



อัตราหลักประกันการซื้อขายสัญญาซื้อขายล่วงหน้า (Margin Rate Derivatives)

Underlying	Clearing House Margin		Outright (Baht/Contract)			Spread (Baht/Spread)			Inter-commodity Spread Credit		
	Outright	Spread	IM	MM	FCM	IM	MM	FCM	Delta per Spread Ratio	Market Side	Credit Rate
Index Market											
SET50 Index Futures	5,800	1,450	11,020	7,714	3,306	2,755.00	1,928.50	826.50	ENERG 1 : SET50 1	A : B	80%
BANK Index Futures	11,200	2,800	21,280	14,896	6,384	5,320.00	3,724.00	1,596.00	GOLD 1 : G9999 7	A : B	80%
ENERGY Index Futures	8,200	2,050	15,580	10,906	4,674	3,895.00	2,726.50	1,168.50	ADVANC 1 : INTUCH 4	A : B	50%
FOOD Index Futures	3,560	890	6,764	4,735	2,029	1,691.00	1,183.70	507.30	CPN 1 : LPN 8	A : B	40%
ICT Index Futures	3,500	875	6,650	4,655	1,995	1,662.50	1,163.75	498.75	BANPU 1 : CKP 5	A : B	40%
COMM Index Futures	11,460	2,865	21,774	15,242	6,532	5,443.50	3,810.45	1,633.05	BDMS 1 : CHG 12	A : A	30%
Metal Market											
50 Baht Gold Futures	13,000	3,250	24,700	17,290	7,410	6,175.00	4,322.50	1,852.50	CK 1 : ITD 7	A : B	60%
10 Baht Gold Futures	2,600	650	4,940	3,458	1,482	1,235.00	864.50	370.50	UNIQ 1 : ITD 4	A : B	50%
Gold-D	1,900		3,610	2,527	1,083	ไม่มีการจับคู่ Spread ใน Gold-D Futures					
Interest Rate Market											
5Y Government Bond	2,000	500	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00			
3M BIBOR Futures	380		722.00	505.40	216.60	ไม่มีการจับคู่ Spread ใน 3M BIBOR Futures					
Currency Market											
USD Futures	280	70	532.00	372.40	159.60	133.00	93.10	39.90			
Agriculture Market											
RSS3	14,000	14,000	26,600.00	18,620.00	7,980.00	26,600.00	18,620.00	7,980.00			
RSS3D	14,000	14,000	26,600.00	18,620.00	7,980.00	26,600.00	18,620.00	7,980.00			
Stock Market											
AAV	240	60	564.00	396.00	170.40	141.00	99.00	42.60			
ADVANC	6,200	1,550	11,780.00	8,246.00	3,534.00	2,945.00	2,061.50	883.50			
AMATA	1,560	390	2,964.00	2,074.80	889.20	741.00	518.70	222.30			
AOT	2,500	625	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25			
AP	400	100	824.00	576.00	248.00	206.00	144.00	62.00			
BA	1,000	250	1,900.00	1,330.00	570.00	475.00	332.50	142.50			
BANPU	1,380	345	2,622.00	1,835.40	786.60	655.50	458.85	196.65			
BAY	2,040	510	3,876.00	2,713.20	1,162.80	969.00	678.30	290.70			
BBL	6,000	1,500	11,400.00	7,980.00	3,420.00	2,850.00	1,995.00	855.00			
BCH	700	175	1,750.00	1,225.00	525.00	437.50	306.25	131.25			
BCP	1,300	325	2,470.00	1,729.00	741.00	617.50	432.25	185.25			
BDMS	860	215	1,634.00	1,143.80	490.20	408.50	285.95	122.55			
BEAUTY	1,220	305	2,318.00	1,622.60	695.40	579.50	405.65	173.85			
BEC	1,100	275	2,090.00	1,463.00	627.00	522.50	365.75	156.75			
BEM	240	60	456.00	319.20	136.80	114.00	79.80	34.20			
BH	7,360	1,840	13,984.00	9,788.80	4,195.20	3,496.00	2,447.20	1,048.80			
BJC	3,000	750	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50			
BLA	1,920	480	3,648.00	2,553.60	1,094.40	912.00	638.40	273.60			
BLAND	52	13	184.08	128.96	55.12	46.02	32.24	13.78			
BTS	240	60	456.00	319.20	136.80	114.00	79.80	34.20			
CBG	5,100	1,275	9,690.00	6,783.00	2,907.00	2,422.50	1,695.75	726.75			
CENTEL	3,500	875	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75			
