

**อัตราหลักประกันสัญญาซื้อขายล่วงหน้า**  
( Margin Requirement )

As of 20 August 2018

Unit : Baht / Contract

| UNDERLYING                      |                  | OUTRIGHT   |           |           | SPREAD    |           |          |
|---------------------------------|------------------|------------|-----------|-----------|-----------|-----------|----------|
|                                 |                  | IM         | MM        | FM        | IM        | MM        | FM       |
| Index Futures                   |                  |            |           |           |           |           |          |
| SET50 Index                     |                  | 11,970.00  | 8,379.00  | 3,591.00  | 2,992.50  | 2,094.75  | 897.75   |
| Metal Futures                   |                  |            |           |           |           |           |          |
| 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   |
| Currency Futures                |                  |            |           |           |           |           |          |
| USD                             |                  | 570.00     | 399.00    | 171.00    | 142.50    | 99.75     | 42.75    |
| Agriculture Futures             |                  |            |           |           |           |           |          |
| 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 | -         | -         | -        |
| Sector Futures                  |                  |            |           |           |           |           |          |
| ↓ BANK Index                    |                  | 25,460.00  | 17,822.00 | 7,638.00  | 6,365.00  | 4,455.50  | 1,909.50 |
| ↓ COMM Index                    |                  | 19,228.00  | 13,459.60 | 5,768.40  | 4,807.00  | 3,364.90  | 1,442.10 |
| ↓ ENERGY Index                  |                  | 14,744.00  | 10,320.80 | 4,423.20  | 3,686.00  | 2,580.20  | 1,105.80 |
| ↑ FOOD Index                    |                  | 6,080.00   | 4,256.00  | 1,824.00  | 1,520.00  | 1,064.00  | 456.00   |
| ICT Index                       |                  | 9,310.00   | 6,517.00  | 2,793.00  | 2,327.50  | 1,629.25  | 698.25   |
| Interest Rate Futures           |                  |            |           |           |           |           |          |
| ↓ 5Y Gov Bond                   |                  | 6,080.00   | 4,256.00  | 1,824.00  | 1,520.00  | 1,064.00  | 456.00   |
| ↑ 3M BIBOR                      |                  | 798.00     | 558.60    | 239.40    | -         | -         | -        |
| Single Stock Futures            |                  |            |           |           |           |           |          |
| ↓ AAV                           |                  | 418.00     | 292.60    | 125.40    | 104.50    | 73.15     | 31.35    |
| ADVANC                          |                  | 13,072.00  | 9,150.40  | 3,921.60  | 3,268.00  | 2,287.60  | 980.40   |
| ↓ AMATA                         |                  | 2,318.00   | 1,622.60  | 695.40    | 579.50    | 405.65    | 173.85   |
| ↑ AOT                           |                  | 4,940.00   | 3,458.00  | 1,482.00  | 1,235.00  | 864.50    | 370.50   |
| ↓ AP                            |                  | 798.00     | 558.60    | 239.40    | 199.50    | 139.65    | 59.85    |
| ↓ BA                            |                  | 1,368.00   | 957.60    | 410.40    | 342.00    | 239.40    | 102.60   |
| ↓ BANPU                         |                  | 1,406.00   | 984.20    | 421.80    | 351.50    | 246.05    | 105.45   |
| ↓ BAY                           |                  | 3,040.00   | 2,128.00  | 912.00    | 760.00    | 532.00    | 228.00   |
| ↑ BBL                           |                  | 11,742.00  | 8,219.40  | 3,522.60  | 2,935.50  | 2,054.85  | 880.65   |
| BCH                             |                  | 1,634.00   | 1,143.80  | 490.20    | 408.50    | 285.95    | 122.55   |
| ↓ BCP                           |                  | 2,508.00   | 1,755.60  | 752.40    | 627.00    | 438.90    | 188.10   |
| ↑ BDMS                          |                  | 3,040.00   | 2,128.00  | 912.00    | 760.00    | 532.00    | 228.00   |
| ↓ BEAUTY                        |                  | 3,572.00   | 2,500.40  | 1,071.60  | 893.00    | 625.10    | 267.90   |
| BEC                             |                  | 2,242.00   | 1,569.40  | 672.60    | 560.50    | 392.35    | 168.15   |
| ↓ BEM                           |                  | 532.00     | 372.40    | 159.60    | 133.00    | 93.10     | 39.90    |
| ↓ BH                            |                  | 12,350.00  | 8,645.00  | 3,705.00  | 3,087.50  | 2,161.25  | 926.25   |
| ↓ BJC                           |                  | 4,750.00   | 3,325.00  | 1,425.00  | 1,187.50  | 831.25    | 356.25   |
| BLA                             |                  | 2,850.00   | 1,995.00  | 855.00    | 712.50    | 498.75    | 213.75   |
| ↑ BLAND                         |                  | 152.00     | 106.40    | 45.60     | 38.00     | 26.60     | 11.40    |
| ↓ BTS                           |                  | 570.00     | 399.00    | 171.00    | 142.50    | 99.75     | 42.75    |
| ↓ CBG                           |                  | 7,600.00   | 5,320.00  | 2,280.00  | 1,900.00  | 1,330.00  | 570.00   |
| ↓ CENTEL                        |                  | 4,294.00   | 3,005.80  | 1,288.20  | 1,073.50  | 751.45    | 322.05   |
| CHG                             |                  | 304.00     | 212.80    | 91.20     | 76.00     | 53.20     | 22.80    |
| ↓ CK                            |                  | 2,584.00   | 1,808.80  | 775.20    | 646.00    | 452.20    | 193.80   |
| ↓ CKP                           |                  | 456.00     | 319.20    | 136.80    | 114.00    | 79.80     | 34.20    |
| ↓ CPALL                         |                  | 4,560.00   | 3,192.00  | 1,368.00  | 1,140.00  | 798.00    | 342.00   |
| ↑ CPF                           |                  | 2,660.00   | 1,862.00  | 798.00    | 665.00    | 465.50    | 199.50   |
| ↓ CPN                           |                  | 4,560.00   | 3,192.00  | 1,368.00  | 1,140.00  | 798.00    | 342.00   |
| ↓ DELTA                         |                  | 6,878.00   | 4,814.60  | 2,063.40  | 1,719.50  | 1,203.65  | 515.85   |
| 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                          |                  | 16,530.00  | 11,571.00 | 4,959.00  | 4,132.50  | 2,892.75  | 1,239.75 |
| EPG                             |                  | 950.00     | 665.00    | 285.00    | 237.50    | 166.25    | 71.25    |
| ↓ GLOBAL                        | U18X, Z18X       | 1,425.00   | 997.50    | 427.50    | 356.36    | 249.45    | 106.91   |
|                                 | H19 onwards      | 1,368.00   | 957.60    | 410.40    | 342.00    | 239.40    | 102.60   |
| ↓ GLOW                          | U18X, Z18X, H19X | 7,767.20   | 5,437.04  | 2,330.16  | 1,941.80  | 1,359.26  | 582.54   |
|                                 | M19 onwards      | 7,600.00   | 5,320.00  | 2,280.00  | 1,900.00  | 1,330.00  | 570.00   |
| ↓ GPSC                          |                  | 5,320.00   | 3,724.00  | 1,596.00  | 1,330.00  | 931.00    | 399.00   |
| ↓ GUNKUL                        |                  | 266.00     | 186.20    | 79.80     | 66.50     | 46.55     | 19.95    |

