

Margin Level for Futures Contracts

Effective date May 22,2017



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	8,400	2,100	15,960.00	11,172.00	3,990.00	2,793.00	11,340.00	8,400.00	2,835.00	2,100.00
COMM	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
ENERG	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
FOOD	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00
ICT	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
SET50 Futures	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
Metal Market										
50 Baht Gold	20,000	5,000	38,000.00	26,600.00	9,500.00	6,650.00	27,000.00	20,000.00	6,750.00	5,000.00
10 Baht Gold	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
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	2,800	700	5,320.00	3,724.00	1,330.00	931.00	3,780.00	2,800.00	945.00	700.00
3M BIBOR	380	95	722.00	505.40	180.50	126.35	513.00	380.00	128.25	95.00
Agriculture Market										
RSS3D	24,000	24,000	45,600	31,920	11,400	7,980	32,400	24,000	8,100	6,000
RSS3D (Spot Month Margin LTD - 10)	76,000	19,000	144,400	101,080	36,100	25,270	102,600	76,000	25,650	19,000
บริษัทไม่ให้บริการส่งมอบสินค้า และจะทำการปิดสถานะสัญญาให้โดยอัตโนมัติก่อนวันซื้อขายสุดท้าย										
Stock Market										
AAV	260	65	494.00	345.80	123.50	86.45	351.00	260.00	87.75	65.00

ADVANC	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
AMATA	900	225	1,710.00	1,197.00	427.50	299.25	1,215.00	900.00	303.75	225.00
AOT (H18 onwards)	1,000	250	1,900.00	1,330.00	475.00	332.50	1,350.00	1,000.00	337.50	250.00
AP	280	70	532.00	372.40	133.00	93.10	378.00	280.00	94.50	70.00
BA	400	100	760.00	532.00	190.00	133.00	540.00	400.00	135.00	100.00
BANPU	780	195	1,482	1,037.40	370.50	259.35	1,053.00	780.00	263.25	195.00
BAY	820	205	1,558.00	1,090.60	389.50	272.65	1,107.00	820.00	276.75	205.00
BBL	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
BCH	820	205	1,558.00	1,090.60	389.50	272.65	1,107.00	820.00	276.75	205.00
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	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
BEAUTY	680	170	1,292.00	904.40	323.00	226.10	918.00	680.00	229.50	170.00
BEC	880	220	1,672.00	1,170.40	418.00	292.60	1,188.00	880.00	297.00	220.00
BEM	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00
BH	4,700	1,175	8,930.00	6,251.00	2,232.50	1,562.75	6,345.00	4,700.00	1,586.25	1,175.00
BJC (U17 onwards)	1,900	475	3,610.00	2,527.00	902.50	631.75	2,565.00	1,900.00	641.25	475.00
BLA	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00
BLAND	60	15	114.00	79.80	28.50	19.95	81.00	60.00	20.25	15.00
BTS	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00
CBG	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
CENTEL	900	225	1,710.00	1,197.00	427.50	299.25	1,215.00	900.00	303.75	225.00
CHG	132	33	250.80	175.56	62.70	43.89	178.20	132.00	44.55	33.00
CK	1,000	250	1,900.00	1,330.00	475.00	332.50	1,350.00	1,000.00	337.50	250.00
CKP	120	30	228.00	159.60	57.00	39.90	162.00	120.00	40.50	30.00
CPALL	1,400	350	2,660.00	1,862.00	665.00	465.50	1,890.00	1,400.00	472.50	350.00
CPF	1,100	275	2,090.00	1,463.00	522.50	365.75	1,485.00	1,100.00	371.25	275.00
CPN	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00
DELTA	6,000	1,500	11,400.00	7,980.00	2,850.00	1,995.00	8,100.00	6,000.00	2,025.00	1,500.00
DTAC	2,200	550	4,180.00	2,926.00	1,045.00	731.50	2,970.00	2,200.00	742.50	550.00
EARTH	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00
EGCO	8,200	2,050	15,580.00	10,906.00	3,895.00	2,726.50	11,070.00	8,200.00	2,767.50	2,050.00
EPG	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
GLOBAL (H18 onwards)	640	160	1,216.00	851.20	304.00	212.80	864.00	640.00	216.00	160.00
GLOW (M18 onwards)	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00

