

Margin Level for Futures Contracts

Effective date : October 24, 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	13,600	3,400	25,840.00	18,088.00	6,460.00	4,522.00	18,360.00	13,600.00	4,590.00	3,400.00	
COMM	10,900	2,725	20,710.00	14,497.00	5,177.50	3,624.25	14,715.00	10,900.00	3,678.75	2,725.00	
ENERG	8,560	2,140	16,264.00	11,384.80	4,066.00	2,846.20	11,556.00	8,560.00	2,889.00	2,140.00	
FOOD	2,800	700	5,320.00	3,724.00	1,330.00	931.00	3,780.00	2,800.00	945.00	700.00	
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	5,300	1,325	10,070.00	7,049.00	2,517.50	1,762.25	7,155.00	5,300.00	1,788.75	1,325.00	
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	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	
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	3,900	975	7,410.00	5,187.00	1,852.50	1,296.75	5,265.00	3,900.00	1,316.25	975.00	
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	2,420	605	4,598.00	3,218.60	1,149.50	804.65	3,267.00	2,420.00	816.75	605.00	
AP	360	90	684.00	478.80	171.00	119.70	486.00	360.00	121.50	90.00	
BA	640	160	1,216.00	851.20	304.00	212.80	864.00	640.00	216.00	160.00	
BANPU	560	140	1,064	744.80	266.00	186.20	756.00	560.00	189.00	140.00	
BAY	1,600	400	3,040.00	2,128.00	760.00	532.00	2,160.00	1,600.00	540.00	400.00	
BBL	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	
BCH	860	215	1,634.00	1,143.80	408.50	285.95	1,161.00	860.00	290.25	215.00	
BCP	1,040	260	1,976.00	1,383.20	494.00	345.80	1,404.00	1,040.00	351.00	260.00	
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	600	150	1,140.00	798.00	285.00	199.50	810.00	600.00	202.50	150.00	

BEM	380	95.00	722.00	505.40	180.50	126.35	513.00	380.00	128.25	95.00
BH	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
BJC	2,260	565	4,294.00	3,005.80	1,073.50	751.45	3,051.00	2,260.00	762.75	565.00
BLA	1,300	325	2,470.00	1,729.00	617.50	432.25	1,755.00	1,300.00	438.75	325.00
BLAND	60	15	114.00	79.80	28.50	19.95	81.00	60.00	20.25	15.00
BTS	220	55	418.00	292.60	104.50	73.15	297.00	220.00	74.25	55.00
CBG	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
CENTEL	2,400	600	4,560.00	3,192.00	1,140.00	798.00	3,240.00	2,400.00	810.00	600.00
CHG	140	35	266.00	186.20	66.50	46.55	189.00	140.00	47.25	35.00
CK	1,360	340	2,584.00	1,808.80	646.00	452.20	1,836.00	1,360.00	459.00	340.00
CKP	320	80	608.00	425.60	152.00	106.40	432.00	320.00	108.00	80.00
CPALL	2,860	715	5,434.00	3,803.80	1,358.50	950.95	3,861.00	2,860.00	965.25	715.00
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	2,600	650	4,940.00	3,458.00	1,235.00	864.50	3,510.00	2,600.00	877.50	650.00
EARTH	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
EGCO (For series U19 onwards)	7,900	2,151	15,010.00	10,507.00	3,752.50	2,626.75	10,665.00	7,900.00	2,666.25	1,975.00
EPG	460	115	874.00	611.80	218.50	152.95	621.00	460.00	155.25	115.00
GLOBAL (For series H19 onward)	700	175	1,330.00	931.00	332.50	232.75	945.00	700.00	236.25	175.00
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	2,600	650	4,940.00	3,458.00	1,235.00	864.50	3,510.00	2,600.00	877.50	650.00
GUNKUL	160	40	304.00	212.80	76.00	53.20	216.00	160.00	54.00	40.00
HANA	1,900	475	3,610.00	2,527.00	902.50	631.75	2,565.00	1,900.00	641.25	475.00
HMPRO	620	155	1,178.00	824.60	294.50	206.15	837.00	620.00	209.25	155.00
ICHI	260	65	494.00	345.80	123.50	86.45	351.00	260.00	87.75	65.00
INTUCH	1,460	365	2,774.00	1,941.80	693.50	485.45	1,971.00	1,460.00	492.75	365.00
IRPC	240	60	456.00	319.20	114.00	79.80	324.00	240.00	81.00	60.00
ITD	140	35	266.00	186.20	66.50	46.55	189.00	140.00	47.25	35.00
IVL	2,680	670	5,092.00	3,564.40	1,273.00	891.10	3,618.00	2,680.00	904.50	670.00
JAS	380	95	722.00	505.40	180.50	126.35	513.00	380.00	128.25	95.00
KBANK	8,120	2,030	15,428.00	10,799.60	3,857.00	2,699.90	10,962.00	8,120.00	2,740.50	2,030.00
KCE (For series M19 onwards)	2,520	630	4,788.00	3,351.60	1,197.00	837.90	3,402.00	2,520.00	850.50	630.00
KKP	2,100	525	3,990.00	2,793.00	997.50	698.25	2,835.00	2,100.00	708.75	525.00
KTB	520	130	988.00	691.60	247.00	172.90	702.00	520.00	175.50	130.00
KTC (For series U19 onwards)	4,380	1,095	8,322.00	5,825.40	2,080.50	1,456.35	5,913.00	4,380.00	1,478.25	1,095.00
LH	360	90	684.00	478.80	171.00	119.70	486.00	360.00	121.50	90.00
LPN	640	160	1,216.00	851.20	304.00	212.80	864.00	640.00	216.00	160.00
MAJOR	940	235	1,786.00	1,250.20	446.50	312.55	1,269.00	940.00	317.25	235.00
MINT	1,440	360	2,736.00	1,915.20	684.00	478.80	1,944.00	1,440.00	486.00	360.00
MTC	3,360	840	6,384.00	4,468.80	1,596.00	1,117.20	4,536.00	3,360.00	1,134.00	840.00
PLANB	260	65	494.00	345.80	123.50	86.45	351.00	260.00	87.75	65.00
PSH	800	200	1,520	1,064.00	380.00	266.00	1,080.00	800.00	270.00	200.00

