

อัตราหลักประกันสัญญาซื้อขายล่วงหน้า
(Margin Requirement)

As of 14 February 2018

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD			
	IM	MM	FM	IM	MM	FM	
Index Futures							
↑ SET50 Index	11,020.00	7,714.00	3,306.00	2,755.00	1,928.50	826.50	
Metal Futures							
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	
Currency Futures							
USD	456.00	319.20	136.80	114.00	79.80	34.20	
Agriculture Futures							
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	-	-	-	
Sector Futures							
↑ BANK Index	23,940.00	16,758.00	7,182.00	5,985.00	4,189.50	1,795.50	
COMM Index	14,326.00	10,028.20	4,297.80	3,581.50	2,507.05	1,074.45	
↑ ENERGY Index	11,780.00	8,246.00	3,534.00	2,945.00	2,061.50	883.50	
FOOD Index	4,978.00	3,484.60	1,493.40	1,244.50	871.15	373.35	
ICT Index	7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00	
Interest Rate Futures							
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	-	-	-	
Single Stock Futures							
AAV	532.00	372.40	159.60	133.00	93.10	39.90	
ADVANC	10,070.00	7,049.00	3,021.00	2,517.50	1,762.25	755.25	
↑ AMATA	3,230.00	2,261.00	969.00	807.50	565.25	242.25	
AOT	5,434.00	3,803.80	1,630.20	1,358.50	950.95	407.55	
AP	684.00	478.80	205.20	171.00	119.70	51.30	
↑ BA	1,900.00	1,330.00	570.00	475.00	332.50	142.50	
↑ BANPU	2,508.00	1,755.60	752.40	627.00	438.90	188.10	
↑ BAY	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50	
↑ BBL	10,260.00	7,182.00	3,078.00	2,565.00	1,795.50	769.50	
BCH	1,254.00	877.80	376.20	313.50	219.45	94.05	
BCP	2,660.00	1,862.00	798.00	665.00	465.50	199.50	
BDMS	1,520.00	1,064.00	456.00	380.00	266.00	114.00	
BEAUTY	2,888.00	2,021.60	866.40	722.00	505.40	216.60	
BEC	1,596.00	1,117.20	478.80	399.00	279.30	119.70	
BEM	380.00	266.00	114.00	95.00	66.50	28.50	
↑ BH	13,984.00	9,788.80	4,195.20	3,496.00	2,447.20	1,048.80	
BJC	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25	
BLA	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75	
BLAND	76.00	53.20	22.80	19.00	13.30	5.70	
BTS	380.00	266.00	114.00	95.00	66.50	28.50	
CBG	11,400.00	7,980.00	3,420.00	2,850.00	1,995.00	855.00	
CENTEL	6,460.00	4,522.00	1,938.00	1,615.00	1,130.50	484.50	
CHG	288.80	202.16	86.64	72.20	50.54	21.66	
CK	1,406.00	984.20	421.80	351.50	246.05	105.45	
↑ 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	1,900.00	1,330.00	570.00	475.00	332.50	142.50	
CPN	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50	
DELTA	7,220.00	5,054.00	2,166.00	1,805.00	1,263.50	541.50	
DTAC	7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00	
EARTH	570.00	399.00	171.00	142.50	99.75	42.75	
↑ EGCO	11,400.00	7,980.00	3,420.00	2,850.00	1,995.00	855.00	
↑ EPG	912.00	638.40	273.60	228.00	159.60	68.40	
GLOBAL	1,634.00	1,143.80	490.20	408.50	285.95	122.55	
GLOW	H18X	4,873.50	3,411.45	1,462.05	1,218.38	852.86	365.51
	M18 onwards	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
GPSC	11,780.00	8,246.00	3,534.00	2,945.00	2,061.50	883.50	