GPSC	1,300	325	2,470.00	1,729.00	617.50	432.25	1,755.00	1,300.00	438.75	325.00
GUNKUL (M18 onwards)	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
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	240	60	456.00	319.20	114.00	79.80	324.00	240.00	81.00	60.00
ICHI	400	100	760.00	532.00	190.00	133.00	540.00	400.00	135.00	100.00
INTUCH	2,000	500	3,800.00	2,660.00	950.00	665.00	2,700.00	2,000.00	675.00	500.00
IRPC	220	55	418.00	292.60	104.50	73.15	297.00	220.00	74.25	55.00
ITD	132	33	250.80	175.56	62.70	43.89	178.20	132.00	44.55	33.00
IVL	1,500	375	2,850.00	1,995.00	712.50	498.75	2,025.00	1,500.00	506.25	375.00
JAS	400	100	760.00	532.00	190.00	133.00	540.00	400.00	135.00	100.00
KBANK	4,700	1,175	8,930.00	6,251.00	2,232.50	1,562.75	6,345.00	4,700.00	1,586.25	1,175.00
KCE	4,700	1,175	8,930.00	6,251.00	2,232.50	1,562.75	6,345.00	4,700.00	1,586.25	1,175.00
KKP	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
KTB	580	145	1,102.00	771.40	275.50	192.85	783.00	580.00	195.75	145.00
KTC	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
LH	340	85	646.00	452.20	161.50	113.05	459.00	340.00	114.75	85.00
LPN	840	210	1,596.00	1,117.20	399.00	279.30	1,134.00	840.00	283.50	210.00
MAJOR	1,320	330	2,508.00	1,755.60	627.00	438.90	1,782.00	1,320.00	445.50	330.00
MINT	1,200	300	2,280.00	1,596.00	570.00	399.00	1,620.00	1,200.00	405.00	300.00
MTLS	1,700	425	3,230.00	2,261.00	807.50	565.25	2,295.00	1,700.00	573.75	425.00
PLANB	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
PS	500	125	950	665.00	237.50	166.25	675.00	500.00	168.75	125.00
PSH	500	125	950	665.00	237.50	166.25	675.00	500.00	168.75	125.00
PTG	1,600	400	3,040	2,128.00	760.00	532.00	2,160.00	1,600.00	540.00	400.00
PTT	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
PTTEP	2,900	725	5,510.00	3,857.00	1,377.50	964.25	3,915.00	2,900.00	978.75	725.00
PTTGC	2,200	550	4,180.00	2,926.00	1,045.00	731.50	2,970.00	2,200.00	742.50	550.00
QH	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00
RATCH	1,500	375	2,850.00	1,995.00	712.50	498.75	2,025.00	1,500.00	506.25	375.00
ROBINS	1,700	425	3,230.00	2,261.00	807.50	565.25	2,295.00	1,700.00	573.75	425.00
S	220	55	418.00	292.60	104.50	73.15	297.00	220.00	74.25	55.00
SAMART	900	225	1,710.00	1,197.00	427.50	299.25	1,215.00	900.00	303.75	225.00
SAWAD (M18 onwards)	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00
SCB	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

