

Margin Level for Futures Contracts

Effective date : July 16, 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	16,100	4,025	30,590.00	21,413.00	7,647.50	5,353.25	21,735.00	16,100.00	5,433.75	4,025.00
COMM	10,600	2,650	20,140.00	14,098.00	5,035.00	3,524.50	14,310.00	10,600.00	3,577.50	2,650.00
ENERG	10,700	2,675	20,330.00	14,231.00	5,082.50	3,557.75	14,445.00	10,700.00	3,611.25	2,675.00
FOOD	2,720	680	5,168.00	3,617.60	1,292.00	904.40	3,672.00	2,720.00	918.00	680.00
ICT	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
SET50 Futures	6,300	1,575	11,970.00	8,379.00	2,992.50	2,094.75	8,505.00	6,300.00	2,126.25	1,575.00
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
***ตั้งแต่เวลา 17.00 น. ของวันที่ 25 กรกฎาคม 2561 เป็นต้นไป (Super Maintenance Margin)										
50 Baht Gold	20,800	5,200	39,520.00	27,664.00	9,880.00	6,916.00	28,080.00	20,800.00	7,020.00	5,200.00
10 Baht Gold	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
***ตั้งแต่เวลา 17.00 น. ของวันที่ 26 กรกฎาคม 2561 เป็นต้นไป										
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
Currency Market										
USD	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
***ตั้งแต่เวลา 17.00 น. ของวันที่ 25 กรกฎาคม 2561 เป็นต้นไป (Super Maintenance Margin)										
USD	520	130	988.00	691.60	247.00	172.90	702.00	520.00	175.50	130.00
***ตั้งแต่เวลา 17.00 น. ของวันที่ 26 กรกฎาคม 2561 เป็นต้นไป										
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	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
3M BIBOR	340	85	646.00	452.20	161.50	113.05	459.00	340.00	114.75	85.00
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
***ตั้งแต่เวลา 17.00 น. ของวันที่ 25 กรกฎาคม 2561 เป็นต้นไป (Super Maintenance Margin)										
RSS3D	20,800	5,200	39,520.00	27,664.00	39,520.00	6,916.00	28,080.00	20,800.00	7,020.00	5,200.00
Spot Month Margin (LTD - 10)	65,800	16,450	125,020.00	87,514.00	31,255.00	21,878.50	88,830.00	65,800.00	22,207.50	16,450.00
***ตั้งแต่เวลา 17.00 น. ของวันที่ 26 กรกฎาคม 2561 เป็นต้นไป										
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	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
ADVANC	6,880	1,720	13,072.00	9,150.40	3,268.00	2,287.60	9,288.00	6,880.00	2,322.00	1,720.00
AMATA	1,400	350	2,660.00	1,862.00	665.00	465.50	1,890.00	1,400.00	472.50	350.00
AOT	2,000	500	3,800.00	2,660.00	950.00	665.00	2,700.00	2,000.00	675.00	500.00
AP	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
BA	1,280	320	2,432.00	1,702.40	608.00	425.60	1,728.00	1,280.00	432.00	320.00
BANPU	1,120	280	2,128	1,489.60	532.00	372.40	1,512.00	1,120.00	378.00	280.00
BAY	1,980	495	3,762.00	2,633.40	940.50	658.35	2,673.00	1,980.00	668.25	495.00
BBL	5,400	1,350	10,260.00	7,182.00	2,565.00	1,795.50	7,290.00	5,400.00	1,822.50	1,350.00
BCH	860	215	1,634.00	1,143.80	408.50	285.95	1,161.00	860.00	290.25	215.00
BCP	1,400	350	2,660.00	1,862.00	665.00	465.50	1,890.00	1,400.00	472.50	350.00
BDMS	1,200	300	2,280.00	1,596.00	570.00	399.00	1,620.00	1,200.00	405.00	300.00
BEAUTY	2,240	560	4,256.00	2,979.20	1,064.00	744.80	3,024.00	2,240.00	756.00	560.00
BEC	1,180	295	2,242.00	1,569.40	560.50	392.35	1,593.00	1,180.00	398.25	295.00
BEM	300	75.00	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
BH	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
BJC	2,700	675	5,130.00	3,591.00	1,282.50	897.75	3,645.00	2,700.00	911.25	675.00
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	60	15	114.00	79.80	28.50	19.95	81.00	60.00	20.25	15.00
BTS	360	90	684.00	478.80	171.00	119.70	486.00	360.00	121.50	90.00
CBG	4,100	1,025	7,790.00	5,453.00	1,947.50	1,363.25	5,535.00	4,100.00	1,383.75	1,025.00
