

Margin Level for Futures Contracts

Effective date : January 16, 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	11,200	2,800	21,280.00	14,896.00	5,320.00	3,724.00	15,120.00	11,200.00	3,780.00	2,800.00
COMM	12,320	3,080	23,408.00	16,385.60	5,852.00	4,096.40	16,632.00	12,320.00	4,158.00	3,080.00
ENERG	10,160	2,540	19,304.00	13,512.80	4,826.00	3,378.20	13,716.00	10,160.00	3,429.00	2,540.00
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	3,700	925	7,030.00	4,921.00	1,757.50	1,230.25	4,995.00	3,700.00	1,248.75	925.00
SET50 Futures	6,500	1,625	12,350.00	8,645.00	3,087.50	2,161.25	8,775.00	6,500.00	2,193.75	1,625.00
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	5,300	-	10,070.00	7,049.00	-	-	7,155.00	5,300.00	-	-
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	2,700	675	5,130.00	3,591.00	1,282.50	897.75	3,645.00	2,700.00	911.25	675.00
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	160	40	304.00	212.80	76.00	53.20	216.00	160.00	54.00	40.00
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	1,200	300	2,280.00	1,596.00	570.00	399.00	1,620.00	1,200.00	405.00	300.00
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	580	145	1,102.00	771.40	275.50	192.85	783.00	580.00	195.75	145.00
BANPU	880	220	1,672	1,170.40	418.00	292.60	1,188.00	880.00	297.00	220.00
BAY	1,260	315	2,394.00	1,675.80	598.50	418.95	1,701.00	1,260.00	425.25	315.00
BBL	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
BCH	860	215	1,634.00	1,143.80	408.50	285.95	1,161.00	860.00	290.25	215.00
BCP	1,120	280	2,128.00	1,489.60	532.00	372.40	1,512.00	1,120.00	378.00	280.00
BDMS	1,740	435	3,306.00	2,314.20	826.50	578.55	2,349.00	1,740.00	587.25	435.00
BEAUTY	1,080	270	2,052.00	1,436.40	513.00	359.10	1,458.00	1,080.00	364.50	270.00
BEC	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00

BEM	440	110.00	836.00	585.20	209.00	146.30	594.00	440.00	148.50	110.00
BH	6,500	1,625	12,350.00	8,645.00	3,087.50	2,161.25	8,775.00	6,500.00	2,193.75	1,625.00
BJC	2,500	625	4,750.00	3,325.00	1,187.50	831.25	3,375.00	2,500.00	843.75	625.00
BLA	2,240	560	4,256.00	2,979.20	1,064.00	744.80	3,024.00	2,240.00	756.00	560.00
BLAND	60	15	114.00	79.80	28.50	19.95	81.00	60.00	20.25	15.00
BTS	340	85	646.00	452.20	161.50	113.05	459.00	340.00	114.75	85.00
CBG	5,200	1,300	9,880.00	6,916.00	2,470.00	1,729.00	7,020.00	5,200.00	1,755.00	1,300.00
CENTEL	2,340	585	4,446.00	3,112.20	1,111.50	778.05	3,159.00	2,340.00	789.75	585.00
CHG	140	35	266.00	186.20	66.50	46.55	189.00	140.00	47.25	35.00
CK	1,020	255	1,938.00	1,356.60	484.50	339.15	1,377.00	1,020.00	344.25	255.00
CKP	320	80	608.00	425.60	152.00	106.40	432.00	320.00	108.00	80.00
CPALL	2,440	610	4,636.00	3,245.20	1,159.00	811.30	3,294.00	2,440.00	823.50	610.00
CPF	680	170	1,292.00	904.40	323.00	226.10	918.00	680.00	229.50	170.00
CPN	2,400	600	4,560.00	3,192.00	1,140.00	798.00	3,240.00	2,400.00	810.00	600.00
DELTA	1,500	375	2,850.00	1,995.00	712.50	498.75	2,025.00	1,500.00	506.25	375.00
DTAC	2,260	565	4,294.00	3,005.80	1,073.50	751.45	3,051.00	2,260.00	762.75	565.00
EARTH	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
EGCO (For series U19 onwards)	7,700	2,151	14,630.00	10,241.00	3,657.50	2,560.25	10,395.00	7,700.00	2,598.75	1,925.00
EPG	400	100	760.00	532.00	190.00	133.00	540.00	400.00	135.00	100.00
GLOBAL	1,340	335	2,546.00	1,782.20	636.50	445.55	1,809.00	1,340.00	452.25	335.00
GLOW (For series M19 onwards)	2,800	700	5,320.00	3,724.00	1,330.00	931.00	3,780.00	2,800.00	945.00	700.00
GPSC	4,820	1,205	9,158.00	6,410.60	2,289.50	1,602.65	6,507.00	4,820.00	1,626.75	1,205.00
GUNKUL	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00
HANA	2,200	550	4,180.00	2,926.00	1,045.00	731.50	2,970.00	2,200.00	742.50	550.00
HMPRO	620	155	1,178.00	824.60	294.50	206.15	837.00	620.00	209.25	155.00
ICHI	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00
INTUCH	1,900	475	3,610.00	2,527.00	902.50	631.75	2,565.00	1,900.00	641.25	475.00
IRPC	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
ITD	140	35	266.00	186.20	66.50	46.55	189.00	140.00	47.25	35.00
IVL	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
JAS	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
KBANK	5,560	1,390	10,564.00	7,394.80	2,641.00	1,848.70	7,506.00	5,560.00	1,876.50	1,390.00
KCE (For series M19 onwards)	2,320	580	4,408.00	3,085.60	1,102.00	771.40	3,132.00	2,320.00	783.00	580.00
KKP	2,300	575	4,370.00	3,059.00	1,092.50	764.75	3,105.00	2,300.00	776.25	575.00
KTB	420	105	798.00	558.60	199.50	139.65	567.00	420.00	141.75	105.00
KTC (For series U19 onwards)	1,700	425	3,230.00	2,261.00	807.50	565.25	2,295.00	1,700.00	573.75	425.00
LH	580	145	1,102.00	771.40	275.50	192.85	783.00	580.00	195.75	145.00
LPN	620	155	1,178.00	824.60	294.50	206.15	837.00	620.00	209.25	155.00
MAJOR	940	235	1,786.00	1,250.20	446.50	312.55	1,269.00	940.00	317.25	235.00
MINT	1,700	425	3,230.00	2,261.00	807.50	565.25	2,295.00	1,700.00	573.75	425.00
MTC	2,720	680	5,168.00	3,617.60	1,292.00	904.40	3,672.00	2,720.00	918.00	680.00
PLANB	260	65	494.00	345.80	123.50	86.45	351.00	260.00	87.75	65.00
PSH	660	165	1,254	877.80	313.50	219.45	891.00	660.00	222.75	165.00

