

Margin Rate for Single Stock Futures

Underlying	Retail					
	IM		MM		FM	
	Outright	Spread	Outright	Spread	Outright	Spread
SET50 Index	9,835.00	2,458.75	6,912.60	1,728.15	2,978.60	744.65
Gold (50)	53,900.00	13,475.00	37,884.00	9,471.00	16,324.00	4,081.00
Gold (10)	10,780.00	2,695.00	7,576.80	1,894.20	3,264.80	816.20
Gold Online	23,275.00	5,818.75	16,359.00	4,089.75	7,049.00	1,762.25
Silver Online Eff.29/09/21	7,525.00	1,881.25	5,289.00	1,322.25	2,279.00	569.75
USD	630.00	157.50	442.80	110.70	190.80	47.70
BANK Index	24,150.00	6,037.50	16,974.00	4,243.50	7,314.00	1,828.50
COMM Index	17,850.00	4,462.50	12,546.00	3,136.50	5,406.00	1,351.50
ENERGY Index	13,160.00	3,290.00	9,249.60	2,312.40	3,985.60	996.40
FOOD Index	6,650.00	1,662.50	4,674.00	1,168.50	2,014.00	503.50
ICT Index	7,805.00	1,951.25	5,485.80	1,371.45	2,363.80	590.95
5Y Government Bond	4,865.00	1,216.25	3,419.40	854.85	1,473.40	368.35
3M BIBOR	1,120.00		787.20		339.20	
Japanese Rubber	6,055.00	6,055.00	4,255.80	4,255.80	1,833.80	1,833.80
RSS3	34,300.00	34,300.00	24,108.00	24,108.00	10,388.00	10,388.00
RSS3D	34,300.00	34,300.00	24,108.00	24,108.00	10,388.00	10,388.00

Spot Month Margin Rate for Derivatives

Underlying	Retail			
	IM	MM	FM	Delivery Deposit (Per Contract)
RSS3	108,500.00	76,260.00	32,860.00	107,400.00
RSS3D	108,500.00	76,260.00	32,860.00	107,400.00

Margin Rate for Single Stock Futures

Underlying	Retail					
	IM		MM		FM	
	Outright	Spread	Outright	Spread	Outright	Spread
AAV (500)	350.00	87.50	246.00	61.50	106.00	26.50
ADVANC (20)	8,190.00	2,047.50	5,756.40	1,439.10	2,480.40	620.10

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Underlying	Retail					
	IM		MM		FM	
	Outright	Spread	Outright	Spread	Outright	Spread
AEONTS (20)	25,375.00	6,343.75	17,835.00	4,458.75	7,685.00	1,921.25
AMATA (100)	2,065.00	516.25	1,451.40	362.85	625.40	156.35
AOT (20)	5,145.00	1,286.25	3,616.20	904.05	1,558.20	389.55
AP (500)	700.00	175.00	492.00	123.00	212.00	53.00
AP (X) (1006)	703.50	175.00	494.46	123.00	213.06	53.00
AWC (500)	455.00	113.75	319.80	79.95	137.80	34.45
BA (500)	1,925.00	481.25	1,353.00	338.25	583.00	145.75
BAM (100)	1,365.00	341.25	959.40	239.85	413.40	103.35
BANPU (500)	1,890.00	472.50	1,328.40	332.10	572.40	143.10
BANPU (X) (1,187)	2,243.50	472.50	1,576.86	332.10	679.46	143.10
BAY (100)	3,465.00	866.25	2,435.40	608.85	1,049.40	262.35
BBL (20)	8,855.00	2,213.75	6,223.80	1,555.95	2,681.80	670.45
BCH (100)	2,100.00	525.00	1,476.00	369.00	636.00	159.00
BCP (100)	2,590.00	647.50	1,820.40	455.10	784.40	196.10
BCPG (100)	1,435.00	358.75	1,008.60	252.15	434.60	108.65
BCPG (X) (1,014)	1,454.25	358.75	1,022.13	252.15	440.43	108.65
BDMS (100)	1,505.00	376.25	1,057.80	264.45	455.80	113.95
BEAUTY (500)	210.00	52.50	147.60	36.90	63.60	15.90
BEC (500)	2,135.00	533.75	1,500.60	375.15	646.60	161.65
BEM (500)	560.00	140.00	393.60	98.40	169.60	42.40
BGRIM (100)	4,095.00	1,023.75	2,878.20	719.55	1,240.20	310.05
BH (20)	10,780.00	2,695.00	7,576.80	1,894.20	3,264.80	816.20
BJC (100)	2,975.00	743.75	2,091.00	522.75	901.00	225.25
BLA (100)	3,290.00	822.50	2,312.40	578.10	996.40	249.10
BLAND (500)	105.00	26.25	73.80	18.45	31.80	7.95
BPB (100)	1,715.00	428.75	1,205.40	301.35	519.40	129.85
BTS (100)	630.00	157.50	442.80	110.70	190.80	47.70

