

อัตราหลักประกันสัญญาซื้อขายล่วงหน้า
(Margin Requirement)

As of 21 November 2017

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
Index Futures						
↑ SET50 Index	7,790.00	5,453.00	2,337.00	1,947.50	1,363.25	584.25
Metal Futures						
↓ 50 Baht Gold	26,600.00	18,620.00	7,980.00	6,650.00	4,655.00	1,995.00
↓ 10 Baht Gold	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
Currency Futures						
↓ USD	342.00	239.40	102.60	85.50	59.85	25.65
Agriculture Futures						
↓ RSS3	35,720.00	25,004.00	10,716.00	35,720.00	25,004.00	10,716.00
RSS3 Spot Month Margin (LTD-10)	112,100.00	78,470.00	33,630.00	-	-	-
Sector Futures						
BANK Index	17,290.00	12,103.00	5,187.00	4,322.50	3,025.75	1,296.75
↑ COMM Index	16,834.00	11,783.80	5,050.20	4,208.50	2,945.95	1,262.55
ENERGY Index	6,840.00	4,788.00	2,052.00	1,710.00	1,197.00	513.00
↑ FOOD Index	4,484.00	3,138.80	1,345.20	1,121.00	784.70	336.30
ICT Index	6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00
Interest Rate Futures						
↓ 5Y Gov Bond	5,890.00	4,123.00	1,767.00	1,472.50	1,030.75	441.75
3M BIBOR	722.00	505.40	216.60	-	-	-
Single Stock Futures						
AAV	509.20	356.44	152.76	127.30	89.11	38.19
↑ ADVANC	9,272.00	6,490.40	2,781.60	2,318.00	1,622.60	695.40
AMATA	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↓ AOT	Z17X 36,480.00	25,536.00	10,944.00	9,120.00	6,384.00	2,736.00
	H18 onwards 3,648.00	2,553.60	1,094.40	912.00	638.40	273.60
↑ AP	646.00	452.20	193.80	161.50	113.05	48.45
↓ BA	1,140.00	798.00	342.00	377.34	264.14	113.20
↓ BANPU	1,026.00	718.20	307.80	256.50	179.55	76.95
↑ BAY	2,546.00	1,782.20	763.80	636.50	445.55	190.95
↑ BBL	8,208.00	5,745.60	2,462.40	2,052.00	1,436.40	615.60
↑ BCH	1,330.00	931.00	399.00	332.50	232.75	99.75
↑ BCP	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50
↑ BDMS	1,254.00	877.80	376.20	313.50	219.45	94.05
↑ BEAUTY	1,938.00	1,356.60	581.40	484.50	339.15	145.35
↑ BEC	2,356.00	1,649.20	706.80	589.00	412.30	176.70
BEM	418.00	292.60	125.40	104.50	73.15	31.35
BH	11,780.00	8,246.00	3,534.00	2,945.00	2,061.50	883.50
↑ BJC	5,244.00	3,670.80	1,573.20	1,311.00	917.70	393.30
↑ BLA	4,636.00	3,245.20	1,390.80	1,159.00	811.30	347.70
↑ BLAND	114.00	79.80	34.20	28.50	19.95	8.55
BTS	380.00	266.00	114.00	95.00	66.50	28.50
↑ CBG	12,236.00	8,565.20	3,670.80	3,059.00	2,141.30	917.70
↑ CENTEL	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50
CHG	266.00	186.20	79.80	66.50	46.55	19.95
↓ CK	1,482.00	1,037.40	444.60	370.50	259.35	111.15
↑ CKP	342.00	239.40	102.60	85.50	59.85	25.65
CPALL	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
↓ CPF	1,710.00	1,197.00	513.00	427.50	299.25	128.25
CPN	5,510.00	3,857.00	1,653.00	1,377.50	964.25	413.25
↓ DELTA	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
↑ DTAC	5,168.00	3,617.60	1,550.40	1,292.00	904.40	387.60
EARTH	570.00	399.00	171.00	142.50	99.75	42.75
↓ EGCO	9,462.00	6,623.40	2,838.60	2,365.50	1,655.85	709.65
↓ EPG	798.00	558.60	239.40	199.50	139.65	59.85
↑ GLOBAL	Z17X 1,501.00	1,050.70	450.30	375.06	262.54	112.52
	H18 onwards 1,428.80	1,000.16	428.64	357.20	250.04	107.16
↑ GLOW	Z17X,H18X 7,571.50	5,300.05	2,271.45	1,892.87	1,325.01	567.86
	M18 onwards 7,379.60	5,165.72	2,213.88	1,844.90	1,291.43	553.47
↑ GPSC	6,536.00	4,575.20	1,960.80	1,634.00	1,143.80	490.20

