

อัตราหลักประกันสัญญาซื้อขายล่วงหน้า
(Margin Requirement)

As of 12 October 2018

Unit : Baht / Contract

| UNDERLYING | OUTRIGHT | | | SPREAD | | | |
|---------------------------------|------------------|-----------|-----------|-----------|-----------|----------|----------|
| | IM | MM | FM | IM | MM | FM | |
| Index Futures | | | | | | | |
| ↑ SET50 Index | 10,070.00 | 7,049.00 | 3,021.00 | 2,517.50 | 1,762.25 | 755.25 | |
| 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 | 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 | 25,840.00 | 18,088.00 | 7,752.00 | 6,460.00 | 4,522.00 | 1,938.00 | |
| ↑ COMM Index | 20,710.00 | 14,497.00 | 6,213.00 | 5,177.50 | 3,624.25 | 1,553.25 | |
| ↑ ENERGY Index | 16,264.00 | 11,384.80 | 4,879.20 | 4,066.00 | 2,846.20 | 1,219.80 | |
| ↓ FOOD Index | 5,320.00 | 3,724.00 | 1,596.00 | 1,330.00 | 931.00 | 399.00 | |
| ↓ ICT Index | 8,170.00 | 5,719.00 | 2,451.00 | 2,042.50 | 1,429.75 | 612.75 | |
| 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 | 722.00 | 505.40 | 216.60 | - | - | - | |
| Single Stock Futures | | | | | | | |
| ↓ AAV | 304.00 | 212.80 | 91.20 | 76.00 | 53.20 | 22.80 | |
| ↓ ADVANC | 7,410.00 | 5,187.00 | 2,223.00 | 1,852.50 | 1,296.75 | 555.75 | |
| ↑ AMATA | 2,660.00 | 1,862.00 | 798.00 | 665.00 | 465.50 | 199.50 | |
| ↑ AOT | 4,598.00 | 3,218.60 | 1,379.40 | 1,149.50 | 804.65 | 344.85 | |
| ↓ AP | 684.00 | 478.80 | 205.20 | 171.00 | 119.70 | 51.30 | |
| ↓ BA | 1,216.00 | 851.20 | 364.80 | 304.00 | 212.80 | 91.20 | |
| ↓ BANPU | 1,064.00 | 744.80 | 319.20 | 266.00 | 186.20 | 79.80 | |
| ↓ BAY | 3,040.00 | 2,128.00 | 912.00 | 760.00 | 532.00 | 228.00 | |
| ↑ BBL | 11,780.00 | 8,246.00 | 3,534.00 | 2,945.00 | 2,061.50 | 883.50 | |
| BCH | 1,634.00 | 1,143.80 | 490.20 | 408.50 | 285.95 | 122.55 | |
| ↓ BCP | 1,976.00 | 1,383.20 | 592.80 | 494.00 | 345.80 | 148.20 | |
| ↓ BDMS | 2,812.00 | 1,968.40 | 843.60 | 703.00 | 492.10 | 210.90 | |
| BEAUTY | 3,572.00 | 2,500.40 | 1,071.60 | 893.00 | 625.10 | 267.90 | |
| ↓ BEC | 1,140.00 | 798.00 | 342.00 | 285.00 | 199.50 | 85.50 | |
| ↑ BEM | 722.00 | 505.40 | 216.60 | 180.50 | 126.35 | 54.15 | |
| ↓ BH | 8,550.00 | 5,985.00 | 2,565.00 | 2,137.50 | 1,496.25 | 641.25 | |
| BJC | 4,294.00 | 3,005.80 | 1,288.20 | 1,073.50 | 751.45 | 322.05 | |
| ↓ BLA | 2,470.00 | 1,729.00 | 741.00 | 617.50 | 432.25 | 185.25 | |
| BLAND | 114.00 | 79.80 | 34.20 | 28.50 | 19.95 | 8.55 | |
| ↓ BTS | 418.00 | 292.60 | 125.40 | 104.50 | 73.15 | 31.35 | |
| CBG | 7,030.00 | 4,921.00 | 2,109.00 | 1,757.50 | 1,230.25 | 527.25 | |
| ↓ CENTEL | 4,560.00 | 3,192.00 | 1,368.00 | 1,140.00 | 798.00 | 342.00 | |
| ↓ CHG | 190.00 | 133.00 | 57.00 | 47.50 | 33.25 | 14.25 | |
| CK | 2,584.00 | 1,808.80 | 775.20 | 646.00 | 452.20 | 193.80 | |
| ↑ CKP | 532.00 | 372.40 | 159.60 | 133.00 | 93.10 | 39.90 | |
| ↑ CPALL | 5,434.00 | 3,803.80 | 1,630.20 | 1,358.50 | 950.95 | 407.55 | |
| ↓ CPF | 2,166.00 | 1,516.20 | 649.80 | 541.50 | 379.05 | 162.45 | |
| CPN | 5,510.00 | 3,857.00 | 1,653.00 | 1,377.50 | 964.25 | 413.25 | |
| ↓ DELTA | 3,306.00 | 2,314.20 | 991.80 | 826.50 | 578.55 | 247.95 | |
| ↓ DTAC | 4,940.00 | 3,458.00 | 1,482.00 | 1,235.00 | 864.50 | 370.50 | |
| EARTH | 570.00 | 399.00 | 171.00 | 142.50 | 99.75 | 42.75 | |
| ↓ EGCO | Z18X, H19X, M19X | 15,175.30 | 10,622.71 | 4,552.59 | 3,793.78 | 2,655.64 | 1,138.13 |
| | U19 onwards | 15,010.00 | 10,507.00 | 4,503.00 | 3,752.50 | 2,626.75 | 1,125.75 |
| ↓ EPG | 874.00 | 611.80 | 262.20 | 218.50 | 152.95 | 65.55 | |
| ↓ GLOBAL | Z18X | 1,385.10 | 969.57 | 415.53 | 346.47 | 242.53 | 103.94 |
| | H19 onwards | 1,330.00 | 931.00 | 399.00 | 332.50 | 232.75 | 99.75 |
| ↑ GLOW | Z18X, H19X | 7,845.10 | 5,491.57 | 2,353.53 | 1,961.22 | 1,372.85 | 588.37 |
| | M19 onwards | 7,676.00 | 5,373.20 | 2,302.80 | 1,919.00 | 1,343.30 | 575.70 |
| GPSC | 4,940.00 | 3,458.00 | 1,482.00 | 1,235.00 | 864.50 | 370.50 | |
| ↑ GUNKUL | 304.00 | 212.80 | 91.20 | 76.00 | 53.20 | 22.80 | |