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)	2,460	615	4,674.00	3,271.80	1,168.50	817.95	3,321.00	2,460.00	830.25	615.00
PTTEP	6,560	1,640	12,464.00	8,724.80	3,116.00	2,181.20	8,856.00	6,560.00	2,214.00	1,640.00
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	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00
RATCH	1,360	340	2,584.00	1,808.80	646.00	452.20	1,836.00	1,360.00	459.00	340.00
ROBINS	2,760	690	5,244.00	3,670.80	1,311.00	917.70	3,726.00	2,760.00	931.50	690.00
S	220	55	418.00	292.60	104.50	73.15	297.00	220.00	74.25	55.00
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)	3,260	815	6,194.00	4,335.80	1,548.50	1,083.95	4,401.00	3,260.00	1,100.25	815.00
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	9,900	2,475	18,810.00	13,167.00	4,702.50	3,291.75	13,365.00	9,900.00	3,341.25	2,475.00
SIRI	60	15	114.00	79.80	28.50	19.95	81.00	60.00	20.25	15.00
SPALI	980	245	1,862.00	1,303.40	465.50	325.85	1,323.00	980.00	330.75	245.00
SPCG	1,000	250	1,900.00	1,330.00	475.00	332.50	1,350.00	1,000.00	337.50	250.00
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	1,200	300	2,280.00	1,596.00	570.00	399.00	1,620.00	1,200.00	405.00	300.00
STPI	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
TASCO	780	195	1,482.00	1,037.40	370.50	259.35	1,053.00	780.00	263.25	195.00
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	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00
TOP	3,920	980	7,448.00	5,213.60	1,862.00	1,303.40	5,292.00	3,920.00	1,323.00	980.00
TPIPL	60	15	114.00	79.80	28.50	19.95	81.00	60.00	20.25	15.00
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	420	105	798.00	558.60	199.50	139.65	567.00	420.00	141.75	105.00
TU	700	175	1,330.00	931.00	332.50	232.75	945.00	700.00	236.25	175.00
TVO	1,720	430	3,268.00	2,287.60	817.00	571.90	2,322.00	1,720.00	580.50	430.00
UNIQ	1,020	255	1,938.00	1,356.60	484.50	339.15	1,377.00	1,020.00	344.25	255.00
VGI	560	140	1,064.00	744.80	266.00	186.20	756.00	560.00	189.00	140.00
VNG	180	45	342.00	239.40	85.50	59.85	243.00	180.00	60.75	45.00
WHA	220	55	418.00	292.60	104.50	73.15	297.00	220.00	74.25	55.00

**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	7,987	1,975	15,175.30	10,622.71	3,793.83	2,655.68	10,782.45	7,987.00	2,695.61	1,996.75	
GLOBAL (Contract Size = 1,042)											
GLOBALZ18X - Z18X	729	175	1,385.10	969.57	346.28	242.39	984.15	729.00	246.04	182.25	
PTT (Contract Size = 10,000)											
PTTZ18X - PTTH19X	24,600	615	46,740.00	32,718.00	11,685.00	8,179.50	33,210.00	24,600.00	8,302.50	6,150.00	
SAWAD (Contract Size = 1,056)											
SAWADZ18X - SAWADH19X	3,443	815	6,541.70	4,579.19	1,635.43	1,144.80	4,648.05	3,443.00	1,162.01	860.75	
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	5,040	630	9,576.00	6,703.20	2,394.00	1,675.80	6,804.00	5,040.00	1,701.00	1,260.00	
KTC (Contract Size = 10,000)											
KTCZ18X - KTCM19X	43,800	1,095	83,220.00	58,254.00	20,805.00	14,563.50	59,130.00	43,800.00	14,782.50	10,950.00	