

อัตราหลักประกันสัญญาซื้อขายล่วงหน้า  
( Margin Requirement )

As of 11 April 2018

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD			
	IM	MM	FM	IM	MM	FM	
<b>Index Futures</b>							
SET50 Index	11,020.00	7,714.00	3,306.00	2,755.00	1,928.50	826.50	
<b>Metal Futures</b>							
50 Baht Gold	24,700.00	17,290.00	7,410.00	6,175.00	4,322.50	1,852.50	
10 Baht Gold	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50	
<b>Currency Futures</b>							
USD	532.00	372.40	159.60	133.00	93.10	39.90	
<b>Agriculture Futures</b>							
RSS3	26,600.00	18,620.00	7,980.00	26,600.00	18,620.00	7,980.00	
RSS3 Spot Month Margin (LTD-10)	112,100.00	78,470.00	33,630.00	-	-	-	
<b>Sector Futures</b>							
BANK Index	21,280.00	14,896.00	6,384.00	5,320.00	3,724.00	1,596.00	
COMM Index	21,774.00	15,241.80	6,532.20	5,443.50	3,810.45	1,633.05	
ENERGY Index	15,580.00	10,906.00	4,674.00	3,895.00	2,726.50	1,168.50	
FOOD Index	6,764.00	4,734.80	2,029.20	1,691.00	1,183.70	507.30	
↑ ICT Index	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75	
<b>Interest Rate Futures</b>							
↑ 5Y Gov Bond	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00	
3M BIBOR	722.00	505.40	216.60	-	-	-	
<b>Single Stock Futures</b>							
↓ AAV	456.00	319.20	136.80	114.00	79.80	34.20	
↑ ADVANC	11,780.00	8,246.00	3,534.00	2,945.00	2,061.50	883.50	
AMATA	2,964.00	2,074.80	889.20	741.00	518.70	222.30	
AOT	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25	
AP	532.00	372.40	159.60	133.00	93.10	39.90	
BA	1,900.00	1,330.00	570.00	475.00	332.50	142.50	
BANPU	2,622.00	1,835.40	786.60	655.50	458.85	196.65	
↓ BAY	3,876.00	2,713.20	1,162.80	969.00	678.30	290.70	
BBL	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75	
↓ BCH	1,330.00	931.00	399.00	332.50	232.75	99.75	
BCP	2,470.00	1,729.00	741.00	617.50	432.25	185.25	
↑ BDMS	1,634.00	1,143.80	490.20	408.50	285.95	122.55	
↓ BEAUTY	2,318.00	1,622.60	695.40	579.50	405.65	173.85	
BEC	2,090.00	1,463.00	627.00	522.50	365.75	156.75	
BEM	456.00	319.20	136.80	114.00	79.80	34.20	
BH	13,984.00	9,788.80	4,195.20	3,496.00	2,447.20	1,048.80	
↓ BJC	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50	
↓ BLA	3,648.00	2,553.60	1,094.40	912.00	638.40	273.60	
↑ BLAND	98.80	69.16	29.64	24.70	17.29	7.41	
BTS	456.00	319.20	136.80	114.00	79.80	34.20	
↓ CBG	9,690.00	6,783.00	2,907.00	2,422.50	1,695.75	726.75	
CENTEL	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75	
↑ CHG	304.00	212.80	91.20	76.00	53.20	22.80	
↓ CK	1,824.00	1,276.80	547.20	456.00	319.20	136.80	
CKP	418.00	292.60	125.40	104.50	73.15	31.35	
CPALL	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25	
↑ CPF	2,128.00	1,489.60	638.40	532.00	372.40	159.60	
CPN	6,460.00	4,522.00	1,938.00	1,615.00	1,130.50	484.50	
↓ DELTA	7,372.00	5,160.40	2,211.60	1,843.00	1,290.10	552.90	
↓ DTAC	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75	
EARTH	570.00	399.00	171.00	142.50	99.75	42.75	
↓ EGCO	19,570.00	13,699.00	5,871.00	4,892.50	3,424.75	1,467.75	
↓ EPG	1,140.00	798.00	342.00	285.00	199.50	85.50	
↑ GLOBAL	M18X, U18X, Z18X	1,979.80	1,385.86	593.94	494.95	346.47	148.49
	H19 onwards	1,900.00	1,330.00	570.00	475.00	332.50	142.50
↑ GLOW		6,270.00	4,389.00	1,881.00	1,567.50	1,097.25	470.25
↓ GPSC		10,640.00	7,448.00	3,192.00	2,660.00	1,862.00	798.00

IM = Initial Margin MM = Maintenance Margin FM = Force Close Margin

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(Margin Requirement)

