



TFEX Margin requirement

For retail investor

บริษัทหลักทรัพย์เอเพช เบลู จำกัด (มหาชน) ขอประกาศอัตราหลักประกันในการซื้อขายสัญญาซื้อขายล่วงหน้าในตลาดอนุพันธ์ฯ (TFEX) สำหรับนักลงทุนบุคคลทั่วไป และนิติบุคคลที่ไม่ใช่หน่วยงานบ้าน
ซึ่งคำนวณตามประกาศของสำนักงานกำกับดูแล (TCH) มีผลบังคับใช้ตั้งแต่ วันที่ 22 มิถุนายน พ.ศ. 2560 เป็นต้นไป ดังนี้

Products	Outright margin rate			Spread margin rate		
	Initial	Maintenance	Force	Initial	Maintenance	Force
Equity market						
SET50	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
SET50 (options)						
Long options	หากมีการซื้อสัญญาซื้อหุ้นล่วงหน้าล่วงหน้า จะไม่มีการเรียกเก็บหลักประกัน					
Short options	ขึ้นอยู่กับสถานะของหลักทรัพย์					
BANK	15,960.00	11,172.00	4,788.00	3,990.00	2,793.00	1,197.00
COMM	9,880.00	6,916.00	2,964.00	2,470.00	1,729.00	741.00
ENERG	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50
FOOD	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75
ICT	6,480.00	4,522.00	1,938.00	1,615.00	1,130.50	484.50
Precious metal market						
Gold (50 baht)	38,000.00	26,600.00	11,400.00	9,500.00	6,650.00	2,850.00
Gold (10 baht)	7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00
Interest rate market						
3M BICOR	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50
3M BIBOR	722.00	505.40	216.60			
Agriculture market						
RSS3	45,600.00	31,920.00	13,680.00	45,600.00	31,920.00	13,680.00
RSS3D	45,600.00	31,920.00	13,680.00	45,600.00	31,920.00	13,680.00
RSS3 (Spot Month Margin)	144,400.00	101,080.00	43,320.00			
Single stock futures market (for standard contract)						
AAV	484.00	345.80	148.20	123.50	86.45	37.05
ADVANC	7,410.00	5,187.00	2,223.00	1,852.50	1,298.75	555.75
AMATA	1,900.00	1,330.00	570.00	475.00	332.50	142.50
AOT	1,558.00	1,090.60	467.40	389.50	272.65	116.85
AP	532.00	372.40	159.60	133.00	93.10	39.90
BA	1,064.00	744.80	319.20	266.00	186.20	79.80
BANPU	1,368.00	957.60	410.40	342.00	239.40	102.60
BAY	1,406.00	984.20	421.80	351.50	246.05	105.45
BBL	7,980.00	5,586.00	2,394.00	1,995.00	1,396.50	558.50
BCH	1,558.00	1,090.60	467.40	389.50	272.65	116.85
BCP	2,660.00	1,862.00	798.00	665.00	465.50	199.50
BDMS	1,406.00	984.20	421.80	351.50	246.05	105.45
BEAUTY	1,140.00	798.00	342.00	285.00	199.50	85.50
BEC	2,470.00	1,729.00	741.00	617.50	432.25	185.25
BEM	342.00	239.40	102.60	85.50	59.85	25.65
BH	8,360.00	5,852.00	2,508.00	2,090.00	1,463.00	627.00
BJC	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
BLAJ	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
BLAND	114.00	79.80	34.20	28.50	19.95	8.55
BTS	456.00	319.20	136.80	114.00	79.80	34.20
CBG	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75
CENDEL	1,900.00	1,330.00	570.00	475.00	332.50	142.50
CHG	250.80	175.56	75.24	62.70	43.89	18.81
CK	1,520.00	1,064.00	456.00	380.00	266.00	114.00
CKP	152.00	106.40	45.60	38.00	26.60	11.40
CPALL	2,660.00	1,862.00	798.00	665.00	465.50	199.50
CPF	1,900.00	1,330.00	570.00	475.00	332.50	142.50
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	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50
EARTH	418.00	292.60	125.40	104.50	73.15	31.35
EGCO	15,580.00	10,906.00	4,674.00	3,895.00	2,726.50	1,168.50
EPG	950.00	665.00	285.00	237.50	166.25	71.25
GLOBAL	1,520.00	1,064.00	456.00	380.00	266.00	114.00
GLOW	5,320.00	3,724.00	1,596.00	1,330.00	931.00	396.00
GSPC	2,470.00	1,729.00	741.00	617.50	432.25	185.25
GUNKUL	456.00	319.20	136.80	114.00	79.80	34.20
