



อัตราหลักประกันสัญญาซื้อขายล่วงหน้า / Margin Rates of Futures  
สำหรับลูกค้าสถาบัน (For Institutional Investors)



Effective from 19 March 2021 onwards

Unit : Baht / Contract

Product	Initial Margin (IM)		Maintenance Margin (MM)		Intraday Force Margin (FM)	
	Outright	Spread	Outright	Spread	Outright	Spread
<b>Index Futures</b>						
SET50 Futures	11,313.00	2,828.25	8,380.00	2,095.00	-	-
<b>Sector Futures</b>						
BANK Index Futures	29,565.00	7,391.25	21,900.00	5,475.00	-	-
COMM Index Futures	15,930.00	3,982.50	11,800.00	2,950.00	-	-
ENERG Index Futures	15,255.00	3,813.75	11,300.00	2,825.00	-	-
FOOD Index Futures	5,994.00	1,498.50	4,440.00	1,110.00	-	-
ICT Index Futures	5,211.00	1,302.75	3,860.00	965.00	-	-
<b>Metal Futures</b>						
50 Baht Gold Futures	47,520.00	11,880.00	35,200.00	8,800.00	-	-
10 Baht Gold Futures	9,504.00	2,376.00	7,040.00	1,760.00	-	-
Gold Online	21,465.00	-	15,900.00	-	-	-
Silver Online	7,506.00	-	5,560.00	-	-	-
<b>Interest Rate Futures</b>						
5Y Government Bond	6,696.00	1,674.00	4,960.00	1,240.00	-	-
3M BIBOR	1,728.00	-	1,280.00	-	-	-
<b>Agriculture Futures</b>						
RSS3	31,725.00	31,725.00	23,500.00	23,500.00	-	-
สำหรับ RSS3 Futures ที่เข้าสู่เดือนส่งมอบ อาจจะมีการเรียกหลักประกันเพิ่มเติม ตามประกาศของสำนักหักบัญชี และ/หรือนำพนักงานที่เกี่ยวข้อง						
Japanese Rubber	5,589.00	5,589.00	4,140.00	4,140.00	-	-
<b>Single Stock Futures</b>						
AAV	405.00	101.25	300.00	75.00	-	-
ADVANC	7,614.00	1,903.50	5,640.00	1,410.00	-	-
AEONTS	35,100.00	8,775.00	26,000.00	6,500.00	-	-
AMATA(U21 onwards)	1,836.00	459.00	1,360.00	340.00	-	-
AOT	5,454.00	1,363.50	4,040.00	1,010.00	-	-
AP	783.00	195.75	580.00	145.00	-	-
BA	837.00	209.25	620.00	155.00	-	-
BANPU	1,458.00	364.50	1,080.00	270.00	-	-
BAY	3,510.00	877.50	2,600.00	650.00	-	-
BBL	10,719.00	2,679.75	7,940.00	1,985.00	-	-
BCH	1,107.00	276.75	820.00	205.00	-	-
BCP	2,943.00	735.75	2,180.00	545.00	-	-
BCPG(Z21 onwards)	1,404.00	351.00	1,040.00	260.00	-	-
BDMS	1,566.00	391.50	1,160.00	290.00	-	-
BEAUTY	243.00	60.75	180.00	45.00	-	-
BEC	972.00	243.00	720.00	180.00	-	-
BEM	486.00	121.50	360.00	90.00	-	-
BGRIM	4,698.00	1,174.50	3,480.00	870.00	-	-
BH	12,690.00	3,172.50	9,400.00	2,350.00	-	-
BJC	2,916.00	729.00	2,160.00	540.00	-	-
BLA	2,754.00	688.50	2,040.00	510.00	-	-
BLAND	135.00	33.75	100.00	25.00	-	-
BPP	1,890.00	472.50	1,400.00	350.00	-	-
BTS(M21 onwards)	702.00	175.50	520.00	130.00	-	-
CBG	13,635.00	3,408.75	10,100.00	2,525.00	-	-
CENTEL	3,780.00	945.00	2,800.00	700.00	-	-
CHG	189.00	47.25	140.00	35.00	-	-
CK	1,458.00	364.50	1,080.00	270.00	-	-
CKP	459.00	114.75	340.00	85.00	-	-
COM7(M21 onwards)	5,508.00	1,377.00	4,080.00	1,020.00	-	-
CPALL	3,105.00	776.25	2,300.00	575.00	-	-
CPF	2,106.00	526.50	1,560.00	390.00	-	-
CPN	5,805.00	1,451.25	4,300.00	1,075.00	-	-
DELTA	161,406.00	40,351.50	119,560.00	29,890.00	-	-
DTAC	2,673.00	668.25	1,980.00	495.00	-	-
EA	7,371.00	1,842.75	5,460.00	1,365.00	-	-
EASTW	432.00	108.00	320.00	80.00	-	-
EGCO	13,905.00	3,476.25	10,300.00	2,575.00	-	-
EPG	1,107.00	276.75	820.00	205.00	-	-
ERW	675.00	168.75	500.00	125.00	-	-
ESSO	1,080.00	270.00	800.00	200.00	-	-
GFPT	1,053.00	263.25	780.00	195.00	-	-



