

## Margin Level for Futures Contracts

According to Futures Industry Club (FI Club), minimum margin rate for each customer type will be calculated using the table below:

Client Type	Initial Margin Multiplier	Maintenance Margin Multiplier
Individual Investor	1.90	1.33
Institutional Investor	1.35	1.00

Effective date: **April 30, 2012**

Unit : Baht / Contract

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
<b>Index Market</b>										
SET50 Index Futures	25,000	6,250	47,500.00	33,250.00	11,875.00	8,312.50	33,750.00	25,000.00	8,437.50	6,250.00
<b>Metal Market</b>										
50 Baht Gold Futures	35,000	8,750	66,500.00	46,550.00	16,625.00	11,637.50	47,250.00	35,000.00	11,812.50	8,750.00
10 Baht Gold Futures	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
Silver Futures	5,600	1,400	10,640.00	7,448.00	2,660.00	1,862.00	7,560.00	5,600.00	1,890.00	1,400.00
<b>Energy Market</b>										
Brent Crude Oil	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
<b>Interest Rate Market</b>										
5Y Government Bond Futures	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
6M THBFIX	3,800		7,220.00	5,054.00			5,130.00	3,800.00		
3M BIBOR	400		760.00	532.00			540.00	400.00		
<b>Stock Futures</b>										
- BAY	2,800	700	5,320.00	3,724.00	1,330.00	931.00	3,780.00	2,800.00	945.00	700.00
- BBL	6,800	1,700	12,920.00	9,044.00	3,230.00	2,261.00	9,180.00	6,800.00	2,295.00	1,700.00
- KBANK	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
- KTB	700	175	1,330.00	931.00	332.50	232.75	945.00	700.00	236.25	175.00
- SCB	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
- TCAP	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00
- TMB	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00
- SCC	14,000	3,500	26,600.00	18,620.00	6,650.00	4,655.00	18,900.00	14,000.00	4,725.00	3,500.00
- BANPU (For series H13 onwards)	31,838	7,960	60,492.20	42,344.54	15,123.05	10,586.14	42,981.30	31,838.00	10,745.33	7,959.50
- PTT	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
- PTTEP	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
- IRPC	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00
- TOP	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
- ADVANC	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
- DTAC (For series H13 onwards)	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
- TRUE	280	70	532.00	372.40	133.00	93.10	378.00	280.00	94.50	70.00
- LH	340	85	646.00	452.20	161.50	113.05	459.00	340.00	114.75	85.00
- ITD	220	55	418.00	292.60	104.50	73.15	297.00	220.00	74.25	55.00
- QH	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00
- PS	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00
- TTA	800	200	1,520.00	1,064.00	380.00	266.00	1,080.00	800.00	270.00	200.00
- BTS	40	10	76.00	53.20	19.00	13.30	54.00	40.00	13.50	10.00
- THAI	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00
- CPF	1,300	325	2,470.00	1,729.00	617.50	432.25	1,755.00	1,300.00	438.75	325.00
- TUF (For series M13 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
- MINT (For series M13 onwards)	700	175	1,330.00	931.00	332.50	232.75	945.00	700.00	236.25	175.00
- IVL	2,800	700	5,320.00	3,724.00	1,330.00	931.00	3,780.00	2,800.00	945.00	700.00
- CPALL	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 (For series Z12 onwards)	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00
- STA	1,300	325	2,470.00	1,729.00	617.50	432.25	1,755.00	1,300.00	438.75	325.00

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Client Type	Initial Margin Multiplier	Maintenance Margin Multiplier
Individual Investor	1.90	1.33
Institutional Investor	1.35	1.00

**Effective date: March 12, 2012**

Unit : Baht / Contract

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	
<b>Index Market</b>											
SET50 Index Futures	30,000	7,500	57,000.00	39,900.00	14,250.00	9,975.00	40,500.00	30,000.00	10,125.00	7,500.00	
<b>Metal Market</b>											
50 Baht Gold Futures	40,000	10,000	76,000.00	53,200.00	19,000.00	13,300.00	54,000.00	40,000.00	13,500.00	10,000.00	
10 Baht Gold Futures	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	
Silver Futures	5,600	1,400	10,640.00	7,448.00	2,660.00	1,862.00	7,560.00	5,600.00	1,890.00	1,400.00	
<b>Energy Market</b>											
Brent Crude Oil	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	
<b>Interest Rate Market</b>											
5Y Government Bond Futures	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	
6M THBFIX	5,500		10,450.00	7,315.00			7,425.00	5,500.00			
3M BIBOR	1,200		2,280.00	1,596.00			1,620.00	1,200.00			
<b>Stock Futures</b>											
- BAY	2,200	550	4,180.00	2,926.00	1,045.00	731.50	2,970.00	2,200.00	742.50	550.00	
- BBL	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	
- KBANK	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	
- KTB	1,000	250	1,900.00	1,330.00	475.00	332.50	1,350.00	1,000.00	337.50	250.00	
- SCB	5,000	1,250	9,500.00	6,650.00	2,375.00	1,662.50	6,750.00	5,000.00	1,687.50	1,250.00	
- TCAP	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00	
- TMB	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00	
- SCC	18,000	4,500	34,200.00	23,940.00	8,550.00	5,985.00	24,300.00	18,000.00	6,075.00	4,500.00	
- BANPU (For series H13 onwards)	31,838	7,960	60,492.20	42,344.54	15,123.05	10,586.14	42,981.30	31,838.00	10,745.33	7,959.50	
- PTT	15,000	3,750	28,500.00	19,950.00	7,125.00	4,987.50	20,250.00	15,000.00	5,062.50	3,750.00	
- PTTEP	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	
- IRPC	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00	
- TOP	5,000	1,250	9,500.00	6,650.00	2,375.00	1,662.50	6,750.00	5,000.00	1,687.50	1,250.00	
- ADVANC	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	
- DTAC (For series H13 onwards)	2,500	625	4,750.00	3,325.00	1,187.50	831.25	3,375.00	2,500.00	843.75	625.00	
- TRUE (For series M12 onwards)	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00	
- LH	380	95	722.00	505.40	180.50	126.35	513.00	380.00	128.25	95.00	
- ITD	220	55	418.00	292.60	104.50	73.15	297.00	220.00	74.25	55.00	
- QH	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00	
- PS	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00	
- TTA	1,200	300	2,280.00	1,596.00	570.00	399.00	1,620.00	1,200.00	405.00	300.00	
- BTS	20	5	38.00	26.60	9.50	6.65	27.00	20.00	6.75	5.00	
- THAI	2,200	550	4,180.00	2,926.00	1,045.00	731.50	2,970.00	2,200.00	742.50	550.00	
- CPF	1,300	325	2,470.00	1,729.00	617.50	432.25	1,755.00	1,300.00	438.75	325.00	
- TUF	2,000	500	3,800.00	2,660.00	950.00	665.00	2,700.00	2,000.00	675.00	500.00	
- MINT	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00	
- IVL	2,800	700	5,320.00	3,724.00	1,330.00	931.00	3,780.00	2,800.00	945.00	700.00	
- CPALL	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 (For series Z12 onwards)	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00	
- STA	1,700	425	3,230.00	2,261.00	807.50	565.25	2,295.00	1,700.00	573.75	425.00	