



Inter-Commodity Spread Credit								
CC Group Name	CC Group	Credit Rate (%)	Leg 1			Leg 2		
			Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg
INDEX	I01	80	COMM	1	A	SET50	2	B
INDEX	I01	80	ENERG	1	A	SET50	1	B
INDEX	I01	70	BANK	1	A	ENERG	2	B
INDEX	I01	70	BANK	1	A	SET50	2	B
INDEX	I01	70	ENERG	1	A	FOOD	2	B
INDEX	I01	60	BANK	1	A	COMM	1	B
INDEX	I01	60	COMM	1	A	ENERG	2	B
INDEX	I01	60	SET50	1	A	FOOD	2	B
INDEX	I01	50	BANK	1	A	FOOD	4	B
INDEX	I01	50	COMM	1	A	FOOD	3	B
METAL	MT1	70	GOLD	1	A	GO	3	B
METAL	MT1	70	GOLD	1	A	G9999	7	B
METAL	MT1	60	GO	1	A	G9999	3	B
PROP	S02	50	SPALI	1	A	AP	3	B
PROP	S02	50	SPALI	1	A	LPN	3	B
PROP	S02	40	AMATA	1	A	LPN	3	B
PROP	S02	40	AP	1	A	LPN	1	B
ENERG	S06	70	TOP	1	A	IRPC	13	B
ENERG	S06	60	TOP	1	A	PTT	1	B
ENERG	S06	60	TOP	1	A	BANPU	4	B
ENERG	S06	60	GPSC	1	A	GUNKUL	23	B
ENERG	S06	60	PTT	1	A	BANPU	3	B
ENERG	S06	60	PTT	1	A	IRPC	9	B
ENERG	S06	60	BANPU	1	A	IRPC	3	B
ENERG	S06	60	TOP	1	A	ESSO	6	B
ENERG	S06	60	TOP	1	A	SPRC	7	B
ENERG	S06	60	EA	1	A	CKP	10	B
ENERG	S06	60	ESSO	1	A	SPRC	1	B
ENERG	S06	50	BCP	1	A	BANPU	2	B
ENERG	S06	50	BCP	1	A	PTG	3	A
ENERG	S06	50	CKP	1	A	GUNKUL	2	B
ENERG	S06	50	EGCO	1	A	SGP	28	B
ENERG	S06	50	EA	1	A	BGRIM	2	B
ENERG	S06	50	EA	1	A	IRPC	10	B
ENERG	S06	50	PTT	1	A	SPRC	5	B
ENERG	S06	50	BCPG	1	A	IRPC	3	B
ENERG	S06	40	GPSC	1	A	CKP	11	B
ENERG	S06	40	RATCH	1	A	SUPER	97	B
ENERG	S06	40	SPRC	1	A	IRPC	2	B
CONMAT	S07	50	TASCO	1	A	EPG	3	A
CONMAT	S07	50	EPG	1	A	VNG	1	B
BANK	S13	50	SCB	1	A	KTB	7	B
FOOD	S16	50	MINT	1	A	TKN	4	B
ETRON	S23	70	HANA	1	A	KCE	1	B
FIN	S24	60	MTC	1	A	SAWAD	1	B
TRANS	S30	40	THAI	1	A	PSL	2	B
TRANS	S30	40	PSL	1	A	TTA	2	B
TRANS	S30	40	PRM	1	A	TTA	1	B
HEALTH	S33	50	BDMS	1	A	BCH	1	B
COMM	S36	70	RS	1	A	GLOBAL	1	B
COMM	S36	60	ROBINS	1	A	BEAUTY	9	B
COMM	S36	60	GLOBAL	1	A	BEAUTY	3	B
COMM	S36	60	CPALL	1	A	COM7	4	B
COMM	S36	50	ROBINS	1	A	BJC	1	B
COMM	S36	50	RS	1	A	BEAUTY	3	B
TOURISM	S38	40	CENTEL	1	A	ERW	6	B
CONS	S46	60	UNIQ	1	A	STPI	2	B



อัตราหลักประกันการซื้อขายสัญญาซื้อขายล่วงหน้า

โดยคำนวณตามมาตรฐานการประกอบธุรกิจของกรมผู้ประกอบธุรกิจสัญญาซื้อขายล่วงหน้า ที่กำหนดเป็น อัตราขั้นต่ำ ที่เรียกเก็บตามประเภทลูกค้าดังนี้

ประเภทลูกค้า	อัตราการวางหลักประกันเริ่มต้น (Initial Margin)	อัตราหลักประกันรักษาสภาพ (Maintenance Margin)	อัตราหลักประกันขั้นต่ำ (Force Margin)
ลูกค้าทั่วไป	100%	70%	30%

