

Margin Level for Futures Contracts

Effective date July 25,2017



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	7,400	1,850	14,060.00	9,842.00	3,515.00	2,460.50	9,990.00	7,400.00	2,497.50	1,850.00
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	3,000	750	5,700.00	3,990.00	1,425.00	997.50	4,050.00	3,000.00	1,012.50	750.00
FOOD	2,300	575	4,370.00	3,059.00	1,092.50	764.75	3,105.00	2,300.00	776.25	575.00
ICT	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
SET50 Futures	2,000	500	3,800.00	2,660.00	950.00	665.00	2,700.00	2,000.00	675.00	500.00
Metal Market										
50 Baht Gold	16,000	4,000	30,400.00	21,280.00	7,600.00	5,320.00	21,600.00	16,000.00	5,400.00	4,000.00
10 Baht Gold	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
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	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
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	240	60	456.00	319.20	114.00	79.80	324.00	240.00	81.00	60.00

ADVANC	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
AMATA	920	230	1,748.00	1,223.60	437.00	305.90	1,242.00	920.00	310.50	230.00
AOT (H18 onwards)	1,100	275	2,090.00	1,463.00	522.50	365.75	1,485.00	1,100.00	371.25	275.00
AP	320	80	608.00	425.60	152.00	106.40	432.00	320.00	108.00	80.00
BA	560	140	1,064.00	744.80	266.00	186.20	756.00	560.00	189.00	140.00
BANPU	720	180	1,368	957.60	342.00	239.40	972.00	720.00	243.00	180.00
BAY	960	240	1,824.00	1,276.80	456.00	319.20	1,296.00	960.00	324.00	240.00
BBL	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
BCH	700	175	1,330.00	931.00	332.50	232.75	945.00	700.00	236.25	175.00
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	600	150	1,140.00	798.00	285.00	199.50	810.00	600.00	202.50	150.00
BEAUTY	600	150	1,140.00	798.00	285.00	199.50	810.00	600.00	202.50	150.00
BEC	1,600	400	3,040.00	2,128.00	760.00	532.00	2,160.00	1,600.00	540.00	400.00
BEM	220	55.00	418.00	292.60	104.50	73.15	297.00	220.00	74.25	55.00
BH	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
BJC	1,900	475	3,610.00	2,527.00	902.50	631.75	2,565.00	1,900.00	641.25	475.00
BLA	1,900	475	3,610.00	2,527.00	902.50	631.75	2,565.00	1,900.00	641.25	475.00
BLAND	60	15	114.00	79.80	28.50	19.95	81.00	60.00	20.25	15.00
BTS	240	60	456.00	319.20	114.00	79.80	324.00	240.00	81.00	60.00
CBG	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
CENDEL	1,300	325	2,470.00	1,729.00	617.50	432.25	1,755.00	1,300.00	438.75	325.00
CHG	120	30	228.00	159.60	57.00	39.90	162.00	120.00	40.50	30.00
CK	840	210	1,596.00	1,117.20	399.00	279.30	1,134.00	840.00	283.50	210.00
CKP	120	30	228.00	159.60	57.00	39.90	162.00	120.00	40.50	30.00
CPALL	1,300	325	2,470.00	1,729.00	617.50	432.25	1,755.00	1,300.00	438.75	325.00
CPF	940	235	1,786.00	1,250.20	446.50	312.55	1,269.00	940.00	317.25	235.00
CPN	2,300	575	4,370.00	3,059.00	1,092.50	764.75	3,105.00	2,300.00	776.25	575.00
DELTA	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
DTAC	2,400	600	4,560.00	3,192.00	1,140.00	798.00	3,240.00	2,400.00	810.00	600.00
EARTH	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
EGCO	7,000	1,750	13,300.00	9,310.00	3,325.00	2,327.50	9,450.00	7,000.00	2,362.50	1,750.00
EPG	400	100	760.00	532.00	190.00	133.00	540.00	400.00	135.00	100.00
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)	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	1,600	400	3,040.00	2,128.00	760.00	532.00	2,160.00	1,600.00	540.00	400.00
GUNKUL (M18 onwards)	240	60	456.00	319.20	114.00	79.80	324.00	240.00	81.00	60.00
HANA	2,400	600	4,560.00	3,192.00	1,140.00	798.00	3,240.00	2,400.00	810.00	600.00
HMPRO	240	60	456.00	319.20	114.00	79.80	324.00	240.00	81.00	60.00
ICHI	340	85	646.00	452.20	161.50	113.05	459.00	340.00	114.75	85.00
INTUCH	1,600	400	3,040.00	2,128.00	760.00	532.00	2,160.00	1,600.00	540.00	400.00
IRPC	220	55	418.00	292.60	104.50	73.15	297.00	220.00	74.25	55.00
ITD	120	30	228.00	159.60	57.00	39.90	162.00	120.00	40.50	30.00
IVL	1,400	350	2,660.00	1,862.00	665.00	465.50	1,890.00	1,400.00	472.50	350.00
JAS	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00
KBANK	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
KCE	4,400	1,100	8,360.00	5,852.00	2,090.00	1,463.00	5,940.00	4,400.00	1,485.00	1,100.00
KKP	2,800	700	5,320.00	3,724.00	1,330.00	931.00	3,780.00	2,800.00	945.00	700.00
KTB	540	135	1,026.00	718.20	256.50	179.55	729.00	540.00	182.25	135.00
KTC	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
LH	360	90	684.00	478.80	171.00	119.70	486.00	360.00	121.50	90.00
LPN	840	210	1,596.00	1,117.20	399.00	279.30	1,134.00	840.00	283.50	210.00
MAJOR	1,200	300	2,280.00	1,596.00	570.00	399.00	1,620.00	1,200.00	405.00	300.00
MINT	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00
MTLS	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00
PLANB	360	90	684.00	478.80	171.00	119.70	486.00	360.00	121.50	90.00
PSH	760	190	1,444	1,010.80	361.00	252.70	1,026.00	760.00	256.50	190.00
PTG	1,700	425	3,230	2,261.00	807.50	565.25	2,295.00	1,700.00	573.75	425.00
PTT	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
PTTEP	2,800	700	5,320.00	3,724.00	1,330.00	931.00	3,780.00	2,800.00	945.00	700.00
PTTGC	1,700	425	3,230.00	2,261.00	807.50	565.25	2,295.00	1,700.00	573.75	425.00
QH	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00
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	1,900	475	3,610.00	2,527.00	902.50	631.75	2,565.00	1,900.00	641.25	475.00
S	240	60	456.00	319.20	114.00	79.80	324.00	240.00	81.00	60.00
SAMART	1,100	275	2,090.00	1,463.00	522.50	365.75	1,485.00	1,100.00	371.25	275.00
SAWAD (M18 onwards)	2,400	600	4,560.00	3,192.00	1,140.00	798.00	3,240.00	2,400.00	810.00	600.00
SCB	2,400	600	4,560.00	3,192.00	1,140.00	798.00	3,240.00	2,400.00	810.00	600.00
SCC	9,000	2,250	17,100.00	11,970.00	4,275.00	2,992.50	12,150.00	9,000.00	3,037.50	2,250.00