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

อัตราหลักประกันสัญญาซื้อขายล่วงหน้า
(Margin Requirement)

As of 12 October 2018

Unit : Baht / Contract

| Single Stock Futures | OUTRIGHT | | | SPREAD | | | |
|----------------------|------------------|-----------|-----------|-----------|-----------|-----------|----------|
| | IM | MM | FM | IM | MM | FM | |
| ↓ HANA | 3,610.00 | 2,527.00 | 1,083.00 | 902.50 | 631.75 | 270.75 | |
| ↓ HMPRO | 1,178.00 | 824.60 | 353.40 | 294.50 | 206.15 | 88.35 | |
| ICHI | 494.00 | 345.80 | 148.20 | 123.50 | 86.45 | 37.05 | |
| ↓ INTUCH | 2,774.00 | 1,941.80 | 832.20 | 693.50 | 485.45 | 208.05 | |
| 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 | 5,092.00 | 3,564.40 | 1,527.60 | 1,273.00 | 891.10 | 381.90 | |
| 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 | Z18X, H19X | 9,576.00 | 6,703.20 | 2,872.80 | 2,394.00 | 1,675.80 | 718.20 |
| | M19 onwards | 4,788.00 | 3,351.60 | 1,436.40 | 1,197.00 | 837.90 | 359.10 |
| ↓ KKP | 3,990.00 | 2,793.00 | 1,197.00 | 997.50 | 698.25 | 299.25 | |
| ↑ KTB | 988.00 | 691.60 | 296.40 | 247.00 | 172.90 | 74.10 | |
| KTC | Z18X, H19X, M19X | 83,220.00 | 58,254.00 | 24,966.00 | 20,805.00 | 14,563.50 | 6,241.50 |
| | U19 onwards | 8,322.00 | 5,825.40 | 2,496.60 | 2,080.50 | 1,456.35 | 624.15 |
| ↓ LH | 684.00 | 478.80 | 205.20 | 171.00 | 119.70 | 51.30 | |
| ↑ LPN | 1,216.00 | 851.20 | 364.80 | 304.00 | 212.80 | 91.20 | |
| ↓ MAJOR | 1,786.00 | 1,250.20 | 535.80 | 446.50 | 312.55 | 133.95 | |
| ↓ MINT | 2,736.00 | 1,915.20 | 820.80 | 684.00 | 478.80 | 205.20 | |
| ↑ MTC | 6,384.00 | 4,468.80 | 1,915.20 | 1,596.00 | 1,117.20 | 478.80 | |
| PLANB | 494.00 | 345.80 | 148.20 | 123.50 | 86.45 | 37.05 | |
| PSH | 1,520.00 | 1,064.00 | 456.00 | 380.00 | 266.00 | 114.00 | |
| ↓ PTG | 1,976.00 | 1,383.20 | 592.80 | 494.00 | 345.80 | 148.20 | |
| ↑ PTT | Z18X, H19X | 46,740.00 | 32,718.00 | 14,022.00 | 11,685.00 | 8,179.50 | 3,505.50 |
| | M19 onwards | 4,674.00 | 3,271.80 | 1,402.20 | 1,168.50 | 817.95 | 350.55 |
| PTTEP | 12,464.00 | 8,724.80 | 3,739.20 | 3,116.00 | 2,181.20 | 934.80 | |
| ↓ PTTGC | 6,840.00 | 4,788.00 | 2,052.00 | 1,710.00 | 1,197.00 | 513.00 | |
| QH | 380.00 | 266.00 | 114.00 | 95.00 | 66.50 | 28.50 | |