HANA	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
HMPRO	456.00	319.20	136.80	114.00	79.80	34.20
ICHI	760.00	532.00	228.00	190.00	133.00	57.00
INTUCH	3,040.00	2,128.00	912.00	760.00	532.00	228.00
IRPC	456.00	319.20	136.80	114.00	79.80	34.20
ITD	266.00	186.20	79.80	65.50	46.55	18.95
ITL	2,650.00	1,995.00	855.00	712.50	498.75	213.75
JAS	684.00	478.80	205.20	171.00	119.70	51.30
KBANK	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75
KCE	8,930.00	6,251.00	2,679.00	2,232.50	1,562.75	669.75
KKP	5,320.00	3,724.00	1,596.00	1,330.00	931.00	396.00
KTB	1,026.00	718.20	307.80	256.50	179.55	76.95
KTC	7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00
LH	722.00	505.40	216.60	186.00	132.35	54.15
LPN	1,596.00	1,117.20	478.80	399.00	279.30	119.70
MAJOR	2,660.00	1,862.00	798.00	665.00	465.50	199.50
MINT	2,660.00	1,862.00	798.00	665.00	465.50	199.50
MTLS	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50
PLANB	684.00	478.80	205.20	171.00	119.70	51.30
PS	950.00	665.00	285.00	237.50	166.25	71.25
PSH	950.00	665.00	285.00	237.50	166.25	71.25
PTG	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
PTT	15,200.00	10,840.00	4,560.00	3,800.00	2,680.00	1,140.00
PTTEP	5,510.00	3,857.00	1,653.00	1,377.50	964.25	413.25
PTTGC	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25
QH	190.00	133.00	57.00	47.50	33.25	14.25
RATCH	2,850.00	1,995.00	855.00	712.50	498.75	213.75
ROBINS	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
S	456.00	319.20	136.80	114.00	79.80	34.20
SAMART	1,710.00	1,197.00	513.00	427.50	299.25	128.25
SAWAD	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50
SCB	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
SCC	17,860.00	12,502.00	5,358.00	4,465.00	3,125.50	1,339.50
SIRI	190.00	133.00	57.00	47.50	33.25	14.25
SPALI	1,558.00	1,090.60	467.40	389.50	272.65	116.85
SPCG	760.00	532.00	228.00	190.00	133.00	57.00
STA	3,230.00	2,261.00	969.00	807.50	565.25	242.25
STEC	1,824.00	1,276.80	547.20	456.00	319.20	136.80
STPI	760.00	532.00	228.00	190.00	133.00	57.00
TASCO	2,470.00	1,729.00	741.00	617.50	432.25	185.25
TCAP	2,660.00	1,862.00	798.00	665.00	465.50	199.50
THAI	2,660.00	1,862.00	798.00	665.00	465.50	199.50
THCOM	1,596.00	1,117.20	478.80	399.00	279.30	119.70
TISCO	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75
TMB	190.00	133.00	57.00	47.50	33.25	14.25
TOP	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
TPPL	152.00	106.40	45.60	38.00	26.60	11.40
TRUE	380.00	266.00	114.00	95.00	66.50	28.50
TTA	570.00	399.00	171.00	142.50	99.75	42.75
TTCL	1,216.00	851.20	364.80	304.00	212.80	91.20
TTW	456.00	319.20	136.80	114.00	79.80	34.20
TU	1,216.00	851.20	364.80	304.00	212.80	91.20
TVO	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
UNIQ	1,026.00	718.20	307.80	256.50	179.55	76.95
VGI	304.00	212.80	91.20	76.00	53.20	22.80
WNS	836.00	585.20	250.80	209.00	146.30	62.70
WHA	190.00	133.00	57.00	47.50	33.25	14.25
Single stock futures market (after corporate action adjustment)						
Products	Initial	Maintenance	Force	Series	Contract size	CA date
AOT(X)	15,580.00	10,906.00	4,674.00	M17,U17,Z17	10,000	22-ก.ย.-2017
BJC(X)	3,758.20	2,630.74	1,127.46	M17	1,041	22-ก.ย.-2017
GLOBAL(X)	1,596.00	1,117.20	478.80	M17,U17,Z17	1,050	22-ก.ย.-2017
GLOW(X)	5,458.70	3,821.09	1,637.61	M17,U17,Z17,H18	1,026	22-ก.ย.-2017
GUNKUL(X)	452.00	319.20	136.80	M17,U17,Z17,H18	1,167	22-ก.ย.-2017
SAWAD(X)	4,347.20	3,043.04	1,304.16	M17,U17,Z17,H18	1,040	22-ก.ย.-2017