

อัตราหลักประกันสัญญาซื้อขายล่วงหน้า  
(Margin Requirement)

As of 17 September 2018

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD			
	IM	MM	FM	IM	MM	FM	
<b>Index Futures</b>							
↓ SET50 Index	8,740.00	6,118.00	2,622.00	2,185.00	1,529.50	655.50	
<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	608.00	425.60	182.40	152.00	106.40	45.60	
<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	23,180.00	16,226.00	6,954.00	5,795.00	4,056.50	1,738.50	
↓ COMM Index	17,670.00	12,369.00	5,301.00	4,417.50	3,092.25	1,325.25	
↓ ENERGY Index	14,136.00	9,895.20	4,240.80	3,534.00	2,473.80	1,060.20	
↓ FOOD Index	5,548.00	3,883.60	1,664.40	1,387.00	970.90	416.10	
↓ 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	722.00	505.40	216.60	-	-	-	
<b>Single Stock Futures</b>							
↓ AAV	342.00	239.40	102.60	85.50	59.85	25.65	
↓ ADVANC	11,020.00	7,714.00	3,306.00	2,755.00	1,928.50	826.50	
↓ AMATA	1,862.00	1,303.40	558.60	465.50	325.85	139.65	
↓ AOT	3,724.00	2,606.80	1,117.20	931.00	651.70	279.30	
AP	798.00	558.60	239.40	199.50	139.65	59.85	
↑ BA	1,710.00	1,197.00	513.00	427.50	299.25	128.25	
↓ BANPU	1,178.00	824.60	353.40	294.50	206.15	88.35	
↑ BAY	3,344.00	2,340.80	1,003.20	836.00	585.20	250.80	
↓ BBL	9,500.00	6,650.00	2,850.00	2,375.00	1,662.50	712.50	
BCH	1,634.00	1,143.80	490.20	408.50	285.95	122.55	
↓ BCP	2,090.00	1,463.00	627.00	522.50	365.75	156.75	
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	1,368.00	957.60	410.40	342.00	239.40	102.60	
↑ BEM	608.00	425.60	182.40	152.00	106.40	45.60	
↓ BH	11,096.00	7,767.20	3,328.80	2,774.00	1,941.80	832.20	
↓ BJC	4,294.00	3,005.80	1,288.20	1,073.50	751.45	322.05	
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	494.00	345.80	148.20	123.50	86.45	37.05	
↓ CBG	7,030.00	4,921.00	2,109.00	1,757.50	1,230.25	527.25	
↑ CENTEL	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75	
↓ CHG	266.00	186.20	79.80	66.50	46.55	19.95	
CK	2,584.00	1,808.80	775.20	646.00	452.20	193.80	
↓ CKP	342.00	239.40	102.60	85.50	59.85	25.65	
↓ CPALL	4,446.00	3,112.20	1,333.80	1,111.50	778.05	333.45	
CPF	2,660.00	1,862.00	798.00	665.00	465.50	199.50	
↑ CPN	5,510.00	3,857.00	1,653.00	1,377.50	964.25	413.25	
↓ DELTA	5,662.00	3,963.40	1,698.60	1,415.50	990.85	424.65	
↑ DTAC	9,918.00	6,942.60	2,975.40	2,479.50	1,735.65	743.85	
EARTH	570.00	399.00	171.00	142.50	99.75	42.75	
↑ EGCO	U18X, Z18X, H19X, M19X	16,904.30	11,833.01	5,071.29	4,225.98	2,958.19	1,267.79
	U19 onwards	16,720.00	11,704.00	5,016.00	4,180.00	2,926.00	1,254.00
↑ EPG		1,026.00	718.20	307.80	256.50	179.55	76.95
↑ GLOBAL	U18X, Z18X	1,544.70	1,081.29	463.41	386.06	270.24	115.82
	H19 onwards	1,482.00	1,037.40	444.60	370.50	259.35	111.15
↓ GLOW	U18X, Z18X, H19X	5,242.10	3,669.47	1,572.63	1,310.72	917.50	393.21
	M19 onwards	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
↓ GPSC		4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
↓ GUNKUL		190.00	133.00	57.00	47.50	33.25	14.25

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

อัตราหลักประกันสัญญาซื้อขายล่วงหน้า  
(Margin Requirement)

