

Margin Level for Futures Contracts

Effective date : November 19, 2018

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	12,100	3,025	22,990.00	16,093.00	5,747.50	4,023.25	16,335.00	12,100.00	4,083.75	3,025.00
COMM	12,400	3,100	23,560.00	16,492.00	5,890.00	4,123.00	16,740.00	12,400.00	4,185.00	3,100.00
ENERG	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
FOOD	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
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	6,200	1,550	11,780.00	8,246.00	2,945.00	2,061.50	8,370.00	6,200.00	2,092.50	1,550.00
Metal Market										
50 Baht Gold	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
10 Baht Gold	2,600	650	4,940.00	3,458.00	1,235.00	864.50	3,510.00	2,600.00	877.50	650.00
Gold Online	6,900	-	13,110.00	9,177.00	-	-	9,315.00	6,900.00	-	-
Currency Market										
USD	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
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	6,100	1,525	11,590.00	8,113.00	2,897.50	2,028.25	8,235.00	6,100.00	2,058.75	1,525.00
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	2,260	565	4,294.00	3,005.80	1,073.50	751.45	3,051.00	2,260.00	762.75	565.00
AP	460	115	874.00	611.80	218.50	152.95	621.00	460.00	155.25	115.00
BA	900	225	1,710.00	1,197.00	427.50	299.25	1,215.00	900.00	303.75	225.00
BANPU	840	210	1,596	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	5,100	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
BCH	940	235	1,786.00	1,250.20	446.50	312.55	1,269.00	940.00	317.25	235.00
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	1,480	370	2,812.00	1,968.40	703.00	492.10	1,998.00	1,480.00	499.50	370.00
BEAUTY	1,880	470	3,572.00	2,500.40	893.00	625.10	2,538.00	1,880.00	634.50	470.00
BEC	480	120	912.00	638.40	228.00	159.60	648.00	480.00	162.00	120.00

BEM	320	80.00	608.00	425.60	152.00	106.40	432.00	320.00	108.00	80.00
BH	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
BJC	2,600	650	4,940.00	3,458.00	1,235.00	864.50	3,510.00	2,600.00	877.50	650.00
BLA	2,000	500	3,800.00	2,660.00	950.00	665.00	2,700.00	2,000.00	675.00	500.00
BLAND	40	10	76.00	53.20	19.00	13.30	54.00	40.00	13.50	10.00
BTS	220	55	418.00	292.60	104.50	73.15	297.00	220.00	74.25	55.00
CBG	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
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	220	55	418.00	292.60	104.50	73.15	297.00	220.00	74.25	55.00
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	360	90	684.00	478.80	171.00	119.70	486.00	360.00	121.50	90.00
CPALL	2,900	725	5,510.00	3,857.00	1,377.50	964.25	3,915.00	2,900.00	978.75	725.00
CPF	1,140	285	2,166.00	1,516.20	541.50	379.05	1,539.00	1,140.00	384.75	285.00
CPN	2,900	725	5,510.00	3,857.00	1,377.50	964.25	3,915.00	2,900.00	978.75	725.00
DELTA	1,740	435	3,306.00	2,314.20	826.50	578.55	2,349.00	1,740.00	587.25	435.00
DTAC	2,500	625	4,750.00	3,325.00	1,187.50	831.25	3,375.00	2,500.00	843.75	625.00
EARTH	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
EGCO (For series U19 onwards)	6,000	2,151	11,400.00	7,980.00	2,850.00	1,995.00	8,100.00	6,000.00	2,025.00	1,500.00
EPG	480	120	912.00	638.40	228.00	159.60	648.00	480.00	162.00	120.00
GLOBAL (For series H19 onward)	1,100	275	2,090.00	1,463.00	522.50	365.75	1,485.00	1,100.00	371.25	275.00
GLOW (For series M19 onwards)	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
GPSC	4,160	1,040	7,904.00	5,532.80	1,976.00	1,383.20	5,616.00	4,160.00	1,404.00	1,040.00
GUNKUL	180	45	342.00	239.40	85.50	59.85	243.00	180.00	60.75	45.00
HANA	2,000	500	3,800.00	2,660.00	950.00	665.00	2,700.00	2,000.00	675.00	500.00
HMPRO	660	165	1,254.00	877.80	313.50	219.45	891.00	660.00	222.75	165.00
ICHI	240	60	456.00	319.20	114.00	79.80	324.00	240.00	81.00	60.00
INTUCH	1,660	415	3,154.00	2,207.80	788.50	551.95	2,241.00	1,660.00	560.25	415.00
IRPC	380	95	722.00	505.40	180.50	126.35	513.00	380.00	128.25	95.00
ITD	140	35	266.00	186.20	66.50	46.55	189.00	140.00	47.25	35.00
IVL	3,800	950	7,220.00	5,054.00	1,805.00	1,263.50	5,130.00	3,800.00	1,282.50	950.00
JAS	180	45	342.00	239.40	85.50	59.85	243.00	180.00	60.75	45.00
KBANK	9,500	2,375	18,050.00	12,635.00	4,512.50	3,158.75	12,825.00	9,500.00	3,206.25	2,375.00
KCE (For series M19 onwards)	3,400	850	6,460.00	4,522.00	1,615.00	1,130.50	4,590.00	3,400.00	1,147.50	850.00
KKP	2,020	505	3,838.00	2,686.60	959.50	671.65	2,727.00	2,020.00	681.75	505.00
KTB	560	140	1,064.00	744.80	266.00	186.20	756.00	560.00	189.00	140.00
KTC (For series U19 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
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	2,100	525	3,990.00	2,793.00	997.50	698.25	2,835.00	2,100.00	708.75	525.00
MTC	3,600	900	6,840.00	4,788.00	1,710.00	1,197.00	4,860.00	3,600.00	1,215.00	900.00
PLANB	360	90	684.00	478.80	171.00	119.70	486.00	360.00	121.50	90.00
PSH	980	245	1,862	1,303.40	465.50	325.85	1,323.00	980.00	330.75	245.00

