

อัตราหลักประกันสัญญาซื้อขายล่วงหน้า
(Margin Requirement)

As of 27 April 2018

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD			
	IM	MM	FM	IM	MM	FM	
Index Futures							
SET50 Index	11,020.00	7,714.00	3,306.00	2,755.00	1,928.50	826.50	
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	532.00	372.40	159.60	133.00	93.10	39.90	
Agriculture Futures							
RSS3	26,600.00	18,620.00	7,980.00	26,600.00	18,620.00	7,980.00	
RSS3 Spot Month Margin (LTD-10)	112,100.00	78,470.00	33,630.00	-	-	-	
Sector Futures							
BANK Index	21,280.00	14,896.00	6,384.00	5,320.00	3,724.00	1,596.00	
COMM Index	21,774.00	15,241.80	6,532.20	5,443.50	3,810.45	1,633.05	
ENERGY Index	15,580.00	10,906.00	4,674.00	3,895.00	2,726.50	1,168.50	
FOOD Index	6,764.00	4,734.80	2,029.20	1,691.00	1,183.70	507.30	
ICT Index	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75	
Interest Rate Futures							
5Y Gov Bond	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00	
3M BIBOR	722.00	505.40	216.60	-	-	-	
Single Stock Futures							
AAV	456.00	319.20	136.80	114.00	79.80	34.20	
ADVANC	11,780.00	8,246.00	3,534.00	2,945.00	2,061.50	883.50	
AMATA	2,964.00	2,074.80	889.20	741.00	518.70	222.30	
AOT	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25	
↑ AP	760.00	532.00	228.00	190.00	133.00	57.00	
BA	1,900.00	1,330.00	570.00	475.00	332.50	142.50	
BANPU	2,622.00	1,835.40	786.60	655.50	458.85	196.65	
BAY	3,876.00	2,713.20	1,162.80	969.00	678.30	290.70	
↑ BBL	11,400.00	7,980.00	3,420.00	2,850.00	1,995.00	855.00	
BCH	1,330.00	931.00	399.00	332.50	232.75	99.75	
BCP	2,470.00	1,729.00	741.00	617.50	432.25	185.25	
BDMS	1,634.00	1,143.80	490.20	408.50	285.95	122.55	
BEAUTY	2,318.00	1,622.60	695.40	579.50	405.65	173.85	
BEC	2,090.00	1,463.00	627.00	522.50	365.75	156.75	
BEM	456.00	319.20	136.80	114.00	79.80	34.20	
BH	13,984.00	9,788.80	4,195.20	3,496.00	2,447.20	1,048.80	
BJC	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50	
BLA	3,648.00	2,553.60	1,094.40	912.00	638.40	273.60	
BLAND	98.80	69.16	29.64	24.70	17.29	7.41	
BTS	456.00	319.20	136.80	114.00	79.80	34.20	
CBG	9,690.00	6,783.00	2,907.00	2,422.50	1,695.75	726.75	
CENTEL	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75	
CHG	304.00	212.80	91.20	76.00	53.20	22.80	
CK	1,824.00	1,276.80	547.20	456.00	319.20	136.80	
CKP	418.00	292.60	125.40	104.50	73.15	31.35	
CPALL	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25	
CPF	2,128.00	1,489.60	638.40	532.00	372.40	159.60	
CPN	6,460.00	4,522.00	1,938.00	1,615.00	1,130.50	484.50	
DELTA	7,372.00	5,160.40	2,211.60	1,843.00	1,290.10	552.90	
DTAC	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75	
EARTH	570.00	399.00	171.00	142.50	99.75	42.75	
EGCO	19,570.00	13,699.00	5,871.00	4,892.50	3,424.75	1,467.75	
EPG	1,140.00	798.00	342.00	285.00	199.50	85.50	
GLOBAL	M18X, U18X, Z18X	1,979.80	1,385.86	593.94	494.95	346.47	148.49
	H19 onwards	1,900.00	1,330.00	570.00	475.00	332.50	142.50
GLOW	6,270.00	4,389.00	1,881.00	1,567.50	1,097.25	470.25	
GPSC	10,640.00	7,448.00	3,192.00	2,660.00	1,862.00	798.00	

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

อัตราหลักประกันสัญญาซื้อขายล่วงหน้า
(Margin Requirement)