| ↓ RATCH | 2,584.00 | 1,808.80 | 775.20 | 646.00 | 452.20 | 193.80 | |
| ↓ ROBINS | 5,244.00 | 3,670.80 | 1,573.20 | 1,311.00 | 917.70 | 393.30 | |
| ↑ S | 418.00 | 292.60 | 125.40 | 104.50 | 73.15 | 31.35 | |
| ↑ SAMART | 1,064.00 | 744.80 | 319.20 | 266.00 | 186.20 | 79.80 | |
| ↓ SAWAD | Z18X, H19X | 6,541.70 | 4,579.19 | 1,962.51 | 1,635.22 | 1,144.65 | 490.56 |
| | M19 onwards | 6,194.00 | 4,335.80 | 1,858.20 | 1,548.50 | 1,083.95 | 464.55 |
| SCB | 10,450.00 | 7,315.00 | 3,135.00 | 2,612.50 | 1,828.75 | 783.75 | |
| ↓ SCC | 18,810.00 | 13,167.00 | 5,643.00 | 4,702.50 | 3,291.75 | 1,410.75 | |
| SIRI | 114.00 | 79.80 | 34.20 | 28.50 | 19.95 | 8.55 | |
| ↓ SPALI | 1,862.00 | 1,303.40 | 558.60 | 465.50 | 325.85 | 139.65 | |
| ↑ SPCG | 1,900.00 | 1,330.00 | 570.00 | 475.00 | 332.50 | 142.50 | |
| ↑ STA | 2,432.00 | 1,702.40 | 729.60 | 608.00 | 425.60 | 182.40 | |
| STEC | 2,280.00 | 1,596.00 | 684.00 | 570.00 | 399.00 | 171.00 | |
| ↑ STPI | 608.00 | 425.60 | 182.40 | 152.00 | 106.40 | 45.60 | |
| ↓ TASCO | 1,482.00 | 1,037.40 | 444.60 | 370.50 | 259.35 | 111.15 | |
| ↑ TCAP | 3,648.00 | 2,553.60 | 1,094.40 | 912.00 | 638.40 | 273.60 | |
| ↑ THAI | 2,318.00 | 1,622.60 | 695.40 | 579.50 | 405.65 | 173.85 | |
| ↓ THCOM | 988.00 | 691.60 | 296.40 | 247.00 | 172.90 | 74.10 | |
| TISCO | 6,460.00 | 4,522.00 | 1,938.00 | 1,615.00 | 1,130.50 | 484.50 | |
| TMB | 190.00 | 133.00 | 57.00 | 47.50 | 33.25 | 14.25 | |
| ↓ TOP | 7,448.00 | 5,213.60 | 2,234.40 | 1,862.00 | 1,303.40 | 558.60 | |
| TPIPL | 114.00 | 79.80 | 34.20 | 28.50 | 19.95 | 8.55 | |
| ↓ TRUE | 722.00 | 505.40 | 216.60 | 180.50 | 126.35 | 54.15 | |
| TTA | 570.00 | 399.00 | 171.00 | 142.50 | 99.75 | 42.75 | |
| ↓ TTCL | 1,710.00 | 1,197.00 | 513.00 | 427.50 | 299.25 | 128.25 | |
| ↓ TTW | 798.00 | 558.60 | 239.40 | 199.50 | 139.65 | 59.85 | |
| ↓ TU | 1,330.00 | 931.00 | 399.00 | 332.50 | 232.75 | 99.75 | |
| ↓ TVO | 3,268.00 | 2,287.60 | 980.40 | 817.00 | 571.90 | 245.10 | |
| UNIQ | 1,938.00 | 1,356.60 | 581.40 | 484.50 | 339.15 | 145.35 | |
| ↓ VGI | 1,064.00 | 744.80 | 319.20 | 266.00 | 186.20 | 79.80 | |
| ↓ VNG | 342.00 | 239.40 | 102.60 | 85.50 | 59.85 | 25.65 | |
| ↑ WHA | 418.00 | 292.60 | 125.40 | 104.50 | 73.15 | 31.35 | |

