

อัตราหลักประกันสัญญาซื้อขายล่วงหน้า  
(Margin Requirement)

As of 16 July 2018

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
<b>Index Futures</b>						
↑ SET50 Index	11,970.00	8,379.00	3,591.00	2,992.50	2,094.75	897.75
<b>Metal Futures</b>						
50 Baht Gold	22,800.00	15,960.00	6,840.00	5,700.00	3,990.00	1,710.00
10 Baht Gold	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
<b>Currency Futures</b>						
USD	570.00	399.00	171.00	142.50	99.75	42.75
<b>Agriculture Futures</b>						
↓ RSS3	22,800.00	15,960.00	6,840.00	22,800.00	15,960.00	6,840.00
RSS3 Spot Month Margin (LTD-10)	112,100.00	78,470.00	33,630.00	-	-	-
<b>Sector Futures</b>						
↑ BANK Index	30,590.00	21,413.00	9,177.00	7,647.50	5,353.25	2,294.25
COMM Index	20,140.00	14,098.00	6,042.00	5,035.00	3,524.50	1,510.50
ENERGY Index	20,330.00	14,231.00	6,099.00	5,082.50	3,557.75	1,524.75
↑ FOOD Index	5,168.00	3,617.60	1,550.40	1,292.00	904.40	387.60
ICT Index	9,310.00	6,517.00	2,793.00	2,327.50	1,629.25	698.25
<b>Interest Rate Futures</b>						
↑ 5Y Gov Bond	7,030.00	4,921.00	2,109.00	1,757.50	1,230.25	527.25
3M BIBOR	646.00	452.20	193.80	-	-	-
<b>Single Stock Futures</b>						
AAV	570.00	399.00	171.00	142.50	99.75	42.75
↑ ADVANC	13,072.00	9,150.40	3,921.60	3,268.00	2,287.60	980.40
AMATA	2,660.00	1,862.00	798.00	665.00	465.50	199.50
↓ AOT	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
↑ AP	950.00	665.00	285.00	237.50	166.25	71.25
↑ BA	2,432.00	1,702.40	729.60	608.00	425.60	182.40
↓ BANPU	2,128.00	1,489.60	638.40	532.00	372.40	159.60
BAY	3,762.00	2,633.40	1,128.60	940.50	658.35	282.15
BBL	10,260.00	7,182.00	3,078.00	2,565.00	1,795.50	769.50
↓ BCH	1,634.00	1,143.80	490.20	408.50	285.95	122.55
BCP	2,660.00	1,862.00	798.00	665.00	465.50	199.50
↑ BDMS	2,280.00	1,596.00	684.00	570.00	399.00	171.00
↑ BEAUTY	4,256.00	2,979.20	1,276.80	1,064.00	744.80	319.20
↓ BEC	2,242.00	1,569.40	672.60	560.50	392.35	168.15
BEM	570.00	399.00	171.00	142.50	99.75	42.75
↑ BH	22,800.00	15,960.00	6,840.00	5,700.00	3,990.00	1,710.00
↑ BJC	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
BLA	2,850.00	1,995.00	855.00	712.50	498.75	213.75
BLAND	114.00	79.80	34.20	28.50	19.95	8.55
BTS	684.00	478.80	205.20	171.00	119.70	51.30
↑ CBG	7,790.00	5,453.00	2,337.00	1,947.50	1,363.25	584.25
↓ CENTEL	6,004.00	4,202.80	1,801.20	1,501.00	1,050.70	450.30
CHG	304.00	212.80	91.20	76.00	53.20	22.80
↑ CK	2,660.00	1,862.00	798.00	665.00	465.50	199.50
↑ CKP	570.00	399.00	171.00	142.50	99.75	42.75
↑ CPALL	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75
CPF	2,128.00	1,489.60	638.40	532.00	372.40	159.60
CPN	7,258.00	5,080.60	2,177.40	1,814.50	1,270.15	544.35
↑ DELTA	9,196.00	6,437.20	2,758.80	2,299.00	1,609.30	689.70
↑ DTAC	7,980.00	5,586.00	2,394.00	1,995.00	1,396.50	598.50
EARTH	570.00	399.00	171.00	142.50	99.75	42.75
↓ EGCO	13,794.00	9,655.80	4,138.20	3,448.50	2,413.95	1,034.55
EPG	950.00	665.00	285.00	237.50	166.25	71.25
↓ GLOBAL	U18X, Z18X	1,782.20	1,247.54	534.66	445.46	311.82
	H19 onwards	1,710.00	1,197.00	513.00	427.50	299.25
↑ GLOW	U18X, Z18X, H19X	8,931.90	6,252.33	2,679.57	2,233.07	1,563.15
	M19 onwards	8,740.00	6,118.00	2,622.00	2,185.00	1,529.50
↓ GPSC	6,270.00	4,389.00	1,881.00	1,567.50	1,097.25	470.25
GUNKUL	380.00	266.00	114.00	95.00	66.50	28.50