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)	2,700	675	5,130.00	3,591.00	1,282.50	897.75	3,645.00	2,700.00	911.25	675.00
PTTEP	9,940	2,485	18,886.00	13,220.20	4,721.50	3,305.05	13,419.00	9,940.00	3,354.75	2,485.00
PTTGC	3,600	900	6,840.00	4,788.00	1,710.00	1,197.00	4,860.00	3,600.00	1,215.00	900.00
QH	280	70	532.00	372.40	133.00	93.10	378.00	280.00	94.50	70.00
RATCH	2,160	540	4,104.00	2,872.80	1,026.00	718.20	2,916.00	2,160.00	729.00	540.00
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	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00
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)	3,600	900	6,840.00	4,788.00	1,710.00	1,197.00	4,860.00	3,600.00	1,215.00	900.00
SCB	5,500	1,375	10,450.00	7,315.00	2,612.50	1,828.75	7,425.00	5,500.00	1,856.25	1,375.00
SCC	12,900	3,225	24,510.00	17,157.00	6,127.50	4,289.25	17,415.00	12,900.00	4,353.75	3,225.00
SIRI	60	15	114.00	79.80	28.50	19.95	81.00	60.00	20.25	15.00
SPALI	720	180	1,368.00	957.60	342.00	239.40	972.00	720.00	243.00	180.00
SPCG	840	210	1,596.00	1,117.20	399.00	279.30	1,134.00	840.00	283.50	210.00
STA	1,280	320	2,432.00	1,702.40	608.00	425.60	1,728.00	1,280.00	432.00	320.00
STEC	1,140	285	2,166.00	1,516.20	541.50	379.05	1,539.00	1,140.00	384.75	285.00
STPI	660	165	1,254.00	877.80	313.50	219.45	891.00	660.00	222.75	165.00
TASCO	1,100	275	2,090.00	1,463.00	522.50	365.75	1,485.00	1,100.00	371.25	275.00
TCAP	1,920	480	3,648.00	2,553.60	912.00	638.40	2,592.00	1,920.00	648.00	480.00
THAI	1,220	305	2,318.00	1,622.60	579.50	405.65	1,647.00	1,220.00	411.75	305.00
THCOM	520	130	988.00	691.60	247.00	172.90	702.00	520.00	175.50	130.00
TISCO	3,400	850	6,460.00	4,522.00	1,615.00	1,130.50	4,590.00	3,400.00	1,147.50	850.00
TMB	120	30	228.00	159.60	57.00	39.90	162.00	120.00	40.50	30.00
TOP	4,900	1,225	9,310.00	6,517.00	2,327.50	1,629.25	6,615.00	4,900.00	1,653.75	1,225.00
TPIPL	80	20	152.00	106.40	38.00	26.60	108.00	80.00	27.00	20.00
TRUE	380	95	722.00	505.40	180.50	126.35	513.00	380.00	128.25	95.00
TTA	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
TTCL	900	225	1,710.00	1,197.00	427.50	299.25	1,215.00	900.00	303.75	225.00
TTW	480	120	912.00	638.40	228.00	159.60	648.00	480.00	162.00	120.00
TU	700	175	1,330.00	931.00	332.50	232.75	945.00	700.00	236.25	175.00
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	1,260	315	2,394.00	1,675.80	598.50	418.95	1,701.00	1,260.00	425.25	315.00
VGI	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
VNG	280	70	532.00	372.40	133.00	93.10	378.00	280.00	94.50	70.00
WHA	180	45	342.00	239.40	85.50	59.85	243.00	180.00	60.75	45.00

**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)											
EGCOZ18X - M19X	6,066	1,500	11,525.40	8,067.78	2,881.35	2,016.95	8,189.10	6,066.00	2,047.28	1,516.50	
GLOBAL (Contract Size = 1,042)											
GLOBALZ18X	1,146	275	2,177.40	1,524.18	544.35	381.05	1,547.10	1,146.00	386.78	286.50	
PTT (Contract Size = 10,000)											
PTTZ18X - PTTH19X	2,700	675	5,130.00	3,591.00	1,282.50	897.75	3,645.00	2,700.00	911.25	675.00	
SAWAD (Contract Size = 1,056)											
SAWADZ18X - SAWADH19X	3,802	900	7,223.80	5,056.66	1,805.95	1,264.17	5,132.70	3,802.00	1,283.18	950.50	
GLOW (Contract Size = 1,022)											
GLOWZ18X - GLOWH19X	4,129	1,010	7,845.10	5,491.57	1,961.28	1,372.89	5,574.15	4,129.00	1,393.54	1,032.25	
KCE (Contract Size = 2,000)											
KCEZ18X - KCEH19X	6,800	850	12,920.00	9,044.00	3,230.00	2,261.00	9,180.00	6,800.00	2,295.00	1,700.00	
KTC (Contract Size = 10,000)											
KTCZ18X - KTCM19X	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	