CENTEL	3,160	790	6,004.00	4,202.80	1,501.00	1,050.70	4,266.00	3,160.00	1,066.50	790.00
CHG	160	40	304.00	212.80	76.00	53.20	216.00	160.00	54.00	40.00
CK	1,400	350	2,660.00	1,862.00	665.00	465.50	1,890.00	1,400.00	472.50	350.00
CKP	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
CPALL	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
CPF	1,120	280	2,128.00	1,489.60	532.00	372.40	1,512.00	1,120.00	378.00	280.00
CPN	3,820	955	7,258.00	5,080.60	1,814.50	1,270.15	5,157.00	3,820.00	1,289.25	955.00
DELTA	4,840	1,210	9,196.00	6,437.20	2,299.00	1,609.30	6,534.00	4,840.00	1,633.50	1,210.00
DTAC	4,200	1,050	7,980.00	5,586.00	1,995.00	1,396.50	5,670.00	4,200.00	1,417.50	1,050.00
EARTH	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
EGCO	7,260	1,815	13,794.00	9,655.80	3,448.50	2,413.95	9,801.00	7,260.00	2,450.25	1,815.00
EPG	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
GLOBAL (For series H19 onward)	900	225	1,710.00	1,197.00	427.50	299.25	1,215.00	900.00	303.75	225.00
GLOW (For series M19 onwards)	4,600	1,150	8,740.00	6,118.00	2,185.00	1,529.50	6,210.00	4,600.00	1,552.50	1,150.00
GPSC	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
GUNKUL	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00
HANA	2,220	555	4,218.00	2,952.60	1,054.50	738.15	2,997.00	2,220.00	749.25	555.00
HMPRO	840	210	1,596.00	1,117.20	399.00	279.30	1,134.00	840.00	283.50	210.00
ICHI	520	130	988.00	691.60	247.00	172.90	702.00	520.00	175.50	130.00

INTUCH	1,500	375	2,850.00	1,995.00	712.50	498.75	2,025.00	1,500.00	506.25	375.00
IRPC	400	100	760.00	532.00	190.00	133.00	540.00	400.00	135.00	100.00
ITD	260	65	494.00	345.80	123.50	86.45	351.00	260.00	87.75	65.00
IVL	3,240	810	6,156.00	4,309.20	1,539.00	1,077.30	4,374.00	3,240.00	1,093.50	810.00
JAS	520	130	988.00	691.60	247.00	172.90	702.00	520.00	175.50	130.00
KBANK	8,000	2,000	15,200.00	10,640.00	3,800.00	2,660.00	10,800.00	8,000.00	2,700.00	2,000.00
KCE (For series M19 onwards)	2,720	680	5,168.00	3,617.60	1,292.00	904.40	3,672.00	2,720.00	918.00	680.00
KKP	2,780	695	5,282.00	3,697.40	1,320.50	924.35	3,753.00	2,780.00	938.25	695.00
KTB	540	135	1,026.00	718.20	256.50	179.55	729.00	540.00	182.25	135.00
KTC (For series U19 onwards)	2,780	695	5,282.00	3,697.40	1,320.50	924.35	3,753.00	2,780.00	938.25	695.00
LH	460	115	874.00	611.80	218.50	152.95	621.00	460.00	155.25	115.00
LPN	520	130	988.00	691.60	247.00	172.90	702.00	520.00	175.50	130.00
MAJOR	1,260	315	2,394.00	1,675.80	598.50	418.95	1,701.00	1,260.00	425.25	315.00
MINT	2,000	500	3,800.00	2,660.00	950.00	665.00	2,700.00	2,000.00	675.00	500.00
MTC	2,600	650	4,940.00	3,458.00	1,235.00	864.50	3,510.00	2,600.00	877.50	650.00
PLANB	440	110	836.00	585.20	209.00	146.30	594.00	440.00	148.50	110.00
PSH	1,000	250	1,900	1,330.00	475.00	332.50	1,350.00	1,000.00	337.50	250.00
PTG	1,120	280	2,128	1,489.60	532.00	372.40	1,512.00	1,120.00	378.00	280.00
PTT (For series M19 onwards)	2,740	685	5,206.00	3,644.20	1,301.50	911.05	3,699.00	2,740.00	924.75	685.00
PTTEP	9,460	2,365	17,974.00	12,581.80	4,493.50	3,145.45	12,771.00	9,460.00	3,192.75	2,365.00
PTTGC	6,620	1,655	12,578.00	8,804.60	3,144.50	2,201.15	8,937.00	6,620.00	2,234.25	1,655.00
QH	160	40	304.00	212.80	76.00	53.20	216.00	160.00	54.00	40.00
RATCH	1,200	300	2,280.00	1,596.00	570.00	399.00	1,620.00	1,200.00	405.00	300.00
ROBINS	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
S	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00
SAMART	480	120	912.00	638.40	228.00	159.60	648.00	480.00	162.00	120.00
SAWAD (For series M19 onwards)	4,500	1,125	8,550.00	5,985.00	2,137.50	1,496.25	6,075.00	4,500.00	1,518.75	1,125.00
SCB	6,720	1,680	12,768.00	8,937.60	3,192.00	2,234.40	9,072.00	6,720.00	2,268.00	1,680.00