As of 11 April 2018

Unit : Baht / Contract

Single Stock Futures	OUTRIGHT			SPREAD			
	IM	MM	FM	IM	MM	FM	
↑ GUNKUL	418.00	292.60	125.40	104.50	73.15	31.35	
↑ HANA	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75	
HMPRO	1,064.00	744.80	319.20	266.00	186.20	79.80	
↓ ICHI	1,520.00	1,064.00	456.00	380.00	266.00	114.00	
↑ INTUCH	3,230.00	2,261.00	969.00	807.50	565.25	242.25	
↑ IRPC	608.00	425.60	182.40	152.00	106.40	45.60	
ITD	342.00	239.40	102.60	85.50	59.85	25.65	
IVL	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25	
JAS	608.00	425.60	182.40	152.00	106.40	45.60	
KBANK	11,590.00	8,113.00	3,477.00	2,897.50	2,028.25	869.25	
↓ KCE	9,120.00	6,384.00	2,736.00	2,280.00	1,596.00	684.00	
↓ KKP	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00	
KTB	1,026.00	718.20	307.80	256.50	179.55	76.95	
↓ KTC	42,560.00	29,792.00	12,768.00	10,640.00	7,448.00	3,192.00	
LH	988.00	691.60	296.40	247.00	172.90	74.10	
↓ LPN	1,064.00	744.80	319.20	266.00	186.20	79.80	
↓ MAJOR	2,090.00	1,463.00	627.00	522.50	365.75	156.75	
MINT	3,686.00	2,580.20	1,105.80	921.50	645.05	276.45	
↑ MTLS	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00	
PLANB	684.00	478.80	205.20	171.00	119.70	51.30	
↓ PSH	1,444.00	1,010.80	433.20	361.00	252.70	108.30	
↓ PTG	2,090.00	1,463.00	627.00	522.50	365.75	156.75	
PTT	51,376.00	35,963.20	15,412.80	12,844.00	8,990.80	3,853.20	
↓ PTTEP	7,030.00	4,921.00	2,109.00	1,757.50	1,230.25	527.25	
↑ PTTGC	7,410.00	5,187.00	2,223.00	1,852.50	1,296.75	555.75	
↓ QH	190.00	133.00	57.00	47.50	33.25	14.25	
RATCH	3,040.00	2,128.00	912.00	760.00	532.00	228.00	
ROBINS	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75	
↓ S	342.00	239.40	102.60	85.50	59.85	25.65	
SAMART	1,140.00	798.00	342.00	285.00	199.50	85.50	
↓ SAWAD	6,802.00	4,761.40	2,040.60	1,700.50	1,190.35	510.15	
SCB	7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00	
↑ SCC	22,040.00	15,428.00	6,612.00	5,510.00	3,857.00	1,653.00	
SIRI	190.00	133.00	57.00	47.50	33.25	14.25	
↑ SPALI	2,470.00	1,729.00	741.00	617.50	432.25	185.25	
↓ SPCG	1,900.00	1,330.00	570.00	475.00	332.50	142.50	
↓ STA	M18X	1,459.20	1,021.44	437.76	364.86	255.40	109.46
	U18 onwards	1,406.00	984.20	421.80	351.50	246.05	105.45
STEC	2,964.00	2,074.80	889.20	741.00	518.70	222.30	
STPI	950.00	665.00	285.00	237.50	166.25	71.25	
↓ TASCO	1,596.00	1,117.20	478.80	399.00	279.30	119.70	
↑ TCAP	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25	
↑ THAI	1,520.00	1,064.00	456.00	380.00	266.00	114.00	
↓ THCOM	1,710.00	1,197.00	513.00	427.50	299.25	128.25	
↓ TISCO	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50	
TMB	190.00	133.00	57.00	47.50	33.25	14.25	
↓ TOP	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75	
TPIPL	228.00	159.60	68.40	57.00	39.90	17.10	
↑ TRUE	646.00	452.20	193.80	161.50	113.05	48.45	
↑ TTA	608.00	425.60	182.40	152.00	106.40	45.60	
↓ TTCL	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00	
TTW	836.00	585.20	250.80	209.00	146.30	62.70	
TU	1,824.00	1,276.80	547.20	456.00	319.20	136.80	
↑ TVO	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50	
UNIQ	1,824.00	1,276.80	547.20	456.00	319.20	136.80	
↓ VGI	608.00	425.60	182.40	152.00	106.40	45.60	
VNG	950.00	665.00	285.00	237.50	166.25	71.25	
WHA	380.00	266.00	114.00	95.00	66.50	28.50	

## Inter-Commodity Spread Credit

As of 11 April 2018

Combined Commodity	Delta Ratio	Discount Rate
ENERG : SET50	1 : 1	80%
ADVANC : INTUCH	1 : 4	50%
CPN : LPN	1 : 8	40%
BANPU : CKP	1 : 5	40%
BDMS : CHG	1 : 12	30%
CK : ITD	1 : 7	60%
UNIQ : ITD	1 : 4	50%

หมายเหตุ : Market Side ของทุกคู่เป็นแบบ A:B ยกเว้น BDMS คู่กับ CHG  
ที่เป็นแบบ A:A