

Margin Level for Futures Contracts

Effective date September 4, 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	7,900	1,975	15,010.00	10,507.00	3,752.50	2,626.75	10,665.00	7,900.00	2,666.25	1,975.00
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	2,800	700	5,320.00	3,724.00	1,330.00	931.00	3,780.00	2,800.00	945.00	700.00
FOOD	1,900	475	3,610.00	2,527.00	902.50	631.75	2,565.00	1,900.00	641.25	475.00
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	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00
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	240	60	456.00	319.20	114.00	79.80	324.00	240.00	81.00	60.00
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	22,000	26,000	41,800	29,260	10,450	7,315	29,700	22,000	7,425	5,500
RSS3D (Spot Month Margin LTD - 10)	70,000	17,500	133,000	93,100	33,250	23,275	94,500	70,000	23,625	17,500
บริษัทไม่ให้บริการส่งมอบสินค้า และจะทำการปิดสถานะสัญญาให้โดยอัตโนมัติก่อนวันซื้อขายสุดท้าย										
Stock Market										
AAV	240	60	456.00	319.20	114.00	79.80	324.00	240.00	81.00	60.00

ADVANC	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
AMATA	800	200	1,520.00	1,064.00	380.00	266.00	1,080.00	800.00	270.00	200.00
AOT (H18 onwards)	1,400	350	2,660.00	1,862.00	665.00	465.50	1,890.00	1,400.00	472.50	350.00
AP	320	80	608.00	425.60	152.00	106.40	432.00	320.00	108.00	80.00
BA	640	160	1,216.00	851.20	304.00	212.80	864.00	640.00	216.00	160.00
BANPU	660	165	1,254	877.80	313.50	219.45	891.00	660.00	222.75	165.00
BAY	1,000	250	1,900.00	1,330.00	475.00	332.50	1,350.00	1,000.00	337.50	250.00
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	1,300	325	2,470.00	1,729.00	617.50	432.25	1,755.00	1,300.00	438.75	325.00
BDMS	560	140	1,064.00	744.80	266.00	186.20	756.00	560.00	189.00	140.00
BEAUTY	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
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	1,600	400	3,040.00	2,128.00	760.00	532.00	2,160.00	1,600.00	540.00	400.00
BLAND	40	10	76.00	53.20	19.00	13.30	54.00	40.00	13.50	10.00
BTS	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00
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	800	200	1,520.00	1,064.00	380.00	266.00	1,080.00	800.00	270.00	200.00
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	940	235	1,786.00	1,250.20	446.50	312.55	1,269.00	940.00	317.25	235.00
CPN	2,500	625	4,750.00	3,325.00	1,187.50	831.25	3,375.00	2,500.00	843.75	625.00
DELTA	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
DTAC	2,700	675	5,130.00	3,591.00	1,282.50	897.75	3,645.00	2,700.00	911.25	675.00
EARTH	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00
EGCO	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
EPG	480	120	912.00	638.40	228.00	159.60	648.00	480.00	162.00	120.00
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	1,700	425	3,230.00	2,261.00	807.50	565.25	2,295.00	1,700.00	573.75	425.00
GUNKUL (M18 onwards)	240	60	456.00	319.20	114.00	79.80	324.00	240.00	81.00	60.00
HANA	2,600	650	4,940.00	3,458.00	1,235.00	864.50	3,510.00	2,600.00	877.50	650.00
HMPRO	320	80	608.00	425.60	152.00	106.40	432.00	320.00	108.00	80.00
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	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00
ITD	140	35	266.00	186.20	66.50	46.55	189.00	140.00	47.25	35.00
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	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00
KBANK	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
KCE	5,700	1,425	10,830.00	7,581.00	2,707.50	1,895.25	7,695.00	5,700.00	1,923.75	1,425.00
KKP	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
KTB	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
KTC	6,600	1,650	12,540.00	8,778.00	3,135.00	2,194.50	8,910.00	6,600.00	2,227.50	1,650.00
LH	440	110	836.00	585.20	209.00	146.30	594.00	440.00	148.50	110.00
LPN	660	165	1,254.00	877.80	313.50	219.45	891.00	660.00	222.75	165.00
MAJOR	1,100	275	2,090.00	1,463.00	522.50	365.75	1,485.00	1,100.00	371.25	275.00
MINT	1,500	375	2,850.00	1,995.00	712.50	498.75	2,025.00	1,500.00	506.25	375.00
MTLS	1,600	400	3,040.00	2,128.00	760.00	532.00	2,160.00	1,600.00	540.00	400.00
PLANB	320	80	608.00	425.60	152.00	106.40	432.00	320.00	108.00	80.00
PSH	820	205	1,558	1,090.60	389.50	272.65	1,107.00	820.00	276.75	205.00
PTG	1,500	375	2,850	1,995.00	712.50	498.75	2,025.00	1,500.00	506.25	375.00
PTT	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
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	1,600	400	3,040.00	2,128.00	760.00	532.00	2,160.00	1,600.00	540.00	400.00
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	320	80	608.00	425.60	152.00	106.40	432.00	320.00	108.00	80.00
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)	2,200	550	4,180.00	2,926.00	1,045.00	731.50	2,970.00	2,200.00	742.50	550.00
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	9,300	2,325	17,670.00	12,369.00	4,417.50	3,092.25	12,555.00	9,300.00	3,138.75	2,325.00