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

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(Margin Requirement)

As of 21 November 2017

Unit : Baht / Contract

Single Stock Futures		OUTRIGHT			SPREAD			
		IM	MM	FM	IM	MM	FM	
GUNKUL	Z17X,H18X	355.30	248.71	106.59	88.69	62.08	26.61	
	M18 onwards	304.00	212.80	91.20	76.00	53.20	22.80	
↓	HANA	4,142.00	2,899.40	1,242.60	1,035.50	724.85	310.65	
↑	HMPRO	1,330.00	931.00	399.00	332.50	232.75	99.75	
↑	ICHI	1,064.00	744.80	319.20	266.00	186.20	79.80	
	INTUCH	3,230.00	2,261.00	969.00	807.50	565.25	242.25	
↑	IRPC	418.00	292.60	125.40	104.50	73.15	31.35	
	ITD	342.00	239.40	102.60	85.50	59.85	25.65	
↑	IVL	3,116.00	2,181.20	934.80	779.00	545.30	233.70	
↑	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	8,626.00	6,038.20	2,587.80	2,156.50	1,509.55	646.95	
	KKP	6,270.00	4,389.00	1,881.00	1,567.50	1,097.25	470.25	
	KTB	722.00	505.40	216.60	180.50	126.35	54.15	
↑	KTC	11,704.00	8,192.80	3,511.20	2,926.00	2,048.20	877.80	
↑	LH	836.00	585.20	250.80	209.00	146.30	62.70	
↑	LPN	1,482.00	1,037.40	444.60	370.50	259.35	111.15	
↑	MAJOR	2,432.00	1,702.40	729.60	608.00	425.60	182.40	
	MINT	2,546.00	1,782.20	763.80	636.50	445.55	190.95	
↑	MTLS	3,328.80	2,330.16	998.64	832.20	582.54	249.66	
↑	PLANB	691.60	484.12	207.48	172.90	121.03	51.87	
	PSH	1,558.00	1,090.60	467.40	389.50	272.65	116.85	
	PTG	2,850.00	1,995.00	855.00	712.50	498.75	213.75	
↑	PTT	19,114.00	13,379.80	5,734.20	4,778.50	3,344.95	1,433.55	
↑	PTTEP	5,586.00	3,910.20	1,675.80	1,396.50	977.55	418.95	
↑	PTTGC	5,244.00	3,670.80	1,573.20	1,311.00	917.70	393.30	
	QH	228.00	159.60	68.40	57.00	39.90	17.10	
↑	RATCH	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50	
↑	ROBINS	6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00	
↓	S	266.00	186.20	79.80	66.50	46.55	19.95	
	SAMART	1,520.00	1,064.00	456.00	380.00	266.00	114.00	
↑	SAWAD	Z17X,H18X	9,800.20	6,860.14	2,940.06	2,450.24	1,715.17	735.07
		M18 onwards	9,424.00	6,596.80	2,827.20	2,356.00	1,649.20	706.80
↓	SCB	6,574.00	4,601.80	1,972.20	1,643.50	1,150.45	493.05	
↓	SCC	17,100.00	11,970.00	5,130.00	4,275.00	2,992.50	1,282.50	
	SIRI	228.00	159.60	68.40	57.00	39.90	17.10	
	SPALI	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75	
↑	SPCG	1,710.00	1,197.00	513.00	427.50	299.25	128.25	
↓	STA	Z17X,H18X	1,616.90	1,131.83	485.07	404.30	283.01	121.29
		M18 onwards	1,558.00	1,090.60	467.40	389.50	272.65	116.85
	STEC	2,280.00	1,596.00	684.00	570.00	399.00	171.00	
	STPI	874.00	611.80	262.20	218.50	152.95	65.55	
	TASCO	1,900.00	1,330.00	570.00	475.00	332.50	142.50	
↑	TCAP	3,116.00	2,181.20	934.80	779.00	545.30	233.70	
↓	THAI	1,330.00	931.00	399.00	332.50	232.75	99.75	
↑	THCOM	2,128.00	1,489.60	638.40	532.00	372.40	159.60	
↑	TISCO	7,980.00	5,586.00	2,394.00	1,995.00	1,396.50	598.50	
↑	TMB	174.80	122.36	52.44	43.70	30.59	13.11	
↑	TOP	8,322.00	5,825.40	2,496.60	2,080.50	1,456.35	624.15	
	TPIPL	152.00	106.40	45.60	38.00	26.60	11.40	
	TRUE	570.00	399.00	171.00	142.50	99.75	42.75	
	TTA	684.00	478.80	205.20	171.00	119.70	51.30	
↑	TTCL	2,280.00	1,596.00	684.00	570.00	399.00	171.00	
	TTW	570.00	399.00	171.00	142.50	99.75	42.75	
↓	TU	1,079.20	755.44	323.76	269.80	188.86	80.94	
	TVO	2,470.00	1,729.00	741.00	617.50	432.25	185.25	
↓	UNIQ	1,026.00	718.20	307.80	256.50	179.55	76.95	
	VGI	494.00	345.80	148.20	123.50	86.45	37.05	
↑	VNG	1,900.00	1,330.00	570.00	475.00	332.50	142.50	
	WHA	342.00	239.40	102.60	85.50	59.85	25.65	