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

**อัตราหลักประกันสัญญาซื้อขายล่วงหน้า**  
( Margin Requirement )

As of 20 August 2018

Unit : Baht / Contract

| 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              |                        | 1,634.00  | 1,143.80  | 490.20    | 408.50    | 285.95    | 122.55   |
| ICHI                 |                        | 988.00    | 691.60    | 296.40    | 247.00    | 172.90    | 74.10    |
| ↓ INTUCH             |                        | 2,660.00  | 1,862.00  | 798.00    | 665.00    | 465.50    | 199.50   |
| ↓ IRPC               |                        | 494.00    | 345.80    | 148.20    | 123.50    | 86.45     | 37.05    |
| ↓ ITD                |                        | 266.00    | 186.20    | 79.80     | 66.50     | 46.55     | 19.95    |
| IVL                  |                        | 6,156.00  | 4,309.20  | 1,846.80  | 1,539.00  | 1,077.30  | 461.70   |
| ↓ JAS                |                        | 722.00    | 505.40    | 216.60    | 180.50    | 126.35    | 54.15    |
| ↑ KBANK              |                        | 15,428.00 | 10,799.60 | 4,628.40  | 3,857.00  | 2,699.90  | 1,157.10 |
| ↓ KCE                | U18X, Z18X, H19X       | 9,500.00  | 6,650.00  | 2,850.00  | 2,375.00  | 1,662.50  | 712.50   |
|                      | M19 onwards            | 4,750.00  | 3,325.00  | 1,425.00  | 1,187.50  | 831.25    | 356.25   |
| ↓ KKP                |                        | 3,610.00  | 2,527.00  | 1,083.00  | 902.50    | 631.75    | 270.75   |
| ↓ KTB                |                        | 912.00    | 638.40    | 273.60    | 228.00    | 159.60    | 68.40    |
| ↑ KTC                | U18X, Z18X, H19X, M19X | 84,360.00 | 59,052.00 | 25,308.00 | 21,090.00 | 14,763.00 | 6,327.00 |
|                      | U19 onwards            | 8,436.00  | 5,905.20  | 2,530.80  | 2,109.00  | 1,476.30  | 632.70   |
| ↑ LH                 |                        | 950.00    | 665.00    | 285.00    | 237.50    | 166.25    | 71.25    |
| ↑ LPN                |                        | 1,140.00  | 798.00    | 342.00    | 285.00    | 199.50    | 85.50    |
| ↑ MAJOR              |                        | 2,470.00  | 1,729.00  | 741.00    | 617.50    | 432.25    | 185.25   |
| MINT                 |                        | 3,800.00  | 2,660.00  | 1,140.00  | 950.00    | 665.00    | 285.00   |
| ↓ MTC                |                        | 4,180.00  | 2,926.00  | 1,254.00  | 1,045.00  | 731.50    | 313.50   |
| PLANB                |                        | 836.00    | 585.20    | 250.80    | 209.00    | 146.30    | 62.70    |
| ↓ PSH                |                        | 1,520.00  | 1,064.00  | 456.00    | 380.00    | 266.00    | 114.00   |
| ↓ PTG                |                        | 1,824.00  | 1,276.80  | 547.20    | 456.00    | 319.20    | 136.80   |
| PTT                  | U18X, Z18X, H19X       | 52,060.00 | 36,442.00 | 15,618.00 | 13,015.00 | 9,110.50  | 3,904.50 |
|                      | M19 onwards            | 5,206.00  | 3,644.20  | 1,561.80  | 1,301.50  | 911.05    | 390.45   |
| PTTEP                |                        | 17,974.00 | 12,581.80 | 5,392.20  | 4,493.50  | 3,145.45  | 1,348.05 |
| ↓ PTTGC              |                        | 8,094.00  | 5,665.80  | 2,428.20  | 2,023.50  | 1,416.45  | 607.05   |
| ↑ QH                 |                        | 380.00    | 266.00    | 114.00    | 95.00     | 66.50     | 28.50    |