SIRI	120	30	228.00	159.60	57.00	39.90	162.00	120.00	40.50	30.00
SPALI	1,500	375	2,850.00	1,995.00	712.50	498.75	2,025.00	1,500.00	506.25	375.00
SPCG	480	120	912.00	638.40	228.00	159.60	648.00	480.00	162.00	120.00
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	1,200	300	2,280.00	1,596.00	570.00	399.00	1,620.00	1,200.00	405.00	300.00
STPI	440	110	836.00	585.20	209.00	146.30	594.00	440.00	148.50	110.00
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	740	185	1,406.00	984.20	351.50	246.05	999.00	740.00	249.75	185.00
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	2,500	625	4,750.00	3,325.00	1,187.50	831.25	3,375.00	2,500.00	843.75	625.00
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	860	215	1,634.00	1,143.80	408.50	285.95	1,161.00	860.00	290.25	215.00
TTW	320	80	608.00	425.60	152.00	106.40	432.00	320.00	108.00	80.00
TU	620	155	1,178.00	824.60	294.50	206.15	837.00	620.00	209.25	155.00
TVO	1,300	325	2,470.00	1,729.00	617.50	432.25	1,755.00	1,300.00	438.75	325.00
UNIQ	700	175	1,330.00	931.00	332.50	232.75	945.00	700.00	236.25	175.00
VGI	260	65	494.00	345.80	123.50	86.45	351.00	260.00	87.75	65.00
VNG	400	100	760.00	532.00	190.00	133.00	540.00	400.00	135.00	100.00
WHA	140	35	266.00	186.20	66.50	46.55	189.00	140.00	47.25	35.00

**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	14,000	350	26,600.00	18,620.00	6,650.00	4,655.00	18,900.00	14,000.00	4,725.00	3,500.00
AOTZ17X	14,000	350	26,600.00	18,620.00	6,650.00	4,655.00	18,900.00	14,000.00	4,725.00	3,500.00
GLOBAL Futures										
GLOBALU17X	672	200	1,276.80	893.76	319.20	223.44	907.20	672.00	226.80	168.00
GLOBALZ17X	672	200	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	2,288	550	4,347.20	3,043.04	1,086.80	760.76	3,088.80	2,288.00	772.20	572.00
SAWADZ17X	2,288	550	4,347.20	3,043.04	1,086.80	760.76	3,088.80	2,288.00	772.20	572.00
SAWADH18X	2,288	550	4,347.20	3,043.04	1,086.80	760.76	3,088.80	2,288.00	772.20	572.00