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

Inter-Commodity Spread Credit

As of 12 October 2018

| Combined Commodity | Delta Ratio | Discount Rate |
|--------------------|-------------|---------------|
| BANK : SET50 | 1 : 2 | 80% |
| ENERG : SET50 | 1 : 1 | 80% |
| COMM : SET50 | 1 : 2 | 70% |
| ENERG : FOOD | 1 : 2 | 70% |
| SET50 : FOOD | 1 : 2 | 70% |
| BANK : COMM | 1 : 1 | 60% |
| BANK : ENERG | 1 : 2 | 60% |
| BANK : FOOD | 1 : 5 | 60% |
| COMM : ENERG | 1 : 2 | 60% |
| COMM : FOOD | 1 : 3 | 60% |
| AMATA : WHA | 1 : 5 | 80% |
| CPN : WHA | 1 : 20 | 60% |
| BLAND : SIRI | 1 : 1 | 60% |
| CPN : AMATA | 1 : 4 | 50% |
| LPN : QH | 1 : 3 | 50% |
| LPN : SIRI | 1 : 6 | 50% |
| LPN : BLAND | 1 : 6 | 40% |
| QH : BLAND | 1 : 2 | 40% |
| QH : SIRI | 1 : 2 | 40% |
| PTT : BANPU | 1 : 3 | 60% |
| PTTEP : PTT | 1 : 3 | 50% |
| PTTEP : IRPC | 1 : 22 | 50% |
| GPSC : IRPC | 1 : 10 | 50% |
| PTT : IRPC | 1 : 8 | 50% |
| GPSC : BANPU | 1 : 4 | 40% |
| RATCH : BCP | 1 : 1 | 40% |
| RATCH : BANPU | 1 : 3 | 40% |
| TTW : PTG | 1 : 1 | 40% |
| KBANK : BBL | 1 : 1 | 70% |
| KBANK : KTB | 1 : 11 | 70% |
| SCB : KTB | 1 : 7 | 70% |
| BBL : KTB | 1 : 11 | 60% |
| TCAP : KTB | 1 : 3 | 60% |
| KBANK : TCAP | 1 : 4 | 50% |
| KBANK : BAY | 1 : 5 | 50% |
| TISCO : BAY | 1 : 2 | 50% |
| PTTGC : IVL | 1 : 1 | 60% |
| SAWAD : MTC | 1 : 1 | 60% |
| ROBINS : BJC | 1 : 1 | 60% |
| CPALL : ROBINS | 1 : 1 | 50% |
| ROBINS : GLOBAL | 1 : 3 | 50% |
| BJC : GLOBAL | 1 : 3 | 50% |
| GLOBAL : HMPRO | 1 : 1 | 50% |
| CK : STEC | 1 : 1 | 60% |
| CK : UNIQ | 1 : 2 | 60% |
| CK : ITD | 1 : 9 | 60% |

| | | |
|-------------|-------|-----|
| STEC : UNIQ | 1 : 2 | 60% |
| UNIQ : ITD | 1 : 5 | 60% |
| STEC : ITD | 1 : 8 | 50% |

หมายเหตุ : Market Side ของทุกคู่เป็นแบบ A:B