As of 27 April 2018

Unit : Baht / Contract

Single Stock Futures		OUTRIGHT			SPREAD		
		IM	MM	FM	IM	MM	FM
GUNKUL		418.00	292.60	125.40	104.50	73.15	31.35
HANA		5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
HMPRO		1,064.00	744.80	319.20	266.00	186.20	79.80
ICHI		1,520.00	1,064.00	456.00	380.00	266.00	114.00
INTUCH		3,230.00	2,261.00	969.00	807.50	565.25	242.25
IRPC		608.00	425.60	182.40	152.00	106.40	45.60
ITD		342.00	239.40	102.60	85.50	59.85	25.65
IVL		4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
JAS		608.00	425.60	182.40	152.00	106.40	45.60
↑ KBANK		16,150.00	11,305.00	4,845.00	4,037.50	2,826.25	1,211.25
KCE		9,120.00	6,384.00	2,736.00	2,280.00	1,596.00	684.00
KKP		4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
KTB		1,026.00	718.20	307.80	256.50	179.55	76.95
↑ KTC		62,320.00	43,624.00	18,696.00	15,580.00	10,906.00	4,674.00
LH		988.00	691.60	296.40	247.00	172.90	74.10
LPN		1,064.00	744.80	319.20	266.00	186.20	79.80
MAJOR		2,090.00	1,463.00	627.00	522.50	365.75	156.75
MINT		3,686.00	2,580.20	1,105.80	921.50	645.05	276.45
MTLS		4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
PLANB		684.00	478.80	205.20	171.00	119.70	51.30
PSH		1,444.00	1,010.80	433.20	361.00	252.70	108.30
PTG		2,090.00	1,463.00	627.00	522.50	365.75	156.75
PTT	M18X, U18X, Z18X, H19X	51,376.00	35,963.20	15,412.80	12,844.00	8,990.80	3,853.20
	M19 onwards	5,137.60	3,596.32	1,541.28	1,284.40	899.08	385.32
PTTEP		7,030.00	4,921.00	2,109.00	1,757.50	1,230.25	527.25
↑ PTTGC		10,640.00	7,448.00	3,192.00	2,660.00	1,862.00	798.00
QH		190.00	133.00	57.00	47.50	33.25	14.25
RATCH		3,040.00	2,128.00	912.00	760.00	532.00	228.00
ROBINS		8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75
S		342.00	239.40	102.60	85.50	59.85	25.65
SAMART		1,140.00	798.00	342.00	285.00	199.50	85.50
SAWAD		6,802.00	4,761.40	2,040.60	1,700.50	1,190.35	510.15
SCB		7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00
SCC		22,040.00	15,428.00	6,612.00	5,510.00	3,857.00	1,653.00
SIRI		190.00	133.00	57.00	47.50	33.25	14.25
SPALI		2,470.00	1,729.00	741.00	617.50	432.25	185.25
SPCG		1,900.00	1,330.00	570.00	475.00	332.50	142.50
STA	M18X	1,459.20	1,021.44	437.76	364.86	255.40	109.46
	U18 onwards	1,406.00	984.20	421.80	351.50	246.05	105.45
STEC		2,964.00	2,074.80	889.20	741.00	518.70	222.30
STPI		950.00	665.00	285.00	237.50	166.25	71.25
TASCO		1,596.00	1,117.20	478.80	399.00	279.30	119.70
TCAP		3,990.00	2,793.00	1,197.00	997.50	698.25	299.25
THAI		1,520.00	1,064.00	456.00	380.00	266.00	114.00
THCOM		1,710.00	1,197.00	513.00	427.50	299.25	128.25
↑ TISCO		7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00
TMB		190.00	133.00	57.00	47.50	33.25	14.25
TOP		8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75
TPIPL		228.00	159.60	68.40	57.00	39.90	17.10
TRUE		646.00	452.20	193.80	161.50	113.05	48.45
TTA		608.00	425.60	182.40	152.00	106.40	45.60
TTCL		3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
TTW		836.00	585.20	250.80	209.00	146.30	62.70
TU		1,824.00	1,276.80	547.20	456.00	319.20	136.80
TVO		4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
UNIQ		1,824.00	1,276.80	547.20	456.00	319.20	136.80
VGI		608.00	425.60	182.40	152.00	106.40	45.60
VNG		950.00	665.00	285.00	237.50	166.25	71.25
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 27 April 2018

Combined Commodity	Delta Ratio	Discount Rate
ENERG : SET50	1 : 1	80%
ADVANC : INTUCH	1 : 4	50%
CPN : LPN	1 : 8	40%
BANPU : CKP	1 : 5	40%
BDMS : CHG	1 : 12	30%
CK : ITD	1 : 7	60%
UNIQ : ITD	1 : 4	50%

หมายเหตุ : Market Side ของทุกคู่เป็นแบบ A:B ยกเว้น BDMS คู่กับ CHG
ที่เป็นแบบ A:A