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Underlying	Retail					
	IM		MM		FM	
	Outright	Spread	Outright	Spread	Outright	Spread
CBG (20)	13,405.00	3,351.25	9,421.80	2,355.45	4,059.80	1,014.95
CENTEL (100)	4,480.00	1,120.00	3,148.80	787.20	1,356.80	339.20
CHG (500)	350.00	87.50	246.00	61.50	106.00	26.50
CK (100)	1,925.00	481.25	1,353.00	338.25	583.00	145.75
CKP (500)	665.00	166.25	467.40	116.85	201.40	50.35
COM7 (100)	7,805.00	1,951.25	5,485.80	1,371.45	2,363.80	590.95
CPALL (20)	3,710.00	927.50	2,607.60	651.90	1,123.60	280.90
CPF (100)	2,065.00	516.25	1,451.40	362.85	625.40	156.35
CPN (20)	4,970.00	1,242.50	3,493.20	873.30	1,505.20	376.30
CRC (100)	3,080.00	770.00	2,164.80	541.20	932.80	233.20
DELTA (20)	126,000.00	31,500.00	88,560.00	22,140.00	38,160.00	9,540.00
DTAC (100)	4,200.00	1,050.00	2,952.00	738.00	1,272.00	318.00
EA (100)	6,335.00	1,583.75	4,452.60	1,113.15	1,918.60	479.65
EASTW (500)	455.00	113.75	319.80	79.95	137.80	34.45
EGCO (20)	12,040.00	3,010.00	8,462.40	2,115.60	3,646.40	911.60
EPG (500)	1,505.00	376.25	1,057.80	264.45	455.80	113.95
ERW (500)	455.00	113.75	319.80	79.95	137.80	34.45
ERW (X) (1558)	708.75	113.75	498.15	79.95	214.65	34.45
ESSO (500)	945.00	236.25	664.20	166.05	286.20	71.55
GFPT (100)	1,155.00	288.75	811.80	202.95	349.80	87.45
GLOBAL (100)	2,240.00	560.00	1,574.40	393.60	678.40	169.60
GLOBAL (X) (1045)	2,341.50	560.00	1,645.74	393.60	709.14	169.60
GPSC (20)	7,245.00	1,811.25	5,092.20	1,273.05	2,194.20	548.55
GULF (100)	3,780.00	945.00	2,656.80	664.20	1,144.80	286.20
GUNKUL (500)	490.00	122.50	344.40	86.10	148.40	37.10
HANA (100)	10,185.00	2,546.25	7,158.60	1,789.65	3,084.60	771.15
HMPRO (100)	1,225.00	306.25	861.00	215.25	371.00	92.75

