



TFEX Margin requirement

For retail investor

บริษัทหลักทรัพย์เอเพิล เวย์ จำกัด (มหาชน) ขอประกาศอัตราหลักประกันในการซื้อขายสัญญาซื้อขายล่วงหน้าในตลาดอนุพันธ์ (TFEX) สำหรับนักลงทุนบุคคลทั่วไป และนิติบุคคลที่ไม่ใช่นักลงทุนสถาบัน ซึ่งคำนวณตามประกาศของสำนักงานบัญชี (TCH) มีผลบังคับใช้ตั้งแต่วันที่ 19 ธันวาคม พ.ศ. 2560 เป็นต้นไป ดังนี้

Products	Outright margin rate			Spread margin rate		
	Initial	Maintenance	Force	Initial	Maintenance	Force
Equity market						
SET50	7,030.00	4,821.00	2,109.00	1,757.50	1,230.25	527.25
SET50 (options)						
Long options	หากลูกค้าซื้อสัญญาขายล่วงหน้าแล้วแต่จะไม่ได้มีการชดเชยกับหลักประกัน					
Short options	ขึ้นอยู่กับสถานะของราคาซื้อขาย					
BANK	20,140.00	14,098.00	6,042.00	5,035.00	3,524.50	1,510.50
COMM	16,834.00	11,783.80	5,050.20	4,208.50	2,945.95	1,262.55
ENERG	6,840.00	4,788.00	2,052.00	1,710.00	1,197.00	513.00
FOOD	5,890.00	4,123.00	1,767.00	1,472.50	1,030.75	441.75
ICT	6,460.00	4,522.00	1,938.00	1,615.00	1,130.50	484.50
Precious metal market						
Gold (50 baht)	26,600.00	18,620.00	7,980.00	6,650.00	4,655.00	1,995.00
Gold (10 baht)	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
Interest rate market						
5Y GOVERNMENT BOND	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
3M BIBOR	684.00	478.80	205.20			
Agriculture market						
RSS3	31,350.00	21,945.00	9,405.00	31,350.00	21,945.00	9,405.00
RSS3D	31,350.00	21,945.00	9,405.00	31,350.00	21,945.00	9,405.00
RSS3 (Spot Month Margin)	98,800.00	69,160.00	29,640.00			
Single stock futures market (for standard contract)						
AAV	516.80	361.76	155.04	129.20	90.44	38.76
ADVANC	9,880.00	6,916.00	2,964.00	2,470.00	1,729.00	741.00
AMATA	3,116.00	2,181.20	934.80	779.00	545.30	233.70
AOT	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50
AP	836.00	585.20	250.80	209.00	146.30	62.70
BA	1,292.00	904.40	387.60	323.00	226.10	96.90
BANPU	1,026.00	718.20	307.80	256.50	179.55	76.95
BAY	2,280.00	1,596.00	684.00	570.00	399.00	171.00
BBL	10,260.00	7,182.00	3,078.00	2,565.00	1,795.50	769.50
BCH	1,330.00	931.00	399.00	332.50	232.75	99.75
BCP	3,420.00	2,394.00	1,026.00	855.00	596.50	256.50
BDMS	1,770.80	1,239.56	531.24	442.70	309.89	132.81
BEAUTY	2,888.00	2,021.60	866.40	722.00	505.40	216.60
BEC	2,014.00	1,409.80	604.20	503.50	352.45	151.05
BEM	418.00	292.60	125.40	104.50	73.15	31.35
BH	15,960.00	11,172.00	4,788.00	3,990.00	2,793.00	1,197.00
BJC	6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00
BLA	4,636.00	3,245.20	1,390.80	1,159.00	811.30	347.70
BLAND	76.00	53.20	22.80	19.00	13.30	5.70
BTS	580.00	406.00	174.00	144.00	102.50	41.50
CBG	14,250.00	9,975.00	4,275.00	3,562.50	2,493.75	1,068.75
CENTEL	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
CHG	304.00	212.80	91.20	76.00	53.20	22.80
CK	1,482.00	1,037.40	444.60	370.50	259.35	111.15
CKP	342.00	239.40	102.60	85.50	59.85	25.65
CPALL	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
CPF	1,900.00	1,330.00	570.00	475.00	332.50	142.50
CPN	7,220.00	5,054.00	2,166.00	1,805.00	1,263.50	541.50
DELTA	4,560.00	3,192.00	1,368.00	1,140.00	796.00	342.00
DTAC	7,752.00	5,426.40	2,325.60	1,938.00	1,356.60	581.40
EARTH	570.00	399.00	171.00	142.50	99.75	42.75
ECCO	9,462.00	6,623.40	2,838.60	2,365.50	1,655.85	709.65
EPG	798.00	558.60	239.40	199.50	139.65	59.85
GLOBAL	1,634.00	1,143.80	490.20	408.50	285.95	122.55