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

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Single Stock Futures	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ HANA	4,218.00	2,952.60	1,265.40	1,054.50	738.15	316.35
↑ HMPRO	1,596.00	1,117.20	478.80	399.00	279.30	119.70
↓ ICHI	988.00	691.60	296.40	247.00	172.90	74.10
INTUCH	2,850.00	1,995.00	855.00	712.50	498.75	213.75
↑ IRPC	760.00	532.00	228.00	190.00	133.00	57.00
↑ ITD	494.00	345.80	148.20	123.50	86.45	37.05
IVL	6,156.00	4,309.20	1,846.80	1,539.00	1,077.30	461.70
↑ JAS	988.00	691.60	296.40	247.00	172.90	74.10
↑ KBANK	15,200.00	10,640.00	4,560.00	3,800.00	2,660.00	1,140.00
↓ KCE	U18X, Z18X, H19X	10,336.00	7,235.20	3,100.80	2,584.00	1,808.80
	M19 onwards	5,168.00	3,617.60	1,550.40	1,292.00	904.40
KKP	5,282.00	3,697.40	1,584.60	1,320.50	924.35	396.15
KTB	1,026.00	718.20	307.80	256.50	179.55	76.95
↓ KTC	U18X, Z18X, H19X, M19X	52,820.00	36,974.00	15,846.00	13,205.00	9,243.50
	U19 onwards	5,282.00	3,697.40	1,584.60	1,320.50	924.35
LH	874.00	611.80	262.20	218.50	152.95	65.55
↑ LPN	988.00	691.60	296.40	247.00	172.90	74.10
MAJOR	2,394.00	1,675.80	718.20	598.50	418.95	179.55
MINT	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
MTC	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
PLANB	836.00	585.20	250.80	209.00	146.30	62.70
PSH	1,900.00	1,330.00	570.00	475.00	332.50	142.50
↑ PTG	2,128.00	1,489.60	638.40	532.00	372.40	159.60
↓ PTT	U18X, Z18X, H19X	52,060.00	36,442.00	15,618.00	13,015.00	9,110.50
	M19 onwards	5,206.00	3,644.20	1,561.80	1,301.50	911.05
PTTEP	17,974.00	12,581.80	5,392.20	4,493.50	3,145.45	1,348.05
↑ PTTGC	12,578.00	8,804.60	3,773.40	3,144.50	2,201.15	943.35
QH	304.00	212.80	91.20	76.00	53.20	22.80
↓ RATCH	2,280.00	1,596.00	684.00	570.00	399.00	171.00
ROBINS	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75
↑ S	380.00	266.00	114.00	95.00	66.50	28.50
SAMART	912.00	638.40	273.60	228.00	159.60	68.40
↓ SAWAD	U18X, Z18X, H19X	9,028.80	6,320.16	2,708.64	2,257.20	1,580.04
	M19 onwards	8,550.00	5,985.00	2,565.00	2,137.50	1,496.25
↑ SCB	12,768.00	8,937.60	3,830.40	3,192.00	2,234.40	957.60
↑ SCC	25,080.00	17,556.00	7,524.00	6,270.00	4,389.00	1,881.00
SIRI	152.00	106.40	45.60	38.00	26.60	11.40
SPALI	2,470.00	1,729.00	741.00	617.50	432.25	185.25
SPCG	1,710.00	1,197.00	513.00	427.50	299.25	128.25
↑ STA	1,406.00	984.20	421.80	351.50	246.05	105.45
↑ STEC	3,230.00	2,261.00	969.00	807.50	565.25	242.25
STPI	608.00	425.60	182.40	152.00	106.40	45.60
↑ TASCO	1,938.00	1,356.60	581.40	484.50	339.15	145.35
TCAP	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
THAI	2,280.00	1,596.00	684.00	570.00	399.00	171.00
THCOM	1,710.00	1,197.00	513.00	427.50	299.25	128.25
TISCO	7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00
TMB	304.00	212.80	91.20	76.00	53.20	22.80
↑ TOP	11,020.00	7,714.00	3,306.00	2,755.00	1,928.50	826.50
TPIPL	304.00	212.80	91.20	76.00	53.20	22.80
↑ TRUE	950.00	665.00	285.00	237.50	166.25	71.25
↑ TTA	722.00	505.40	216.60	180.50	126.35	54.15
↓ TTCL	1,748.00	1,223.60	524.40	437.00	305.90	131.10
TTW	760.00	532.00	228.00	190.00	133.00	57.00
↑ TU	1,748.00	1,223.60	524.40	437.00	305.90	131.10
↓ TVO	4,218.00	2,952.60	1,265.40	1,054.50	738.15	316.35
↑ UNIQ	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↑ VGI	1,520.00	1,064.00	456.00	380.00	266.00	114.00
VNG	1,140.00	798.00	342.00	285.00	199.50	85.50
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 16 July 2018