มีผลบังคับใช้ตั้งแต่วันที่ 17 พฤษภาคม 2562

Unit : Baht / Contract

Contract	Individual Investor Margin						Institutional Investor Margin						
	Outright			Spread			Outright			Spread			
	Initial Margin	Maintenance Margin	Force Margin	Initial Margin	Maintenance Margin	Force Margin	Initial Margin	Maintenance Margin	Force Margin	Initial Margin	Maintenance Margin	Force Margin	
1. Index Market													
BANK	▼	21,470.00	15,029.00	6,441.00	5,367.50	3,757.25	1,610.25	15,255.00	11,300.00	3,955.00	3,813.75	2,825.00	988.75
COMM	▼	19,190.00	13,433.00	5,757.00	4,797.50	3,358.25	1,439.25	13,635.00	10,100.00	3,535.00	3,408.75	2,525.00	883.75
ENERG	▲	14,630.00	10,241.00	4,389.00	3,657.50	2,560.25	1,097.25	10,395.00	7,700.00	2,695.00	2,598.75	1,925.00	673.75
FOOD	▼	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50	2,970.00	2,200.00	770.00	742.50	550.00	192.50
ICT		8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75	5,805.00	4,300.00	1,505.00	1,451.25	1,075.00	376.25
SET50		9,500.00	6,650.00	2,850.00	2,375.00	1,662.50	712.50	6,750.00	5,000.00	1,750.00	1,687.50	1,250.00	437.50
2. Metal Market													
50 Baht Gold	▲	24,700.00	17,290.00	7,410.00	6,175.00	4,322.50	1,852.50	17,550.00	13,000.00	4,550.00	4,387.50	3,250.00	1,137.50
10 Baht Gold	▲	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50	3,510.00	2,600.00	910.00	877.50	650.00	227.50
Gold Online	▲	11,400.00	7,980.00	3,420.00	-	-	-	8,100.00	6,000.00	2,100.00	-	-	-
Gold-D	▲	3,496.00	2,447.20	1,048.80	-	-	-	2,484.00	1,840.00	644.00	-	-	-
Spot Month Margin		Individual = 11,020 (5,800*1.90)						Institutional = 7,830 (5,800*1.35)					
3. Currency Market													
USD		494.00	345.80	148.20	123.50	86.45	37.05	351.00	260.00	91.00	87.75	65.00	22.75
4. Interest Rate Market													
5Y Government Bond	▼	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00	3,780.00	2,800.00	980.00	945.00	700.00	245.00
3M BIBOR		722.00	505.40	216.60	180.50	126.35	54.15	513.00	380.00	133.00	128.25	95.00	33.25
5. Agriculture Market													
RSS3		24,700.00	17,290.00	7,410.00	24,700.00	17,290.00	7,410.00	17,550.00	13,000.00	4,550.00	17,550.00	13,000.00	4,550.00
RSS3D		24,700.00	17,290.00	7,410.00	24,700.00	17,290.00	7,410.00	17,550.00	13,000.00	4,550.00	17,550.00	13,000.00	4,550.00
Spot Month Margin		Individual = 77,900 (41,000*1.90)						Institutional = 55,350 (41,000*1.35)					
6. Stock Market													
AAV	▼	342.00	239.40	102.60	85.50	59.85	25.65	243.00	180.00	63.00	60.75	45.00	15.75
ADVANC	▼	10,260.00	7,182.00	3,078.00	2,565.00	1,795.50	769.50	7,290.00	5,400.00	1,890.00	1,822.50	1,350.00	472.50
AMATA		2,280.00	1,596.00	684.00	570.00	399.00	171.00	1,620.00	1,200.00	420.00	405.00	300.00	105.00
AOT		4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50	2,970.00	2,200.00	770.00	742.50	550.00	192.50
AP	▲	684.00	478.80	205.20	171.00	119.70	51.30	486.00	360.00	126.00	121.50	90.00	31.50
BA	▼	1,102.00	771.40	330.60	275.50	192.85	82.65	783.00	580.00	203.00	195.75	145.00	50.75
BANPU	▼	1,216.00	851.20	364.80	304.00	212.80	91.20	864.00	640.00	224.00	216.00	160.00	56.00
BAY	▼	2,280.00	1,596.00	684.00	570.00	399.00	171.00	1,620.00	1,200.00	420.00	405.00	300.00	105.00
BBL	▼	10,070.00	7,049.00	3,021.00	2,517.50	1,762.25	755.25	7,155.00	5,300.00	1,855.00	1,788.75	1,325.00	463.75
BCH		2,432.00	1,702.40	729.60	608.00	425.60	182.40	1,728.00	1,280.00	448.00	432.00	320.00	112.00
BCP		2,090.00	1,463.00	627.00	522.50	365.75	156.75	1,485.00	1,100.00	385.00	371.25	275.00	96.25
BDMS		3,534.00	2,473.80	1,060.20	883.50	618.45	265.05	2,511.00	1,860.00	651.00	627.75	465.00	162.75
BEAUTY	▼	1,216.00	851.20	364.80	304.00	212.80	91.20	864.00	640.00	224.00	216.00	160.00	56.00
BEC	▲	1,216.00	851.20	364.80	304.00	212.80	91.20	864.00	640.00	224.00	216.00	160.00	56.00
BEM	▲	722.00	505.40	216.60	180.50	126.35	54.15	513.00	380.00	133.00	128.25	95.00	33.25
BH	▼	10,830.00	7,581.00	3,249.00	2,707.50	1,895.25	812.25	7,695.00	5,700.00	1,995.00	1,923.75	1,425.00	498.75
BJC		3,990.00	2,793.00	1,197.00	997.50	698.25	299.25	2,835.00	2,100.00	735.00	708.75	525.00	183.75
BLA	▲	2,964.00	2,074.80	889.20	741.00	518.70	222.30	2,106.00	1,560.00	546.00	526.50	390.00	136.50
BLAND		114.00	79.80	34.20	28.50	19.95	8.55	81.00	60.00	21.00	20.25	15.00	5.25
BTS	▲	988.00	691.60	296.40	247.00	172.90	74.10	702.00	520.00	182.00	175.50	130.00	45.50
CBG	▲	9,120.00	6,384.00	2,736.00	2,280.00	1,596.00	684.00	6,480.00	4,800.00	1,680.00	1,620.00	1,200.00	420.00
CENTEL	▼	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25	2,835.00	2,100.00	735.00	708.75	525.00	183.75
CHG		190.00	133.00	57.00	47.50	33.25	14.25	135.00	100.00	35.00	33.75	25.00	8.75
CK	▲	1,672.00	1,170.40	501.60	418.00	292.60	125.40	1,188.00	880.00	308.00	297.00	220.00	77.00
CKP		532.00	372.40	159.60	133.00	93.10	39.90	378.00	280.00	98.00	94.50	70.00	24.50
CPALL	▼	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00	3,240.00	2,400.00	840.00	810.00	600.00	210.00
CPF	▲	2,090.00	1,463.00	627.00	522.50	365.75	156.75	1,485.00	1,100.00	385.00	371.25	275.00	96.25
CPN		5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00	3,780.00	2,800.00	980.00	945.00	700.00	245.00
DELTA		8,208.00	5,745.60	2,462.40	2,052.00	1,436.40	615.60	5,832.00	4,320.00	1,512.00	1,458.00	1,080.00	378.00
DTAC		7,676.00	5,373.20	2,302.80	1,919.00	1,343.30	575.70	5,454.00	4,040.00	1,414.00	1,363.50	1,010.00	353.50
EARTH		570.00	399.00	171.00	142.50	99.75	42.75	405.00	300.00	105.00	101.25	75.00	26.25
EGCO	▲	16,520.50	11,564.35	4,956.15	4,130.13	2,891.09	1,239.04	11,738.25	8,695.00	3,043.25	2,934.56	2,173.75	760.81
EPG	▼	684.00	478.80	205.20	171.00	119.70	51.30	486.00	360.00	126.00	121.50	90.00	31.50