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	Outright	Spread	Outright	Spread	Outright	Spread
ICHI (500)	1,610.00	402.50	1,131.60	282.90	487.60	121.90
INTUCH (20)	7,735.00	1,933.75	5,436.60	1,359.15	2,342.60	585.65
IRPC (500)	385.00	96.25	270.60	67.65	116.60	29.15
ITD (500)	315.00	78.75	221.40	55.35	95.40	23.85
IVL (100)	4,935.00	1,233.75	3,468.60	867.15	1,494.60	373.65
JAS (500)	280.00	70.00	196.80	49.20	84.80	21.20
JMT (100)	5,215.00	1,303.75	3,665.40	916.35	1,579.40	394.85
KBANK (20)	11,025.00	2,756.25	7,749.00	1,937.25	3,339.00	834.75
KCE (100)	10,885.00	2,721.25	7,650.60	1,912.65	3,296.60	824.15
KEX (100)	4,270.00	1,067.50	3,001.20	750.30	1,293.20	323.30
KKP (20)	4,830.00	1,207.50	3,394.80	848.70	1,462.80	365.70
KTB (100)	735.00	183.75	516.60	129.15	222.60	55.65
KTC (100)	6,860.00	1,715.00	4,821.60	1,205.40	2,077.60	519.40
LH (500)	560.00	140.00	393.60	98.40	169.60	42.40
LPN (500)	455.00	113.75	319.80	79.95	137.80	34.45
M (20)	3,640.00	910.00	2,558.40	639.60	1,102.40	275.60
MAJOR (100)	2,625.00	656.25	1,845.00	461.25	795.00	198.75
MBK (100)	1,505.00	376.25	1,057.80	264.45	455.80	113.95
MEGA (100)	5,495.00	1,373.75	3,862.20	965.55	1,664.20	416.05
MINT (100)	3,780.00	945.00	2,656.80	664.20	1,144.80	286.20
MTC (20)	6,055.00	1,513.75	4,255.80	1,063.95	1,833.80	458.45
OR (100)	2,380.00	595.00	1,672.80	418.20	720.80	180.20
ORI (500)	980.00	245.00	688.80	172.20	296.80	74.20
OSP (100)	2,870.00	717.50	2,017.20	504.30	869.20	217.30
PLANB (500)	875.00	218.75	615.00	153.75	265.00	66.25
PRM (500)	805.00	201.25	565.80	141.45	243.80	60.95
PSH (100)	1,050.00	262.50	738.00	184.50	318.00	79.50

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Underlying	Retail					
	IM		MM		FM	
	Outright	Spread	Outright	Spread	Outright	Spread
PSL (500)	4,095.00	1,023.75	2,878.20	719.55	1,240.20	310.05
PTG (100)	1,575.00	393.75	1,107.00	276.75	477.00	119.25
PTT (100)	2,625.00	656.25	1,845.00	461.25	795.00	198.75
PTTEP (20)	8,960.00	2,240.00	6,297.60	1,574.40	2,713.60	678.40
PTTGC (20)	5,460.00	1,365.00	3,837.60	959.40	1,653.60	413.40
QH (500)	175.00	43.75	123.00	30.75	53.00	13.25
RATCH (20)	3,045.00	761.25	2,140.20	535.05	922.20	230.55
RS (100)	2,030.00	507.50	1,426.80	356.70	614.80	153.70
S (500)	245.00	61.25	172.20	43.05	74.20	18.55
SAMART (500)	1,085.00	271.25	762.60	190.65	328.60	82.15
SAWAD (20)	7,560.00	1,890.00	5,313.60	1,328.40	2,289.60	572.40
SCB (20)	8,995.00	2,248.75	6,322.20	1,580.55	2,724.20	681.05
SCC (20)	26,250.00	6,562.50	18,450.00	4,612.50	7,950.00	1,987.50
SCGP (100)	5,355.00	1,338.75	3,763.80	940.95	1,621.80	405.45
SGP (500)	1,015.00	253.75	713.40	178.35	307.40	76.85
SIRI (1000)	140.00	35.00	98.40	24.60	42.40	10.60
SPALI (100)	1,785.00	446.25	1,254.60	313.65	540.60	135.15
SPCG (100)	1,295.00	323.75	910.20	227.55	392.20	98.05
SPRC (500)	1,085.00	271.25	762.60	190.65	328.60	82.15
STA (100)	5,390.00	1,347.50	3,788.40	947.10	1,632.40	408.10
STEC (100)	1,365.00	341.25	959.40	239.85	413.40	103.35
STGT (100)	4,375.00	1,093.75	3,075.00	768.75	1,325.00	331.25
STPI (500)	560.00	140.00	393.60	98.40	169.60	42.40
SUPER (1000)	105.00	26.25	73.80	18.45	31.80	7.95
TASCO (100)	2,135.00	533.75	1,500.60	375.15	646.60	161.65
TCAP (100)	3,675.00	918.75	2,583.00	645.75	1,113.00	278.25
THAI (500)	1,155.00	288.75	811.80	202.95	349.80	87.45