CHG	160	40	304.00	212.80	91.20	76.00	53.20	22.80			
CK	960	240	2,409.60	1,689.60	720.00	602.40	422.40	180.00			
CKP	220	55	418.00	292.60	125.40	104.50	73.15	31.35			
CPALL	2,500	625	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25			
CPF	1,120	280	2,128.00	1,489.60	638.40	532.00	372.40	159.60			
CPN	3,400	850	6,460.00	4,522.00	1,938.00	1,615.00	1,130.50	484.50			
DELTA	3,880	970	7,372.00	5,160.40	2,211.60	1,843.00	1,290.10	552.90			
DTAC	2,300	575	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75			
EARTH	300	75	570.00	399.00	171.00	142.50	99.75	42.75			
EGCO	10,300	2,575	19,570.00	13,699.00	5,871.00	4,892.50	3,424.75	1,467.75			
EPG	600	150	1,140.00	798.00	342.00	285.00	199.50	85.50			
GLOBAL (For series M18X,U18X,Z18X)	1,042	250	1,979.80	1,385.86	593.94	475.00	332.50	142.50			
GLOBAL (For series H19 onwards)	1,000	250	1,900.00	1,330.00	570.00	475.00	332.50	142.50			
GLOW	3,300	825	6,270.00	4,389.00	1,881.00	1,567.50	1,097.25	470.25			
GPSC	5,600	1,400	10,640.00	7,448.00	3,192.00	2,660.00	1,862.00	798.00			
GUNKUL	220	55	418.00	292.60	125.40	104.50	73.15	31.35			
HANA	2,700	675	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75			
HMPRO	560	140	1,064.00	744.80	319.20	266.00	186.20	79.80			
ICHI	800	200	1,520.00	1,064.00	456.00	380.00	266.00	114.00			
INTUCH	1,700	425	3,230.00	2,261.00	969.00	807.50	565.25	242.25			
IRPC	320	80	608.00	425.60	182.40	152.00	106.40	45.60			
ITD	180	45	342.00	239.40	102.60	85.50	59.85	25.65			
IVL	2,500	625	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25			
JAS	320	80	608.00	425.60	182.40	152.00	106.40	45.60			
KBANK	8,500	2,125	16,150.00	11,305.00	4,845.00	4,037.50	2,826.25	1,211.25			
KCE	4,800	1,200	9,120.00	6,384.00	2,736.00	2,280.00	1,596.00	684.00			
KKP	2,400	600	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00			
KTB	540	135	1,026.00	718.20	307.80	256.50	179.55	76.95			
KTC	32,800	8,200	62,320.00	43,624.00	18,696.00	15,580.00	10,906.00	4,674.00			
LH	520	130	988.00	691.60	296.40	247.00	172.90	74.10			
LPN	560	140	1,064.00	744.80	319.20	266.00	186.20	79.80			
MAJOR	1,100	275	2,750.00	1,925.00	825.00	687.50	481.25	206.25			
MINT	1,940	485	3,686.00	2,580.20	1,105.80	921.50	645.05	276.45			
MTLS	2,400	600	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00			
PLANB	360	90	684.00	478.80	205.20	171.00	119.70	51.30			
PSH	760	190	1,444.00	1,010.80	433.20	361.00	252.70	108.30			
PTG	1,100	275	2,090.00	1,463.00	627.00	522.50	365.75	156.75			
PTT (For series M19 onwards)	2,704	676	5,137.60	3,596.32	1,541.28	1,284.40	899.08	385.32			
PTT (For series M18X, U18X, Z18X, H19X)	27,040	6,760	51,376.00	35,963.20	15,412.80	12,844.00	8,990.80	3,853.20			
PTTP	3,700	925	7,030.00	4,921.00	2,109.00	1,757.50	1,230.25	527.25			
PTTGC	5,600	1,400	10,640.00	7,448.00	3,192.00	2,660.00	1,862.00	798.00			
QH	100	25	308.00	216.00	92.00	77.00	54.00	23.00			
RATCH	1,600	400	3,040.00	2,128.00	912.00	760.00	532.00	228.00			
ROBINS	4,300	1,075	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75			
S	180	45	342.00	239.40	102.60	85.50	59.85	25.65			
SAMART	600	150	1,140.00	798.00	342.00	285.00	199.50	85.50			