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

Inter-Commodity Spread Credit

As of 21 November 2017

Combined Commodity	Delta Ratio	Discount Rate
BAMK : SET50	1 : 2	70%
COMM : SET50	1 : 2	70%
COMM : FOOD	1 : 3	70%
ENERG : SET50	1 : 1	70%
SET50 : ICT	1 : 1	70%
BANK : ICT	1 : 3	60%
ENERG : ICT	1 : 1	60%
SET50 : FOOD	1 : 2	60%
BANK : COMM	1 : 1	40%
BANK : FOOD	1 : 4	40%
ADVANC : INTUCH	1 : 3	50%
ADVANC : TRUE	1 : 31	30%
AMATA : WHA	1 : 6	50%
LH : QH	1 : 4	50%
CPN : LH	1 : 8	40%
AMATA LPN	1 2	40%
LH WHA	1 3	40%
AP WHA	1 2	40%
PTT PTTEP	1 5	60%
IRPC CKP	1 2	60%
PTT GLOW	1 5	50%
GLOW RATCH	1 2	50%
PTT BANPU	1 24	40%
PTTEP BANPU	1 5	40%
RATCH IRPC	1 9	40%
BBL BAY	1 5	50%
SAWAD MTL5	1 2	60%
THAI AAV	1 3	50%
AOT THAI	1 3	40%
AOT AAV	1 9	40%
BH BDMS	1 10	50%
BDMS CHG	1 8	40%
CPALL ROBINS	1 1	60%
ROBINS HMPRO	1 6	60%
BEAUTY HMPRO	1 1	50%
ROBINS : BEAUTY	1 : 4	40%
CK : UNIQ	1 : 2	50%
STEC : UNIQ	1 : 1	50%

หมายเหตุ : Market Side ของทุกคู่เป็นแบบ A:B