

อัตราหลักประกันสัญญาซื้อขายล่วงหน้า
(Margin Requirement)

As of 24 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	
Gold Online Futures (ตั้งแต่ 5 พ.ย. 61)	13,110.00	9,177.00	3,933.00	3,277.50	2,294.25	983.25	
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	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	608.00	425.60	182.40	152.00	106.40	45.60	
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

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As of 24 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		950.00	665.00	285.00	237.50	166.25	71.25
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

Inter-Commodity Spread Credit

As of 24 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%
GOLD : GO	1 : 3	80%
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