As of 17 September 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	1,330.00	931.00	399.00	332.50	232.75	99.75
↓ ICHI	494.00	345.80	148.20	123.50	86.45	37.05
↑ INTUCH	2,964.00	2,074.80	889.20	741.00	518.70	222.30
↓ IRPC	456.00	319.20	136.80	114.00	79.80	34.20
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	11,400.00	7,980.00	3,420.00	2,850.00	1,995.00	855.00
↑ KCE	U18X, Z18X, H19X	11,020.00	7,714.00	3,306.00	2,755.00	1,928.50
	M19 onwards	5,510.00	3,857.00	1,653.00	1,377.50	964.25
↑ KKP		4,750.00	3,325.00	1,425.00	1,187.50	831.25
↓ KTB		874.00	611.80	262.20	218.50	152.95
↓ KTC	U18X, Z18X, H19X, M19X	83,220.00	58,254.00	24,966.00	20,805.00	14,563.50
	U19 onwards	8,322.00	5,825.40	2,496.60	2,080.50	1,456.35
↓ LH		874.00	611.80	262.20	218.50	152.95
↓ LPN		912.00	638.40	273.60	228.00	159.60
↓ MAJOR		2,204.00	1,542.80	661.20	551.00	385.70
↓ MINT		3,306.00	2,314.20	991.80	826.50	578.55
↓ MTC		3,990.00	2,793.00	1,197.00	997.50	698.25
↓ PLANB		494.00	345.80	148.20	123.50	86.45
PSH		1,520.00	1,064.00	456.00	380.00	266.00
↑ PTG		2,128.00	1,489.60	638.40	532.00	372.40
↓ PTT	U18X, Z18X, H19X	35,720.00	25,004.00	10,716.00	8,930.00	6,251.00
	M19 onwards	3,572.00	2,500.40	1,071.60	893.00	625.10
↓ PTTEP		12,464.00	8,724.80	3,739.20	3,116.00	2,181.20
↓ PTTGC		7,714.00	5,399.80	2,314.20	1,928.50	1,349.95
QH		380.00	266.00	114.00	95.00	66.50
↓ RATCH		2,660.00	1,862.00	798.00	665.00	465.50
↓ ROBINS		5,358.00	3,750.60	1,607.40	1,339.50	937.65
S		380.00	266.00	114.00	95.00	66.50
↓ SAMART		874.00	611.80	262.20	218.50	152.95
↑ SAWAD	U18X, Z18X, H19X	6,821.00	4,774.70	2,046.30	1,705.44	1,193.81
	M19 onwards	6,460.00	4,522.00	1,938.00	1,615.00	1,130.50
↓ SCB		10,450.00	7,315.00	3,135.00	2,612.50	1,828.75
↓ SCC		21,204.00	14,842.80	6,361.20	5,301.00	3,710.70
SIRI		114.00	79.80	34.20	28.50	19.95
↓ SPALI		2,774.00	1,941.80	832.20	693.50	485.45
↓ SPCG		1,406.00	984.20	421.80	351.50	246.05
↑ STA		1,520.00	1,064.00	456.00	380.00	266.00
↓ STEC		2,280.00	1,596.00	684.00	570.00	399.00
↓ STPI		380.00	266.00	114.00	95.00	66.50
↓ TASCO		1,558.00	1,090.60	467.40	389.50	272.65
↓ TCAP		3,230.00	2,261.00	969.00	807.50	565.25
↑ THAI		1,444.00	1,010.80	433.20	361.00	252.70
THCOM		2,166.00	1,516.20	649.80	541.50	379.05
↓ TISCO		6,460.00	4,522.00	1,938.00	1,615.00	1,130.50
↓ TMB		190.00	133.00	57.00	47.50	33.25
↓ TOP		8,284.00	5,798.80	2,485.20	2,071.00	1,449.70
↓ TPIPL		114.00	79.80	34.20	28.50	19.95
↑ TRUE		950.00	665.00	285.00	237.50	166.25
↓ TTA		570.00	399.00	171.00	142.50	99.75
↑ TTCL		1,824.00	1,276.80	547.20	456.00	319.20
↑ TTW		836.00	585.20	250.80	209.00	146.30
TU		1,672.00	1,170.40	501.60	418.00	292.60
TVO		4,218.00	2,952.60	1,265.40	1,054.50	738.15
↓ UNIQ		1,938.00	1,356.60	581.40	484.50	339.15
↓ VGI		1,140.00	798.00	342.00	285.00	199.50
↓ VNG		456.00	319.20	136.80	114.00	79.80
↓ WHA		342.00	239.40	102.60	85.50	59.85

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

## Inter-Commodity Spread Credit

As of 17 September 2018

Combined Commodity		Delta Ratio		Discount Rate
ENERG	: SET50	1	: 1	80%
SET50	: ICT	1	: 1	70%
BANK	: SET50	1	: 2	60%
COMM	: SET50	1	: 2	60%
COMM	: ICT	1	: 3	60%
ENERG	: FOOD	1	: 2	60%
COMM	: FOOD	1	: 3	50%
ENERG	: ICT	1	: 2	50%
ADVANC	: INTUCH	1	: 4	60%
INTUCH	: TRUE	1	: 9	50%
AMATA	: WHA	1	: 5	70%
PTTEP	: PTT	1	: 3	70%
IRPC	: CKP	1	: 2	40%
BBL	: KTB	1	: 11	50%
KBANK	: BAY	1	: 5	40%
TISCO	: BAY	1	: 2	30%
CK	: ITD	1	: 9	70%
CK	: UNIQ	1	: 2	60%

หมายเหตุ : Market Side ของทุกคู่เป็นแบบ A:B