| ↑ RATCH              |                        | 2,850.00  | 1,995.00  | 855.00    | 712.50    | 498.75    | 213.75   |
| ↓ ROBINS             |                        | 5,624.00  | 3,936.80  | 1,687.20  | 1,406.00  | 984.20    | 421.80   |
| 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       | 6,420.10  | 4,494.07  | 1,926.03  | 1,605.12  | 1,123.58  | 481.54   |
|                      | M19 onwards            | 6,080.00  | 4,256.00  | 1,824.00  | 1,520.00  | 1,064.00  | 456.00   |
| ↓ SCB                |                        | 11,020.00 | 7,714.00  | 3,306.00  | 2,755.00  | 1,928.50  | 826.50   |
| ↓ SCC                |                        | 23,560.00 | 16,492.00 | 7,068.00  | 5,890.00  | 4,123.00  | 1,767.00 |
| ↓ SIRI               |                        | 114.00    | 79.80     | 34.20     | 28.50     | 19.95     | 8.55     |
| ↑ SPALI              |                        | 2,850.00  | 1,995.00  | 855.00    | 712.50    | 498.75    | 213.75   |
| SPCG                 |                        | 1,710.00  | 1,197.00  | 513.00    | 427.50    | 299.25    | 128.25   |
| ↓ STA                |                        | 1,330.00  | 931.00    | 399.00    | 332.50    | 232.75    | 99.75    |
| ↓ STEC               |                        | 2,470.00  | 1,729.00  | 741.00    | 617.50    | 432.25    | 185.25   |
| ↓ STPI               |                        | 494.00    | 345.80    | 148.20    | 123.50    | 86.45     | 37.05    |
| ↓ TASCO              |                        | 1,596.00  | 1,117.20  | 478.80    | 399.00    | 279.30    | 119.70   |
| TCAP                 |                        | 3,800.00  | 2,660.00  | 1,140.00  | 950.00    | 665.00    | 285.00   |
| ↓ THAI               |                        | 1,406.00  | 984.20    | 421.80    | 351.50    | 246.05    | 105.45   |
| ↑ THCOM              |                        | 2,166.00  | 1,516.20  | 649.80    | 541.50    | 379.05    | 162.45   |
| ↑ TISCO              |                        | 7,980.00  | 5,586.00  | 2,394.00  | 1,995.00  | 1,396.50  | 598.50   |
| 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              |                        | 152.00    | 106.40    | 45.60     | 38.00     | 26.60     | 11.40    |
| ↓ TRUE               |                        | 874.00    | 611.80    | 262.20    | 218.50    | 152.95    | 65.55    |
| ↓ TTA                |                        | 646.00    | 452.20    | 193.80    | 161.50    | 113.05    | 48.45    |
| ↓ TTCL               |                        | 1,178.00  | 824.60    | 353.40    | 294.50    | 206.15    | 88.35    |
| TTW                  |                        | 760.00    | 532.00    | 228.00    | 190.00    | 133.00    | 57.00    |
| ↓ TU                 |                        | 1,672.00  | 1,170.40  | 501.60    | 418.00    | 292.60    | 125.40   |
| TVO                  |                        | 4,218.00  | 2,952.60  | 1,265.40  | 1,054.50  | 738.15    | 316.35   |
| ↓ UNIQ               |                        | 1,976.00  | 1,383.20  | 592.80    | 494.00    | 345.80    | 148.20   |
| VGI                  |                        | 1,520.00  | 1,064.00  | 456.00    | 380.00    | 266.00    | 114.00   |
| ↓ VNG                |                        | 1,026.00  | 718.20    | 307.80    | 256.50    | 179.55    | 76.95    |
| 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 20 August 2018

