



# TFEX Margin requirement

For retail investor

บริษัทหลักทรัพย์เอเซียพีซี เบลี จำกัด (มหาชน) ขอประกาศอัตราหลักประกันในการซื้อขายสัญญาซื้อขายล่วงหน้าในตลาดอนุพันธ์ (TFEX) สำหรับนักลงทุนบุคคลทั่วไป และนิติบุคคลที่ไม่ใช่พนักงานสถาบัน  
ซึ่งคำนวณตามประกาศของสำนักงานกำกับดูแล (TCH) มีผลบังคับใช้ตั้งแต่ วันที่ 15 มีนาคม พ.ศ. 2560 เป็นต้นไป ดังนี้

Products	Outright margin rate			Spread margin rate		
	Initial	Maintenance	Force	Initial	Maintenance	Force
<b>Equity market</b>						
SET50	7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00
SET50 (options)						
Long options	หากมีการซื้อสัญญาของหุ้นเพียงอย่างเดียว จะไม่มีการเรียกเก็บหลักประกัน					
Short options	ขึ้นอยู่กับสถานะของหลักทรัพย์					
BANK	19,000.00	13,300.00	5,700.00	4,750.00	3,325.00	1,425.00
COMM	10,450.00	7,315.00	3,135.00	2,612.50	1,828.75	783.75
ENERG	9,120.00	6,384.00	2,736.00	2,280.00	1,596.00	684.00
FOOD	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
ICT	8,360.00	5,852.00	2,508.00	2,090.00	1,463.00	627.00
<b>Precious metal market</b>						
Gold (50 baht)	41,800.00	29,260.00	12,540.00	10,450.00	7,315.00	3,135.00
Gold (10 baht)	8,360.00	5,852.00	2,508.00	2,090.00	1,463.00	627.00
<b>Interest rate market</b>						
5Y GOVERNMENT BOND	6,840.00	4,788.00	2,052.00	1,710.00	1,197.00	513.00
3M B1BOR	950.00	665.00	285.00			
<b>Agriculture market</b>						
RSS3	49,400.00	34,580.00	14,820.00	49,400.00	34,580.00	14,820.00
RSS3D	49,400.00	34,580.00	14,820.00	49,400.00	34,580.00	14,820.00
RSS3 (Spot Month Margin)	155,800.00	109,060.00	46,740.00			
<b>Single stock futures market (for standard contract)</b>						
AAV	532.00	372.40	159.60	133.00	93.10	39.90
ADVANC	9,120.00	6,384.00	2,736.00	2,280.00	1,596.00	684.00
AMATA	1,710.00	1,197.00	513.00	427.50	299.25	128.25
AOT	2,090.00	1,463.00	627.00	522.50	365.75	156.75
AP	570.00	399.00	171.00	142.50	99.75	42.75
BA	1,368.00	957.60	410.40	342.00	239.40	102.60
BANPU	1,520.00	1,064.00	456.00	380.00	266.00	114.00
BAY	2,090.00	1,463.00	627.00	522.50	365.75	156.75
EBL	9,980.00	6,916.00	2,964.00	2,470.00	1,729.00	741.00
EGX	1,710.00	1,197.00	513.00	427.50	299.25	128.25
BCP	3,040.00	2,128.00	912.00	760.00	532.00	228.00
BDMS	1,520.00	1,064.00	456.00	380.00	266.00	114.00
BEAUTY	1,710.00	1,197.00	513.00	427.50	299.25	128.25
BEC	1,900.00	1,330.00	570.00	475.00	332.50	142.50
BEM	380.00	266.00	114.00	95.00	66.50	28.50
BH	12,540.00	8,778.00	3,762.00	3,135.00	2,194.50	940.50
BJC	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
BLA	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
BLAND	1,520.00	1,064.00	456.00	380.00	266.00	114.00
BTS	456.00	319.20	136.80	114.00	79.80	34.20
CBG	8,360.00	5,852.00	2,508.00	2,090.00	1,463.00	627.00
CENTEL	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
CHG	304.00	212.80	91.20	76.00	53.20	22.80
CK	2,660.00	1,862.00	798.00	665.00	465.50	199.50
CKP	380.00	266.00	114.00	95.00	66.50	28.50
CPALL	5,130.00	3,591.00	1,539.00	1,292.50	897.75	384.75
CPF	2,280.00	1,596.00	684.00	570.00	399.00	171.00
CPN	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50
DELTA	11,400.00	7,980.00	3,420.00	2,850.00	1,995.00	855.00
DTAC	5,130.00	3,591.00	1,539.00	1,292.50	897.75	384.75
EARTH	114.00	79.80	34.20	28.50	19.95	8.55
EGCO	8,550.00	5,985.00	2,565.00	2,137.50	1,496.25	641.25
EPG	1,140.00	798.00	342.00	285.00	199.50	85.50
GLOBAL	1,520.00	1,064.00	456.00	380.00	266.00	114.00
GLOW	3,820.00	2,694.00	1,026.00	855.00	598.50	256.50
GPSC	1,900.00	1,330.00	570.00	475.00	332.50	142.50