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

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As of 14 February 2018

Unit : Baht / Contract

Single Stock Futures		OUTRIGHT			SPREAD		
		IM	MM	FM	IM	MM	FM
GUNKUL	H18X	399.00	279.30	119.70	99.78	69.84	29.93
	M18 onwards	342.00	239.40	102.60	85.50	59.85	25.65
HANA		4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
↑ HMPRO		1,520.00	1,064.00	456.00	380.00	266.00	114.00
ICHI		1,406.00	984.20	421.80	351.50	246.05	105.45
INTUCH		3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
IRPC		532.00	372.40	159.60	133.00	93.10	39.90
ITD		250.80	175.56	75.24	62.70	43.89	18.81
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		12,730.00	8,911.00	3,819.00	3,182.50	2,227.75	954.75
KCE		9,424.00	6,596.80	2,827.20	2,356.00	1,649.20	706.80
↑ KKP		6,688.00	4,681.60	2,006.40	1,672.00	1,170.40	501.60
↑ KTB		836.00	585.20	250.80	209.00	146.30	62.70
↑ KTC		23,560.00	16,492.00	7,068.00	5,890.00	4,123.00	1,767.00
↑ LH		988.00	691.60	296.40	247.00	172.90	74.10
LPN		1,140.00	798.00	342.00	285.00	199.50	85.50
MAJOR		2,280.00	1,596.00	684.00	570.00	399.00	171.00
MINT		3,686.00	2,580.20	1,105.80	921.50	645.05	276.45
↑ MTLN		4,028.00	2,819.60	1,208.40	1,007.00	704.90	302.10
↑ PLANB		684.00	478.80	205.20	171.00	119.70	51.30
PSH		1,748.00	1,223.60	524.40	437.00	305.90	131.10
PTG		2,508.00	1,755.60	752.40	627.00	438.90	188.10
PTT		23,940.00	16,758.00	7,182.00	5,985.00	4,189.50	1,795.50
PTTEP		7,220.00	5,054.00	2,166.00	1,805.00	1,263.50	541.50
↑ PTTGC		7,410.00	5,187.00	2,223.00	1,852.50	1,296.75	555.75
↑ QH		266.00	186.20	79.80	66.50	46.55	19.95
RATCH		3,458.00	2,420.60	1,037.40	864.50	605.15	259.35
ROBINS		6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75
S		228.00	159.60	68.40	57.00	39.90	17.10
SAMART		1,140.00	798.00	342.00	285.00	199.50	85.50
SAWAD	H18X	7,746.30	5,422.41	2,323.89	1,936.48	1,355.54	580.94
	M18 onwards	7,448.00	5,213.60	2,234.40	1,862.00	1,303.40	558.60
SCB		8,626.00	6,038.20	2,587.80	2,156.50	1,509.55	646.95
SCC		17,100.00	11,970.00	5,130.00	4,275.00	2,992.50	1,282.50
SIRI		190.00	133.00	57.00	47.50	33.25	14.25
SPALI		1,900.00	1,330.00	570.00	475.00	332.50	142.50
↑ SPCG		3,230.00	2,261.00	969.00	807.50	565.25	242.25
↑ STA	H18X	2,169.80	1,518.86	650.94	542.36	379.65	162.71
	M18 onwards	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↑ STEC		2,964.00	2,074.80	889.20	741.00	518.70	222.30
↑ STPI		1,140.00	798.00	342.00	285.00	199.50	85.50
↑ TASCO		1,710.00	1,197.00	513.00	427.50	299.25	128.25
TCAP		4,674.00	3,271.80	1,402.20	1,168.50	817.95	350.55
THAI		1,216.00	851.20	364.80	304.00	212.80	91.20
THCOM		1,824.00	1,276.80	547.20	456.00	319.20	136.80
TISCO		7,220.00	5,054.00	2,166.00	1,805.00	1,263.50	541.50
TMB		228.00	159.60	68.40	57.00	39.90	17.10
TOP		9,462.00	6,623.40	2,838.60	2,365.50	1,655.85	709.65
TPIPL		152.00	106.40	45.60	38.00	26.60	11.40
TRUE		570.00	399.00	171.00	142.50	99.75	42.75
TTA		684.00	478.80	205.20	171.00	119.70	51.30
TTCL		2,280.00	1,596.00	684.00	570.00	399.00	171.00
↑ TTW		1,102.00	771.40	330.60	275.50	192.85	82.65
TU		1,634.00	1,143.80	490.20	408.50	285.95	122.55
↑ TVO		3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
UNIQ		1,634.00	1,143.80	490.20	408.50	285.95	122.55
VGI		646.00	452.20	193.80	161.50	113.05	48.45
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

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

Inter-Commodity Spread Credit

As of 14 February 2018

Combined Commodity	Delta Ratio	Discount Rate
ENERG : SET50	1 : 1	80%
SET50 : ICT	1 : 1	50%
LPN : QH	1 : 4	50%
PTT : PTTEP	1 : 4	70%
PTT : BANPU	1 : 22	50%
TOP : IRPC	1 : 14	50%
SCC : TASCO	1 : 22	30%
BBL : SCB	1 : 1	50%
TISCO : KKP	1 : 1	50%
PTTGC : IVL	1 : 2	50%
STEC : UNIQ	1 : 2	70%
CK : UNIQ	1 : 2	60%
STEC : ITD	1 : 6	60%
CK : STEC	1 : 1	50%
UNIQ ITD	1 4	50%

หมายเหตุ : Market Side ของทุกคู่เป็นแบบ A:B