| Combined Commodity | Delta Ratio | Discount Rate |
|--------------------|-------------|---------------|
| ENERG : SET50      | 1 : 1       | 80%           |
| BANK : SET50       | 1 : 2       | 70%           |
| SET50 : FOOD       | 1 : 2       | 70%           |
| BANK : FOOD        | 1 : 4       | 60%           |
| COMM : SET50       | 1 : 2       | 60%           |
| SET50 : ICT        | 1 : 1       | 60%           |
| ICT : FOOD         | 1 : 1       | 60%           |
| BANK : ENERG       | 1 : 2       | 50%           |
| BANK : ICT         | 1 : 3       | 50%           |
| COMM : ICT         | 1 : 3       | 50%           |
| ENERG : FOOD       | 1 : 2       | 50%           |
| AMATA : WHA        | 1 : 5       | 70%           |
| PSH : WHA          | 1 : 5       | 50%           |
| AMATA : SIRI       | 1 : 12      | 50%           |
| QH : SIRI          | 1 : 2       | 50%           |
| CPN : AP           | 1 : 8       | 40%           |
| PSH : AMATA        | 1 : 1       | 40%           |
| WHA : SIRI         | 1 : 2       | 40%           |
| PTTEP : PTT        | 1 : 3       | 60%           |
| PTT : BANPU        | 1 : 2       | 60%           |
| PTT : IRPC         | 1 : 8       | 60%           |
| GPSC : SPCG        | 1 : 3       | 50%           |
| PTT : BCP          | 1 : 1       | 50%           |
| BCP : IRPC         | 1 : 5       | 50%           |
| GPSC : RATCH       | 1 : 1       | 40%           |
| GPSC : PTG         | 1 : 5       | 40%           |
| IRPC : GUNKUL      | 1 : 2       | 40%           |
| KBANK : SCB        | 1 : 2       | 70%           |
| KBANK : BBL        | 1 : 1       | 60%           |
| MINT : TU          | 1 : 2       | 40%           |
| THAI : BEM         | 1 : 2       | 30%           |
| BH : BDMS          | 1 : 7       | 50%           |
| BDMS : BCH         | 1 : 2       | 50%           |
| BJC : HMPRO        | 1 : 4       | 50%           |
| CK : STEC          | 1 : 1       | 70%           |
| CK : ITD           | 1 : 9       | 70%           |
| STEC : ITD         | 1 : 7       | 70%           |
| CK : UNIQ          | 1 : 2       | 60%           |
| CK : STPI          | 1 : 6       | 60%           |
| STEC : STPI        | 1 : 5       | 50%           |
| STPI : ITD         | 1 : 2       | 50%           |

หมายเหตุ : Market Side ของทุกคู่เป็นแบบ A:B