GUNKUL	950.00	665.00	285.00	237.50	166.25	71.25
HANA	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
HMPRO	950.00	665.00	285.00	237.50	166.25	71.25
ICHI	1,330.00	931.00	399.00	332.50	232.75	99.75
INTUCH	3,230.00	2,261.00	969.00	807.50	565.25	242.25
IRPC	342.00	239.40	102.60	85.50	59.85	25.65
ITD	384.00	272.80	112.20	91.20	65.20	26.80
DL	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
JAS	1,330.00	931.00	399.00	332.50	232.75	99.75
KBANK	9,500.00	6,650.00	2,850.00	2,375.00	1,662.50	712.50
KCE	10,640.00	7,448.00	3,192.00	2,660.00	1,862.00	798.00
KKP	8,018.00	5,612.60	2,405.40	2,004.50	1,403.15	601.35
KTB	950.00	665.00	285.00	237.50	166.25	71.25
KTC	10,450.00	7,315.00	3,135.00	2,612.50	1,828.75	783.75
LH	722.00	505.40	216.60	180.50	126.35	54.15
LPI	1,406.00	984.20	421.80	351.50	246.05	105.45
MAJOR	2,508.00	1,755.60	752.40	627.00	438.90	188.10
MINT	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50
MTLS	3,344.00	2,340.80	1,003.20	836.00	585.20	250.80
PLANB	760.00	532.00	228.00	190.00	133.00	57.00
PS	2,850.00	1,995.00	855.00	712.50	498.75	213.75
PSH	2,850.00	1,995.00	855.00	712.50	498.75	213.75
PTG	2,280.00	1,596.00	684.00	570.00	399.00	171.00
PTI	25,650.00	17,955.00	7,695.00	6,412.50	4,498.75	1,923.75
PTTEP	7,030.00	4,921.00	2,109.00	1,757.50	1,230.25	527.25
PTTGC	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
OH	190.00	133.00	57.00	47.50	33.25	14.25
RATCH	2,470.00	1,728.00	741.00	617.50	432.25	185.25
ROBINS	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
S	304.00	212.80	91.20	76.00	53.20	22.80
SAMART	2,280.00	1,596.00	684.00	570.00	399.00	171.00
SAWIAD	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
SCB	6,840.00	4,788.00	2,052.00	1,710.00	1,197.00	513.00
SCC	17,480.00	12,236.00	5,244.00	4,370.00	3,059.00	1,311.00
SIRI	152.00	106.40	45.60	38.00	26.60	11.40
SPALI	1,748.00	1,223.60	524.40	437.00	305.90	131.10
SPCG	1,140.00	798.00	342.00	285.00	199.50	85.50
STA	3,230.00	2,261.00	969.00	807.50	565.25	242.25
STEC	3,040.00	2,128.00	912.00	760.00	532.00	228.00
STPI	1,330.00	931.00	399.00	332.50	232.75	99.75
TASCO	3,230.00	2,261.00	969.00	807.50	565.25	242.25
TCAP	3,040.00	2,128.00	912.00	760.00	532.00	228.00
THAI	3,040.00	2,128.00	912.00	760.00	532.00	228.00
THCOM	2,280.00	1,596.00	684.00	570.00	399.00	171.00
TISCO	6,850.00	4,855.00	1,995.00	1,662.50	1,163.75	498.75
TMB	152.00	106.40	45.60	38.00	26.60	11.40
TOP	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
TPPL	266.00	186.20	79.80	66.50	46.55	19.95
TRUE	532.00	372.40	159.60	133.00	93.10	39.90
TIA	1,064.00	744.80	319.20	266.00	186.20	79.80
TTCL	1,330.00	931.00	399.00	332.50	232.75	99.75
TTW	570.00	399.00	171.00	142.50	99.75	42.75
TU	950.00	665.00	285.00	237.50	166.25	71.25
TVO	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50
UNIQ	1,520.00	1,064.00	456.00	380.00	266.00	114.00
VGI	570.00	399.00	171.00	142.50	99.75	42.75
VNG	1,140.00	798.00	342.00	285.00	199.50	85.50
WHA	190.00	133.00	57.00	47.50	33.25	14.25
<b>Single stock futures market (after corporate action adjustment)</b>						
Products	Initial	Maintenance	Force	Series	Contract size	CA date
TRUE(X)	543.40	380.38	163.02	H17	1,022	15-ก.ค.-2016
BANPU(X)	2,014.00	1,409.80	604.20	H17	1,324	15-ก.ค.-2017
BJC(Y)	4,172.40	2,920.68	1,251.72	H17	1,098	15-ก.ค.-2017
BJC(X)	3,955.80	2,769.06	1,186.74	M17	1,041	15-ก.ค.-2017
AOT(X)	20,900.00	14,630.00	6,270.00	H17,M17,U17,Z17	10,000	17-ก.พ.-2017
SAWAD(X)	3,895.00	2,728.50	1,168.50	H17	1,025	17-ก.พ.-2017