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Underlying	Retail					
	IM		MM		FM	
	Outright	Spread	Outright	Spread	Outright	Spread
THANI (500)	560.00	140.00	393.60	98.40	169.60	42.40
THCOM (500)	1,820.00	455.00	1,279.20	319.80	551.20	137.80
THG (100)	2,975.00	743.75	2,091.00	522.75	901.00	225.25
TISCO (20)	6,755.00	1,688.75	4,747.80	1,186.95	2,045.80	511.45
TKN (500)	875.00	218.75	615.00	153.75	265.00	66.25
TOA (100)	3,150.00	787.50	2,214.00	553.50	954.00	238.50
TOP (20)	4,725.00	1,181.25	3,321.00	830.25	1,431.00	357.75
TPIPL (500)	175.00	43.75	123.00	30.75	53.00	13.25
TPIPP (500)	245.00	61.25	172.20	43.05	74.20	18.55
TQM (20)	11,900.00	2,975.00	8,364.00	2,091.00	3,604.00	901.00
TRUE (500)	245.00	61.25	172.20	43.05	74.20	18.55
TTA (500)	3,115.00	778.75	2,189.40	547.35	943.40	235.85
TTB (500)	105.00	26.25	73.80	18.45	31.80	7.95
TTCL (500)	700.00	175.00	492.00	123.00	212.00	53.00
TTW (100)	700.00	175.00	492.00	123.00	212.00	53.00
TU (100)	1,645.00	411.25	1,156.20	289.05	498.20	124.55
TVO (100)	3,255.00	813.75	2,287.80	571.95	985.80	246.45
UNIQ (500)	805.00	201.25	565.80	141.45	243.80	60.95
VGI (500)	700.00	175.00	492.00	123.00	212.00	53.00
VNG (500)	1,050.00	262.50	738.00	184.50	318.00	79.50
VNT (100)	3,290.00	822.50	2,312.40	578.10	996.40	249.10
WHA (500)	280.00	70.00	196.80	49.20	84.80	21.20
WHAUP (500)	315.00	78.75	221.40	55.35	95.40	23.85

Inter-commodity Spread Credit

Credit Rate (%)	Commodity	Delta Per Spread Ratio	Side of Leg	Commodity	Delta Per Spread Ratio	Side of Leg
80	BANK	1	A	SET50	2	B
80	ENERG	1	A	SET50	1	B
70	COMM	1	A	SET50	2	B
60	BANK	1	A	ENERG	1	B
60	ENERG	1	A	FOOD	2	B
50	COMM	1	A	BANK	1	B
50	COMM	1	A	ENERG	2	B
70	GOLD	1	A	GO	3	B
50	RSS3	1	A	JRF	5	B
60	ADVANC	1	A	INTUCH	2	B
60	AMATA	1	A	WHA	6	B
50	CPN	1	A	AWC	12	B
50	AMATA	1	A	AWC	4	B
50	SIRI	1	A	BLAND	1	B
40	AMATA	1	A	PSH	1	B
40	LH	1	A	SIRI	6	B
30	PSH	1	A	AWC	3	B
80	PTTEP	1	A	TOP	2	B
80	PTTEP	1	A	PTT	3	B
80	TOP	1	A	PTT	1	B
60	EGCO	1	A	RATCH	4	B
60	PTTEP	1	A	IRPC	28	B
60	TOP	1	A	SPRC	6	B
60	TOP	1	A	ESSO	6	B
60	PTT	1	A	BCP	1	B
60	PTT	1	A	SPRC	4	B
60	PTT	1	A	IRPC	10	B
50	EGCO	1	A	BGRIM	4	B

