

อัตราหลักประกันสัญญาซื้อขายล่วงหน้า
(Margin Requirement)

As of 29 January 2018

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD			
	IM	MM	FM	IM	MM	FM	
Index Futures							
SET50 Index	8,550.00	5,985.00	2,565.00	2,137.50	1,496.25	641.25	
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	456.00	319.20	136.80	114.00	79.80	34.20	
Agriculture Futures							
RSS3	31,350.00	21,945.00	9,405.00	31,350.00	21,945.00	9,405.00	
RSS3 Spot Month Margin (LTD-10)	112,100.00	78,470.00	33,630.00	-	-	-	
Sector Futures							
BANK Index	20,710.00	14,497.00	6,213.00	5,177.50	3,624.25	1,553.25	
COMM Index	16,834.00	11,783.80	5,050.20	4,208.50	2,945.95	1,262.55	
ENERGY Index	10,640.00	7,448.00	3,192.00	2,660.00	1,862.00	798.00	
FOOD Index	4,978.00	3,484.60	1,493.40	1,244.50	871.15	373.35	
ICT Index	7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00	
Interest Rate Futures							
5Y Gov Bond	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50	
3M BIBOR	760.00	532.00	228.00	-	-	-	
Single Stock Futures							
AAV	532.00	372.40	159.60	133.00	93.10	39.90	
ADVANC	10,450.00	7,315.00	3,135.00	2,612.50	1,828.75	783.75	
AMATA	3,116.00	2,181.20	934.80	779.00	545.30	233.70	
AOT	5,434.00	3,803.80	1,630.20	1,358.50	950.95	407.55	
AP	684.00	478.80	205.20	171.00	119.70	51.30	
BA	1,200.80	840.56	360.24	397.46	278.23	119.24	
↑ BANPU	2,280.00	1,596.00	684.00	570.00	399.00	171.00	
BAY	3,648.00	2,553.60	1,094.40	912.00	638.40	273.60	
BBL	9,348.00	6,543.60	2,804.40	2,337.00	1,635.90	701.10	
BCH	1,330.00	931.00	399.00	332.50	232.75	99.75	
BCP	2,660.00	1,862.00	798.00	665.00	465.50	199.50	
BDMS	1,520.00	1,064.00	456.00	380.00	266.00	114.00	
BEAUTY	2,888.00	2,021.60	866.40	722.00	505.40	216.60	
BEC	1,900.00	1,330.00	570.00	475.00	332.50	142.50	
BEM	456.00	319.20	136.80	114.00	79.80	34.20	
BH	13,680.00	9,576.00	4,104.00	3,420.00	2,394.00	1,026.00	
BJC	5,510.00	3,857.00	1,653.00	1,377.50	964.25	413.25	
BLA	4,636.00	3,245.20	1,390.80	1,159.00	811.30	347.70	
BLAND	76.00	53.20	22.80	19.00	13.30	5.70	
BTS	380.00	266.00	114.00	95.00	66.50	28.50	
CBG	13,946.00	9,762.20	4,183.80	3,486.50	2,440.55	1,045.95	
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	1,406.00	984.20	421.80	351.50	246.05	105.45	
CKP	380.00	266.00	114.00	95.00	66.50	28.50	
CPALL	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25	
CPF	1,976.00	1,383.20	592.80	494.00	345.80	148.20	
CPN	5,890.00	4,123.00	1,767.00	1,472.50	1,030.75	441.75	
↑ DELTA	7,220.00	5,054.00	2,166.00	1,805.00	1,263.50	541.50	
DTAC	10,602.00	7,421.40	3,180.60	2,650.50	1,855.35	795.15	
EARTH	570.00	399.00	171.00	142.50	99.75	42.75	
EGCO	10,640.00	7,448.00	3,192.00	2,660.00	1,862.00	798.00	
EPG	760.00	532.00	228.00	190.00	133.00	57.00	
GLOBAL	1,634.00	1,143.80	490.20	408.50	285.95	122.55	
GLOW	H18X	7,290.30	5,103.21	2,187.09	1,822.69	1,275.88	546.81
	M18 onwards	7,106.00	4,974.20	2,131.80	1,776.50	1,243.55	532.95
↑ GPSC	11,780.00	8,246.00	3,534.00	2,945.00	2,061.50	883.50	

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

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(Margin Requirement)