PTG	1,040	260	1,976	1,383.20	494.00	345.80	1,404.00	1,040.00	351.00	260.00
PTT (For series M19 onwards)	2,500	625	4,750.00	3,325.00	1,187.50	831.25	3,375.00	2,500.00	843.75	625.00
PTTEP	9,260	2,315	17,594.00	12,315.80	4,398.50	3,078.95	12,501.00	9,260.00	3,125.25	2,315.00
PTTGC	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
QH	120	30	228.00	159.60	57.00	39.90	162.00	120.00	40.50	30.00
RATCH	2,540	635	4,826.00	3,378.20	1,206.50	844.55	3,429.00	2,540.00	857.25	635.00
ROBINS	3,100	775	5,890.00	4,123.00	1,472.50	1,030.75	4,185.00	3,100.00	1,046.25	775.00
S	180	45	342.00	239.40	85.50	59.85	243.00	180.00	60.75	45.00
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)	2,700	675	5,130.00	3,591.00	1,282.50	897.75	3,645.00	2,700.00	911.25	675.00
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	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
SIRI	80	20	152.00	106.40	38.00	26.60	108.00	80.00	27.00	20.00
SPALI	1,280	320	2,432.00	1,702.40	608.00	425.60	1,728.00	1,280.00	432.00	320.00
SPCG	600	150	1,140.00	798.00	285.00	199.50	810.00	600.00	202.50	150.00
STA	1,700	425	3,230.00	2,261.00	807.50	565.25	2,295.00	1,700.00	573.75	425.00
STEC	1,660	415	3,154.00	2,207.80	788.50	551.95	2,241.00	1,660.00	560.25	415.00
STPI	660	165	1,254.00	877.80	313.50	219.45	891.00	660.00	222.75	165.00
TASCO	1,060	265	2,014.00	1,409.80	503.50	352.45	1,431.00	1,060.00	357.75	265.00
TCAP	1,780	445	3,382.00	2,367.40	845.50	591.85	2,403.00	1,780.00	600.75	445.00
THAI	800	200	1,520.00	1,064.00	380.00	266.00	1,080.00	800.00	270.00	200.00
THCOM	480	120	912.00	638.40	228.00	159.60	648.00	480.00	162.00	120.00
TISCO	2,640	660	5,016.00	3,511.20	1,254.00	877.80	3,564.00	2,640.00	891.00	660.00
TMB	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00
TOP	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
TPIPL	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00
TRUE	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
TTA	320	80	608.00	425.60	152.00	106.40	432.00	320.00	108.00	80.00
TTCL	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
TTW	440	110	836.00	585.20	209.00	146.30	594.00	440.00	148.50	110.00
TU	760	190	1,444.00	1,010.80	361.00	252.70	1,026.00	760.00	256.50	190.00
TVO	740	185	1,406.00	984.20	351.50	246.05	999.00	740.00	249.75	185.00
UNIQ	700	175	1,330.00	931.00	332.50	232.75	945.00	700.00	236.25	175.00
VGI	420	105	798.00	558.60	199.50	139.65	567.00	420.00	141.75	105.00
VNG	400	100	760.00	532.00	190.00	133.00	540.00	400.00	135.00	100.00
WHA	260	65	494.00	345.80	123.50	86.45	351.00	260.00	87.75	65.00

**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	7,785	1,925	14,791.50	10,354.05	3,697.88	2,588.51	10,509.75	7,785.00	2,627.44	1,946.25
PTT (Contract Size = 10,000)										
PTTH19X	25,000	625	47,500.00	33,250.00	11,875.00	8,312.50	33,750.00	25,000.00	8,437.50	6,250.00
SAWAD (Contract Size = 1,056)										
SAWADH19X	2,851	675	5,416.90	3,791.83	1,354.23	947.96	3,848.85	2,851.00	962.21	712.75
GLOW (Contract Size = 1,022)										
GLOWH19X	2,862	700	5,437.80	3,806.46	1,359.45	951.62	3,863.70	2,862.00	965.93	715.50
KCE (Contract Size = 2,000)										
KCEH19X	4,640	580	8,816.00	6,171.20	2,204.00	1,542.80	6,264.00	4,640.00	1,566.00	1,160.00
KTC (Contract Size = 10,000)										
KTCH19X - M19X	17,000	425	32,300.00	22,610.00	8,075.00	5,652.50	22,950.00	17,000.00	5,737.50	4,250.00