Inter-commodity Spread Credit

Credit Rate (%)	Commodity	Delta Per Spread Ratio	Side of Leg	Commodity	Delta Per Spread Ratio	Side of Leg
50	EGCO	1	A	WHAUP	42	B
50	PTTEP	1	A	BCP	4	B
50	PTTEP	1	A	SPRC	13	B
50	PTTEP	1	A	ESSO	14	B
50	TOP	1	A	BCP	2	B
50	TOP	1	A	IRPC	12	B
50	RATCH	1	A	BGRIM	1	B
50	BGRIM	1	A	WHAUP	10	B
50	SGP	1	A	ESSO	2	B
50	SPRC	1	A	ESSO	1	B
40	GPSC	1	A	BPP	4	B
40	BCP	1	A	SPRC	3	B
40	SGP	1	A	SUPER	12	B
40	EASTW	1	A	WHAUP	2	B
30	PTTEP	1	A	TPIPP	25	B
30	SPCG	1	A	SPRC	2	B
80	KBANK	1	A	BBL	1	B
80	KBANK	1	A	SCB	1	B
70	KBANK	1	A	TTB	111	B
70	BBL	1	A	SCB	1	B
70	BBL	1	A	KTB	10	B
70	SCB	1	A	TTB	98	B
60	KBANK	1	A	KKP	2	B
60	KBANK	1	A	KTB	11	B
60	BBL	1	A	TTB	106	B
60	SCB	1	A	BAY	3	B
60	SCB	1	A	KTB	9	B
60	BAY	1	A	TTB	29	B

Inter-commodity Spread Credit

Credit Rate (%)	Commodity	Delta Per Spread Ratio	Side of Leg	Commodity	Delta Per Spread Ratio	Side of Leg
60	KTB	1	A	TTB	11	B
50	KBANK	1	A	TISCO	1	B
50	KBANK	1	A	BAY	4	B
50	BBL	1	A	KKP	2	B
50	SCB	1	A	KKP	2	B
40	KKP	1	A	TTB	52	B
50	PTTGC	1	A	IVL	1	B
60	KCE	1	A	HANA	1	B
80	SAWAD	1	A	MTC	1	B
70	AEONTS	1	A	SAWAD	3	B
70	AEONTS	1	A	KTC	3	B
70	AEONTS	1	A	MTC	3	B
60	AEONTS	1	A	BAM	10	B
60	SAWAD	1	A	KTC	1	B
50	SAWAD	1	A	BAM	4	B
50	KTC	1	A	MTC	1	B
50	MTC	1	A	BAM	3	B
40	SAWAD	1	A	THANI	16	B
40	KTC	1	A	BAM	4	B
40	MTC	1	A	THANI	14	B
70	AOT	1	A	BTS	7	B
70	AOT	1	A	BEM	7	B
70	PSL	1	A	TTA	1	B
70	BTS	1	A	BEM	1	B
60	AOT	1	A	AAV	24	B
60	BEM	1	A	AAV	3	B
50	BA	1	A	BTS	1	B
50	BTS	1	A	AAV	4	B

Credit Rate (%)	Commodity	Delta Per Spread Ratio	Side of Leg	Commodity	Delta Per Spread Ratio	Side of Leg
40	AOT	1	A	BA	6	B
60	BCH	1	A	CHG	6	B
60	CRC	1	A	RS	2	B
50	CRC	1	A	HMPRO	2	B
50	RS	1	A	HMPRO	1	B
40	COM7	1	A	CRC	2	B
40	CPALL	1	A	HMPRO	4	B
30	BJC	1	A	HMPRO	3	B
50	CENTEL	1	A	ERW	11	B
60	CK	1	A	STEC	2	B
50	CK	1	A	UNIQ	3	B
50	CK	1	A	ITD	9	B
50	STEC	1	A	UNIQ	2	B

Derivatives Department /28/09/2021