SCC	10,000	2,500	19,000.00	13,300.00	4,750.00	3,325.00	13,500.00	10,000.00	3,375.00	2,500.00
SIRI	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00
SPALI	920	230	1,748.00	1,223.60	437.00	305.90	1,242.00	920.00	310.50	230.00
SPCG	600	150	1,140.00	798.00	285.00	199.50	810.00	600.00	202.50	150.00
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	1,000	250	1,900.00	1,330.00	475.00	332.50	1,350.00	1,000.00	337.50	250.00
STPI	400	100	760.00	532.00	190.00	133.00	540.00	400.00	135.00	100.00
TASCO	1,400	350	2,660.00	1,862.00	665.00	465.50	1,890.00	1,400.00	472.50	350.00
TCAP	1,400	350	2,660.00	1,862.00	665.00	465.50	1,890.00	1,400.00	472.50	350.00
THAI	960	240	1,824.00	1,276.80	456.00	319.20	1,296.00	960.00	324.00	240.00
THCOM	840	210	1,596.00	1,117.20	399.00	279.30	1,134.00	840.00	283.50	210.00
TISCO	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
TMB	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00
TOP	2,400	600	4,560.00	3,192.00	1,140.00	798.00	3,240.00	2,400.00	810.00	600.00
TPIPL	120	30	228.00	159.60	57.00	39.90	162.00	120.00	40.50	30.00
TRUE	240	60	456.00	319.20	114.00	79.80	324.00	240.00	81.00	60.00
TTA	400	100	760.00	532.00	190.00	133.00	540.00	400.00	135.00	100.00
TTCL	660	165	1,254.00	877.80	313.50	219.45	891.00	660.00	222.75	165.00
TTW	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
TU	420	105	798.00	558.60	199.50	139.65	567.00	420.00	141.75	105.00
TVO	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00
UNIQ	540	135	1,026.00	718.20	256.50	179.55	729.00	540.00	182.25	135.00
VGI	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00
VNG	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
WHA	80	20	152.00	106.40	38.00	26.60	108.00	80.00	27.00	20.00

**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
BJC Futures										
BJCM17X	1,978	475	3,758.20	2,630.74	939.55	657.69	2,670.30	1,978.00	667.58	494.50
AOT Futures										
AOTM17X	10,000	250	19,000.00	13,300.00	4,750.00	3,325.00	13,500.00	10,000.00	3,375.00	2,500.00
AOTU17X	10,000	250	19,000.00	13,300.00	4,750.00	3,325.00	13,500.00	10,000.00	3,375.00	2,500.00
AOTZ17X	10,000	250	19,000.00	13,300.00	4,750.00	3,325.00	13,500.00	10,000.00	3,375.00	2,500.00
GLOBAL Futures										
GLOBALM17X	672	160	1,276.80	893.76	319.20	223.44	907.20	672.00	226.80	168.00
GLOBALU17X	672	160	1,276.80	893.76	319.20	223.44	907.20	672.00	226.80	168.00
GLOBALZ17X	672	160	1,276.80	893.76	319.20	223.44	907.20	672.00	226.80	168.00
GLOW Futures										
GLOWM17X	1,847	450	3,509.30	2,456.51	877.33	614.13	2,493.45	1,847.00	623.36	461.75
GLOWU17X	1,847	450	3,509.30	2,456.51	877.33	614.13	2,493.45	1,847.00	623.36	461.75
GLOWZ17X	1,847	450	3,509.30	2,456.51	877.33	614.13	2,493.45	1,847.00	623.36	461.75
GLOWH18X	1,847	450	3,509.30	2,456.51	877.33	614.13	2,493.45	1,847.00	623.36	461.75
GUNKUL Futures										
GUNKULM17X	350	75	665.00	465.50	166.25	116.38	472.50	350.00	118.13	87.50
GUNKULU17X	350	75	665.00	465.50	166.25	116.38	472.50	350.00	118.13	87.50
GUNKULZ17X	350	75	665.00	465.50	166.25	116.38	472.50	350.00	118.13	87.50
GUNKULH18X	350	75	665.00	465.50	166.25	116.38	472.50	350.00	118.13	87.50
SAWAD Futures										
SAWADM17X	1,872	450	3,556.80	2,489.76	889.20	622.44	2,527.20	1,872.00	631.80	468.00
SAWADU17X	1,872	450	3,556.80	2,489.76	889.20	622.44	2,527.20	1,872.00	631.80	468.00
SAWADZ17X	1,872	450	3,556.80	2,489.76	889.20	622.44	2,527.20	1,872.00	631.80	468.00
SAWADH18X	1,872	450	3,556.80	2,489.76	889.20	622.44	2,527.20	1,872.00	631.80	468.00