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<b>Index Futures</b>						
GLOBAL(H22 onwards)	2,241.00	560.25	1,660.00	415.00	-	-
GPSC	8,181.00	2,045.25	6,060.00	1,515.00	-	-
GULF(U21 onwards)	2,997.00	749.25	2,220.00	555.00	-	-
GUNKUL	189.00	47.25	140.00	35.00	-	-
HANA	6,777.00	1,694.25	5,020.00	1,255.00	-	-
HMPRO	1,134.00	283.50	840.00	210.00	-	-
ICHI	1,836.00	459.00	1,360.00	340.00	-	-
INTUCH	2,943.00	735.75	2,180.00	545.00	-	-
IRPC	405.00	101.25	300.00	75.00	-	-
ITD	108.00	27.00	80.00	20.00	-	-
IVL	4,860.00	1,215.00	3,600.00	900.00	-	-
JAS	243.00	60.75	180.00	45.00	-	-
JMT	4,779.00	1,194.75	3,540.00	885.00	-	-
KBANK	14,985.00	3,746.25	11,100.00	2,775.00	-	-
KCE	7,425.00	1,856.25	5,500.00	1,375.00	-	-
KKP	5,373.00	1,343.25	3,980.00	995.00	-	-
KTB	1,026.00	256.50	760.00	190.00	-	-
KTC	6,669.00	1,667.25	4,940.00	1,235.00	-	-
LH	594.00	148.50	440.00	110.00	-	-
LPN	459.00	114.75	340.00	85.00	-	-
M	3,402.00	850.50	2,520.00	630.00	-	-
MAJOR	2,430.00	607.50	1,800.00	450.00	-	-
MBK	1,188.00	297.00	880.00	220.00	-	-
MEGA	3,915.00	978.75	2,900.00	725.00	-	-
MINT(M21 onwards)	3,564.00	891.00	2,640.00	660.00	-	-
MTC	6,210.00	1,552.50	4,600.00	1,150.00	-	-
ORI	783.00	195.75	580.00	145.00	-	-
OSP	2,700.00	675.00	2,000.00	500.00	-	-
PLANB	864.00	216.00	640.00	160.00	-	-
PRM	945.00	236.25	700.00	175.00	-	-
PSH	972.00	243.00	720.00	180.00	-	-
PSL	1,242.00	310.50	920.00	230.00	-	-
PTG	1,836.00	459.00	1,360.00	340.00	-	-
PTT	3,240.00	810.00	2,400.00	600.00	-	-
PTTEP	9,342.00	2,335.50	6,920.00	1,730.00	-	-
PTTGC	6,048.00	1,512.00	4,480.00	1,120.00	-	-
QH	162.00	40.50	120.00	30.00	-	-
RATCH	3,429.00	857.25	2,540.00	635.00	-	-
RS	2,835.00	708.75	2,100.00	525.00	-	-
S	189.00	47.25	140.00	35.00	-	-
SAMART	1,026.00	256.50	760.00	190.00	-	-
SAWAD	7,155.00	1,788.75	5,300.00	1,325.00	-	-
SCB	9,396.00	2,349.00	6,960.00	1,740.00	-	-
SCC	21,330.00	5,332.50	15,800.00	3,950.00	-	-
SGP	864.00	216.00	640.00	160.00	-	-
SIRI	108.00	27.00	80.00	20.00	-	-
SPALI	1,890.00	472.50	1,400.00	350.00	-	-
SPCG	1,485.00	371.25	1,100.00	275.00	-	-
SPRC	1,269.00	317.25	940.00	235.00	-	-
STA	6,480.00	1,620.00	4,800.00	1,200.00	-	-
STEC	1,080.00	270.00	800.00	200.00	-	-
STPI	432.00	108.00	320.00	80.00	-	-
SUPER	135.00	33.75	100.00	25.00	-	-
TASCO	2,295.00	573.75	1,700.00	425.00	-	-
TCAP	3,402.00	850.50	2,520.00	630.00	-	-
THAI	567.00	141.75	420.00	105.00	-	-
THANI(U21 onwards)	432.00	108.00	320.00	80.00	-	-
THCOM	1,512.00	378.00	1,120.00	280.00	-	-
THG	1,404.00	351.00	1,040.00	260.00	-	-
TISCO	7,884.00	1,971.00	5,840.00	1,460.00	-	-
TKN	1,512.00	378.00	1,120.00	280.00	-	-
TMB	135.00	33.75	100.00	25.00	-	-
TOA	2,565.00	641.25	1,900.00	475.00	-	-
TOP	6,507.00	1,626.75	4,820.00	1,205.00	-	-



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TPIPL	162.00	40.50	120.00	30.00	-	-
TPIPP	270.00	67.50	200.00	50.00	-	-
TQM	14,715.00	3,678.75	10,900.00	2,725.00	-	-
TRUE	297.00	74.25	220.00	55.00	-	-
TTA	972.00	243.00	720.00	180.00	-	-
TTCL	1,107.00	276.75	820.00	205.00	-	-
TTW	702.00	175.50	520.00	130.00	-	-
TU	1,026.00	256.50	760.00	190.00	-	-
TVO	2,511.00	627.75	1,860.00	465.00	-	-
UNIQ	432.00	108.00	320.00	80.00	-	-
VGI	837.00	209.25	620.00	155.00	-	-
VNG***	432.00	108.00	320.00	80.00	-	-
VNT	3,564.00	891.00	2,640.00	660.00	-	-
WHA	324.00	81.00	240.00	60.00	-	-
WHAUP	270.00	67.50	200.00	50.00	-	-

\*\*\* = อัตราหลักประกันเปลี่ยนแปลงจากประกาศก่อนหน้านี้