SIRI	120	30	228.00	159.60	57.00	39.90	162.00	120.00	40.50	30.00
SPALI	1,000	250	1,900.00	1,330.00	475.00	332.50	1,350.00	1,000.00	337.50	250.00
SPCG	460	115	874.00	611.80	218.50	152.95	621.00	460.00	155.25	115.00
STA	1,500	375	2,850.00	1,995.00	712.50	498.75	2,025.00	1,500.00	506.25	375.00
STEC	1,100	275	2,090.00	1,463.00	522.50	365.75	1,485.00	1,100.00	371.25	275.00
STPI	320	80	608.00	425.60	152.00	106.40	432.00	320.00	108.00	80.00
TASCO	1,300	325	2,470.00	1,729.00	617.50	432.25	1,755.00	1,300.00	438.75	325.00
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	1,400	350	2,660.00	1,862.00	665.00	465.50	1,890.00	1,400.00	472.50	350.00
THCOM	840	210	1,596.00	1,117.20	399.00	279.30	1,134.00	840.00	283.50	210.00
TISCO	3,300	825	6,270.00	4,389.00	1,567.50	1,097.25	4,455.00	3,300.00	1,113.75	825.00
TMB	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00
TOP	2,100	525	3,990.00	2,793.00	997.50	698.25	2,835.00	2,100.00	708.75	525.00
TPIPL	80	20	152.00	106.40	38.00	26.60	108.00	80.00	27.00	20.00
TRUE	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00
TTA	280	70	532.00	372.40	133.00	93.10	378.00	280.00	94.50	70.00
TTCL	700	175	1,330.00	931.00	332.50	232.75	945.00	700.00	236.25	175.00
TTW	240	60	456.00	319.20	114.00	79.80	324.00	240.00	81.00	60.00
TU	640	160	1,216.00	851.20	304.00	212.80	864.00	640.00	216.00	160.00
TVO	1,500	375	2,850.00	1,995.00	712.50	498.75	2,025.00	1,500.00	506.25	375.00
UNIQ	700	175	1,330.00	931.00	332.50	232.75	945.00	700.00	236.25	175.00
VGI	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00
VNG	400	100	760.00	532.00	190.00	133.00	540.00	400.00	135.00	100.00
WHA	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00

**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
AOT Futures										
AOTU17X	11,000	275	20,900.00	14,630.00	5,225.00	3,657.50	14,850.00	11,000.00	3,712.50	2,750.00
AOTZ17X	11,000	275	20,900.00	14,630.00	5,225.00	3,657.50	14,850.00	11,000.00	3,712.50	2,750.00
GLOBAL Futures										
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										
GLOWU17X	2,873	700	5,458.70	3,821.09	1,364.68	955.27	3,878.55	2,873.00	969.64	718.25
GLOWZ17X	2,873	700	5,458.70	3,821.09	1,364.68	955.27	3,878.55	2,873.00	969.64	718.25
GLOWH18X	2,873	700	5,458.70	3,821.09	1,364.68	955.27	3,878.55	2,873.00	969.64	718.25
GUNKUL Futures										
GUNKULU17X	280	60	532.00	372.40	133.00	93.10	378.00	280.00	94.50	70.00
GUNKULZ17X	280	60	532.00	372.40	133.00	93.10	378.00	280.00	94.50	70.00
GUNKULH18X	280	60	532.00	372.40	133.00	93.10	378.00	280.00	94.50	70.00
SAWAD Futures										
SAWADU17X	2,496	600	4,742.40	3,319.68	1,185.60	829.92	3,369.60	2,496.00	842.40	624.00
SAWADZ17X	2,496	600	4,742.40	3,319.68	1,185.60	829.92	3,369.60	2,496.00	842.40	624.00
SAWADH18X	2,496	600	4,742.40	3,319.68	1,185.60	829.92	3,369.60	2,496.00	842.40	624.00