Combined Commodity	Delta Ratio	Discount Rate
ENERG : SET50	1 : 1	80%
BANK : SET50	1 : 2	70%
COMM : SET50	1 : 2	70%
BANK : COMM	1 : 1	60%
SET50 : ICT	1 : 1	60%
SET50 : FOOD	1 : 2	60%
ICT : FOOD	1 : 1	60%
BANK : ICT	1 : 3	50%
COMM : FOOD	1 : 4	50%
ENERG : ICT	1 : 2	50%
ENERG : FOOD	1 : 2	50%
BANK : ENERG	1 : 2	40%
COMM : ENERG	1 : 2	40%
AMATA : WHA	1 : 5	70%
SPALI : WHA	1 : 6	60%
AP : WHA	1 : 2	60%
SPALI : AP	1 : 3	50%
PSH : AP	1 : 2	50%
PSH : S	1 : 7	50%
PSH : QH	1 : 7	50%
AP : S	1 : 3	50%
AP : QH	1 : 3	50%
WHA : S	1 : 1	50%
PSH : WHA	1 : 5	40%
PSH : SIRI	1 : 13	40%
AMATA : BLAND	1 : 11	40%
AMATA : SIRI	1 : 13	40%
WHA : SIRI	1 : 2	30%
PTTEP : PTT	1 : 3	70%
SPCG : CKP	1 : 5	60%
TOP : IRPC	1 : 13	50%
PTT : BANPU	1 : 2	50%
PTT : IRPC	1 : 8	50%
BCP : TTW	1 : 3	50%
TOP : PTT	1 : 2	40%
PTT : BCP	1 : 1	40%
BCP : BANPU	1 : 2	40%
BCP : IRPC	1 : 5	40%
SPCG : PTG	1 : 1	40%
TASCO : TPIPL	1 : 9	50%
SCC : TASCO	1 : 27	40%
TASCO : EPG	1 : 2	40%
KBANK : BBL	1 : 1	60%
KBANK : SCB	1 : 1	60%
KBANK : TMB	1 : 81	60%
KBANK : TCAP	1 : 4	50%

As of 16 July 2018

Combined Commodity	Delta Ratio	Discount Rate
KBANK : KTB	1 : 11	50%
BBL : TMB	1 : 81	50%
TCAP : TMB	1 : 21	50%
KTB : TMB	1 : 7	50%
SCB : TCAP	1 : 3	40%
TCAP : KTB	1 : 3	40%
PTTGC : IVL	1 : 1	50%
AOT : BTS	1 : 7	50%
THAI : TTA	1 : 2	50%
BA : TTA	1 : 2	50%
BTS : BEM	1 : 1	50%
BTS : TTA	1 : 1	50%
AOT : THAI	1 : 4	40%
THAI : BA	1 : 1	40%
THAI : AAV	1 : 3	40%
BA : AAV	1 : 3	40%
TTA : AAV	1 : 1	40%
BH : BDMS	1 : 7	50%
BH : BCH	1 : 12	30%
BDMS : BCH	1 : 2	30%
CPALL : BJC	1 : 1	60%
CPALL : HMPRO	1 : 6	60%
BJC : GLOBAL	1 : 3	60%
ROBINS : BJC	1 : 1	50%
ROBINS : GLOBAL	1 : 4	50%
CPALL : ROBINS	1 : 1	40%
CK : STEC	1 : 1	70%
CK : ITD	1 : 8	70%
STEC : UNIQ	1 : 2	70%
UNIQ : ITD	1 : 4	70%
CK : UNIQ	1 : 2	60%
CK : STPI	1 : 6	60%
STEC : ITD	1 : 7	60%
STEC : STPI	1 : 5	50%
UNIQ : STPI	1 : 3	50%
STPI : ITD	1 : 1	50%
STEC : TTCL	1 : 3	40%
UNIQ : TTCL	1 : 2	40%

หมายเหตุ : Market Side ของทุกคู่เป็นแบบ A:B