Inter-Commodity Spread Credit								
CC Group Name	CC Group	Credit Rate (%)	Leg 1			Leg 2		
			Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg
INDEX	I01	70	ENERG	1	A	SET50	1	B
INDEX	I01	60	SET50	1	A	ICT	1	B
METAL	MT1	80	GOLD	1	A	GO	3	B
METAL	MT1	70	GOLD	1	A	G9999	7	B
METAL	MT1	60	GO	1	A	G9999	3	B
ICT	S01	60	ADVANC	1	A	INTUCH	3	B
ICT	S01	50	INTUCH	1	A	DTAC	1	B
ICT	S01	40	INTUCH	1	A	TRUE	12	B
ICT	S01	30	ADVANC	1	A	TRUE	37	B
PROP	S02	50	CPN	1	A	SPALI	4	B
PROP	S02	40	SPALI	1	A	LPN	3	B
PROP	S02	40	SPALI	1	A	SIRI	15	B
ENERG	S06	70	PTTEP	1	A	PTT	3	B
ENERG	S06	40	PTTEP	1	A	TTW	11	B
FOOD	S16	50	CBG	1	A	ICHI	16	B
FIN	S24	40	MTC	1	A	KTC	1	B
CONS	S46	40	UNIQ	1	A	ITD	4	B
CONS	S46	40	STPI	1	A	ITD	3	B