As of 29 January 2018

Unit : Baht / Contract

Single Stock Futures		OUTRIGHT			SPREAD		
		IM	MM	FM	IM	MM	FM
GUNKUL	H18X	399.00	279.30	119.70	99.78	69.84	29.93
	M18 onwards	342.00	239.40	102.60	85.50	59.85	25.65
HANA		4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
HMPRO		1,330.00	931.00	399.00	332.50	232.75	99.75
ICHI		1,406.00	984.20	421.80	351.50	246.05	105.45
INTUCH		3,952.00	2,766.40	1,185.60	988.00	691.60	296.40
IRPC		532.00	372.40	159.60	133.00	93.10	39.90
ITD		250.80	175.56	75.24	62.70	43.89	18.81
IVL		4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
JAS		608.00	425.60	182.40	152.00	106.40	45.60
KBANK		12,350.00	8,645.00	3,705.00	3,087.50	2,161.25	926.25
KCE		9,424.00	6,596.80	2,827.20	2,356.00	1,649.20	706.80
KKP		5,168.00	3,617.60	1,550.40	1,292.00	904.40	387.60
KTB		684.00	478.80	205.20	171.00	119.70	51.30
KTC		18,240.00	12,768.00	5,472.00	4,560.00	3,192.00	1,368.00
LH		722.00	505.40	216.60	180.50	126.35	54.15
LPN		1,140.00	798.00	342.00	285.00	199.50	85.50
MAJOR		2,356.00	1,649.20	706.80	589.00	412.30	176.70
MINT		3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
MTLS		3,328.80	2,330.16	998.64	832.20	582.54	249.66
PLANB		592.80	414.96	177.84	148.20	103.74	44.46
PSH		1,748.00	1,223.60	524.40	437.00	305.90	131.10
PTG		2,508.00	1,755.60	752.40	627.00	438.90	188.10
PTT		23,940.00	16,758.00	7,182.00	5,985.00	4,189.50	1,795.50
PTTEP		7,410.00	5,187.00	2,223.00	1,852.50	1,296.75	555.75
PTTGC		5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50
QH		228.00	159.60	68.40	57.00	39.90	17.10
RATCH		3,458.00	2,420.60	1,037.40	864.50	605.15	259.35
ROBINS		6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75
S		228.00	159.60	68.40	57.00	39.90	17.10
SAMART		1,140.00	798.00	342.00	285.00	199.50	85.50
SAWAD	H18X	7,746.30	5,422.41	2,323.89	1,936.48	1,355.54	580.94
	M18 onwards	7,448.00	5,213.60	2,234.40	1,862.00	1,303.40	558.60
↑ SCB		8,626.00	6,038.20	2,587.80	2,156.50	1,509.55	646.95
SCC		17,100.00	11,970.00	5,130.00	4,275.00	2,992.50	1,282.50
SIRI		190.00	133.00	57.00	47.50	33.25	14.25
SPALI		1,900.00	1,330.00	570.00	475.00	332.50	142.50
SPCG		2,090.00	1,463.00	627.00	522.50	365.75	156.75
STA	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		2,432.00	1,702.40	729.60	608.00	425.60	182.40
STPI		874.00	611.80	262.20	218.50	152.95	65.55
TASCO		1,216.00	851.20	364.80	304.00	212.80	91.20
TCAP		4,674.00	3,271.80	1,402.20	1,168.50	817.95	350.55
THAI		1,216.00	851.20	364.80	304.00	212.80	91.20
THCOM		1,900.00	1,330.00	570.00	475.00	332.50	142.50
TISCO		7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00
TMB		228.00	159.60	68.40	57.00	39.90	17.10
TOP		9,690.00	6,783.00	2,907.00	2,422.50	1,695.75	726.75
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		798.00	558.60	239.40	199.50	139.65	59.85
TU		1,634.00	1,143.80	490.20	408.50	285.95	122.55
TVO		2,660.00	1,862.00	798.00	665.00	465.50	199.50
UNIQ		1,634.00	1,143.80	490.20	408.50	285.95	122.55
VGI		646.00	452.20	193.80	161.50	113.05	48.45
VNG		1,368.00	957.60	410.40	342.00	239.40	102.60
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 29 January 2018

Combined Commodity	Delta Ratio	Discount Rate
ENERG : SET50	1 : 1	70%
COMM : FOOD	1 : 3	60%
COMM : SET50	1 : 2	50%
ADVANC : INTUCH	1 : 3	60%
INTOUCH : THCOM	1 : 4	40%
AMATA : WHA	1 : 7	60%
PTT : PTTEP	1 : 4	80%
IRPC : CKP	1 : 2	50%
PTT : IRPC	1 : 65	40%
PTT : CKP	1 : 108	40%
PTT : GUNKUL	1 : 110	40%
GPSC : BCP	1 : 2	40%
TTW : IRPC*	1 : 2	40%
BBL : TCAP	1 : 4	50%
TISCO : BAY	1 : 2	40%
PTTGC : IVL	1 : 2	50%
KCE : HANA	1 : 2	40%
SAWAD : MTL5	1 : 2	40%
BA : BTS	1 : 2	50%
BA : AAV	1 : 3	40%
ROBINS : GLOWBAL	1 : 4	40%
STEC : UNIQ	1 : 1	70%
CK : STEC	1 : 1	60%
CK : UNIQ	1 : 2	60%
CK : ITD	1 : 7	50%

หมายเหตุ : Market Side ของทุกคู่เป็นแบบ A:B ยกเว้น TTW คู่กับ IRPC
ที่เป็นแบบ A:A