SCC	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
SIRI	80	20	152.00	106.40	38.00	26.60	108.00	80.00	27.00	20.00
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	900	225	1,710.00	1,197.00	427.50	299.25	1,215.00	900.00	303.75	225.00
STA	740	185	1,406.00	984.20	351.50	246.05	999.00	740.00	249.75	185.00
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	320	80	608.00	425.60	152.00	106.40	432.00	320.00	108.00	80.00
TASCO	1,020	255	1,938.00	1,356.60	484.50	339.15	1,377.00	1,020.00	344.25	255.00
TCAP	2,000	500	3,800.00	2,660.00	950.00	665.00	2,700.00	2,000.00	675.00	500.00
THAI	1,200	300	2,280.00	1,596.00	570.00	399.00	1,620.00	1,200.00	405.00	300.00
THCOM	900	225	1,710.00	1,197.00	427.50	299.25	1,215.00	900.00	303.75	225.00
TISCO	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
TMB	160	40	304.00	212.80	76.00	53.20	216.00	160.00	54.00	40.00
TOP	5,800	1,450	11,020.00	7,714.00	2,755.00	1,928.50	7,830.00	5,800.00	1,957.50	1,450.00
TPIPL	160	40	304.00	212.80	76.00	53.20	216.00	160.00	54.00	40.00

TRUE	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
TTA	380	95	722.00	505.40	180.50	126.35	513.00	380.00	128.25	95.00
TTCL	920	230	1,748.00	1,223.60	437.00	305.90	1,242.00	920.00	310.50	230.00
TTW	400	100	760.00	532.00	190.00	133.00	540.00	400.00	135.00	100.00
TU	920	230	1,748.00	1,223.60	437.00	305.90	1,242.00	920.00	310.50	230.00
TVO	2,220	555	4,218.00	2,952.60	1,054.50	738.15	2,997.00	2,220.00	749.25	555.00
UNIQ	1,100	275	2,090.00	1,463.00	522.50	365.75	1,485.00	1,100.00	371.25	275.00
VGI	800	200	1,520.00	1,064.00	380.00	266.00	1,080.00	800.00	270.00	200.00
VNG	600	150	1,140.00	798.00	285.00	199.50	810.00	600.00	202.50	150.00
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	
GLOBAL (Contract Size = 1,042)											
GLOBALU18X	938	225	1,782.20	1,247.54	445.55	311.89	1,266.30	938.00	316.58	234.50	
GLOBALZ18X	938	225	1,782.20	1,247.54	445.55	311.89	1,266.30	938.00	316.58	234.50	
PTT (Contract Size = 10,000)											
PTTU18X	27,400	685	52,060.00	36,442.00	13,015.00	9,110.50	36,990.00	27,400.00	9,247.50	6,850.00	
PTTZ18X	27,400	685	52,060.00	36,442.00	13,015.00	9,110.50	36,990.00	27,400.00	9,247.50	6,850.00	
PTTH19X	27,400	685	52,060.00	36,442.00	13,015.00	9,110.50	36,990.00	27,400.00	9,247.50	6,850.00	
SAWAD (Contract Size = 1,056)											
SAWADU18X	4,752	1,125	9,028.80	6,320.16	2,257.20	1,580.04	6,415.20	4,752.00	1,603.80	1,188.00	
SAWADZ18X	4,752	1,125	9,028.80	6,320.16	2,257.20	1,580.04	6,415.20	4,752.00	1,603.80	1,188.00	
SAWADH19X	4,752	1,125	9,028.80	6,320.16	2,257.20	1,580.04	6,415.20	4,752.00	1,603.80	1,188.00	
GLOW (Contract Size = 1,022)											
GLOWU18X	4,701	1,150	8,931.90	6,252.33	2,232.98	1,563.08	6,346.35	4,701.00	1,586.59	1,175.25	
GLOWZ18X	4,701	1,150	8,931.90	6,252.33	2,232.98	1,563.08	6,346.35	4,701.00	1,586.59	1,175.25	
GLOWH19X	4,701	1,150	8,931.90	6,252.33	2,232.98	1,563.08	6,346.35	4,701.00	1,586.59	1,175.25	
KCE (Contract Size = 2,000)											
KCEU18X	5,440	680	10,336.00	7,235.20	2,584.00	1,808.80	7,344.00	5,440.00	1,836.00	1,360.00	
KCEZ18X	5,440	680	10,336.00	7,235.20	2,584.00	1,808.80	7,344.00	5,440.00	1,836.00	1,360.00	
KCEH19X	5,440	680	10,336.00	7,235.20	2,584.00	1,808.80	7,344.00	5,440.00	1,836.00	1,360.00	
KTC (Contract Size = 10,000)											
KTCU18X	27,800	695	52,820.00	36,974.00	13,205.00	9,243.50	37,530.00	27,800.00	9,382.50	6,950.00	
KTCZ18X	27,800	695	52,820.00	36,974.00	13,205.00	9,243.50	37,530.00	27,800.00	9,382.50	6,950.00	
KTCH19X	27,800	695	52,820.00	36,974.00	13,205.00	9,243.50	37,530.00	27,800.00	9,382.50	6,950.00	
KTCM19X	27,800	695	52,820.00	36,974.00	13,205.00	9,243.50	37,530.00	27,800.00	9,382.50	6,950.00	