

อัตราหลักประกันสัญญาซื้อขายล่วงหน้า  
( Margin Requirement )

As of 31 August 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	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	
<b>Interest Rate Futures</b>							
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	-	-	-	
<b>Single Stock Futures</b>							
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	U18X, Z18X, H19X, M19X	16,530.00	11,571.00	4,959.00	4,177.96	2,924.57	1,253.39
	U19 onwards	16,353.30	11,447.31	4,905.99	4,086.90	2,860.83	1,226.07
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 31 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 31 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