.00	8,820.00	2,976.75	2,205.00
PTTGC	3,200	800	6,080.00	4,256.00	1,520.00	1,064.00	4,320.00	3,200.00	1,080.00	800.00
QH	160	40	304.00	212.80	76.00	53.20	216.00	160.00	54.00	40.00
RATCH	2,800	700	5,320.00	3,724.00	1,330.00	931.00	3,780.00	2,800.00	945.00	700.00
ROBINS	3,560	890	6,764.00	4,734.80	1,691.00	1,183.70	4,806.00	3,560.00	1,201.50	890.00
S	160	40	304.00	212.80	76.00	53.20	216.00	160.00	54.00	40.00
SAMART	560	140	1,064.00	744.80	266.00	186.20	756.00	560.00	189.00	140.00
SAWAD (For series M19 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	5,100	1,275	9,690.00	6,783.00	2,422.50	1,695.75	6,885.00	5,100.00	1,721.25	1,275.00
SCC	13,820	3,455	26,258.00	18,380.60	6,564.50	4,595.15	18,657.00	13,820.00	4,664.25	3,455.00
SIRI	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00
SPALI	1,300	325	2,470.00	1,729.00	617.50	432.25	1,755.00	1,300.00	438.75	325.00
SPCG	840	210	1,596.00	1,117.20	399.00	279.30	1,134.00	840.00	283.50	210.00
STA	1,560	390	2,964.00	2,074.80	741.00	518.70	2,106.00	1,560.00	526.50	390.00
STEC	1,700	425	3,230.00	2,261.00	807.50	565.25	2,295.00	1,700.00	573.75	425.00
STPI	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
TASCO	800	200	1,520.00	1,064.00	380.00	266.00	1,080.00	800.00	270.00	200.00
TCAP	2,480	620	4,712.00	3,298.40	1,178.00	824.60	3,348.00	2,480.00	837.00	620.00
THAI	800	200	1,520.00	1,064.00	380.00	266.00	1,080.00	800.00	270.00	200.00
THCOM	760	190	1,444.00	1,010.80	361.00	252.70	1,026.00	760.00	256.50	190.00
TISCO	2,940	735	5,586.00	3,910.20	1,396.50	977.55	3,969.00	2,940.00	992.25	735.00
TMB	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00
TOP	3,760	940	7,144.00	5,000.80	1,786.00	1,250.20	5,076.00	3,760.00	1,269.00	940.00
TPIPL	140	35	266.00	186.20	66.50	46.55	189.00	140.00	47.25	35.00
TRUE	400	100	760.00	532.00	190.00	133.00	540.00	400.00	135.00	100.00
TTA	260	65	494.00	345.80	123.50	86.45	351.00	260.00	87.75	65.00
TTCL	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
TTW	400	100	760.00	532.00	190.00	133.00	540.00	400.00	135.00	100.00
TU	840	210	1,596.00	1,117.20	399.00	279.30	1,134.00	840.00	283.50	210.00
TVO	1,400	350	2,660.00	1,862.00	665.00	465.50	1,890.00	1,400.00	472.50	350.00
UNIQ	720	180	1,368.00	957.60	342.00	239.40	972.00	720.00	243.00	180.00
VGI	380	95	722.00	505.40	180.50	126.35	513.00	380.00	128.25	95.00
VNG	400	100	760.00	532.00	190.00	133.00	540.00	400.00	135.00	100.00
WHA	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00

**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
EGCO (Contract Size = 1,011)										
EGCOH19X - M19X	8,492	2,100	16,134.80	11,294.36	4,033.70	2,823.59	11,464.20	8,492.00	2,866.05	2,123.00
PTT (Contract Size = 10,000)										
PTTH19X	24,000	600	45,600.00	31,920.00	11,400.00	7,980.00	32,400.00	24,000.00	8,100.00	6,000.00
SAWAD (Contract Size = 1,056)										
SAWADH19X	3,696	875	7,022.40	4,915.68	1,755.60	1,228.92	4,989.60	3,696.00	1,247.40	924.00
GLOW (Contract Size = 1,022)										
GLOWH19X	3,373	825	6,408.70	4,486.09	1,602.18	1,121.52	4,553.55	3,373.00	1,138.39	843.25
KCE (Contract Size = 2,000)										
KCEH19X	5,840	730	11,096.00	7,767.20	2,774.00	1,941.80	7,884.00	5,840.00	1,971.00	1,460.00
KTC (Contract Size = 10,000)										
KTCH19X - M19X	27,000	675	51,300.00	35,910.00	12,825.00	8,977.50	36,450.00	27,000.00	9,112.50	6,750.00
GLOBAL (Contract Size = 1,050)										
GLOBALH19X - Z19X	1,340	319	2,546.00	1,782.20	636.50	445.55	1,809.00	1,340.00	452.25	335.00