GLOW	7,106.00	4,974.20	2,131.80	1,776.50	1,243.55	532.95
GPSC	7,030.00	4,921.00	2,109.00	1,757.50	1,230.25	527.25
GUNKUL	304.00	212.80	91.20	76.00	53.20	22.80
HANA	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
HMPRO	1,330.00	931.00	399.00	332.50	232.75	99.75
ICHI	1,596.00	1,117.20	478.80	399.00	279.30	119.70
INTUCH	2,850.00	1,995.00	855.00	712.50	498.75	213.75
IRPC	456.00	319.20	136.80	114.00	79.80	34.20
ITD	266.00	186.20	79.80	66.50	46.55	19.95
ITL	4,674.00	3,271.80	1,402.20	1,168.50	817.95	350.55
JAS	638.00	452.60	185.40	152.00	108.40	45.60
KBANK	12,730.00	8,911.00	3,819.00	3,182.50	2,227.75	954.75
KCE	9,424.00	6,596.80	2,827.20	2,356.00	1,649.20	706.80
KKP	6,270.00	4,389.00	1,881.00	1,567.50	1,097.25	470.25
KTB	722.00	505.40	216.60	180.50	126.35	54.15
KTC	13,110.00	9,177.00	3,933.00	3,277.50	2,294.25	983.25
LH	836.00	585.20	250.80	209.00	146.30	62.70
LPN	1,292.00	904.40	387.60	323.00	226.10	96.90
MAJOR	2,432.00	1,702.40	729.60	608.00	425.60	182.40
MINT	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
MTLS	3,328.80	2,330.16	998.64	832.20	582.54	249.66
PLANG	570.00	399.00	171.00	142.50	99.75	42.75
PSH	1,748.00	1,223.60	524.40	437.00	305.90	131.10
PTG	3,040.00	2,128.00	912.00	760.00	532.00	228.00
PTT	15,960.00	11,172.00	4,788.00	3,990.00	2,793.00	1,197.00
PTTEP	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
PTTGC	4,788.00	3,351.60	1,436.40	1,197.00	837.90	359.10
QH	228.00	159.60	68.40	57.00	39.90	17.10
RATCH	3,420.00	2,394.00	1,026.00	855.00	596.50	256.50
ROBINS	7,258.00	5,080.60	2,177.40	1,814.50	1,270.15	544.35
S	190.00	133.00	57.00	47.50	33.25	14.25
SAMART	1,140.00	798.00	342.00	285.00	199.50	85.50
SAWAD	8,740.00	6,118.00	2,622.00	2,185.00	1,529.50	655.50
SCB	6,574.00	4,601.80	1,972.20	1,643.50	1,150.45	493.05
SCC	17,100.00	11,970.00	5,130.00	4,275.00	2,992.50	1,282.50
SIR	228.00	159.60	68.40	57.00	39.90	17.10
SPALI	2,280.00	1,596.00	684.00	570.00	399.00	171.00
SPGC	2,470.00	1,729.00	741.00	617.50	432.25	185.25
STA	1,558.00	1,090.60	467.40	389.50	272.65	116.85
STEC	1,520.00	1,064.00	456.00	380.00	266.00	114.00
STPI	874.00	611.80	262.20	218.50	152.95	65.55
TASCO	1,900.00	1,330.00	570.00	475.00	332.50	142.50
TCAP	4,674.00	3,271.80	1,402.20	1,168.50	817.95	350.55
THAI	1,330.00	931.00	399.00	332.50	232.75	99.75
THCOM	2,128.00	1,489.60	638.40	532.00	372.40	159.60
TISCO	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75
TMB	228.00	159.60	68.40	57.00	39.90	17.10
TOR	8,740.00	6,118.00	2,622.00	2,185.00	1,529.50	655.50
TPPL	152.00	106.40	45.60	38.00	26.60	11.40
TRUE	570.00	399.00	171.00	142.50	99.75	42.75
TTA	684.00	478.80	205.20	171.00	119.70	51.30
TTCL	2,280.00	1,596.00	684.00	570.00	399.00	171.00
TTW	820.00	574.56	246.24	205.20	143.64	61.56
TU	1,140.00	798.00	342.00	285.00	199.50	85.50
TVO	2,470.00	1,729.00	741.00	617.50	432.25	185.25
UNIQ	1,140.00	798.00	342.00	285.00	199.50	85.50
VGI	494.00	345.80	148.20	123.50	86.45	37.05
VNG	1,900.00	1,330.00	570.00	475.00	332.50	142.50
WHA	304.00	212.80	91.20	76.00	53.20	22.80
Single stock futures market (after corporate action adjustment)						
Products	Initial	Maintenance	Force	Series	Contract size	CA date
AOT(X)	41,800.00	29,260.00	12,540.00	Z17	10,000	19-S.A.-2017
GLOBAL(X)	1,715.70	1,200.99	514.71	Z17	1,050	19-S.A.-2017
GLOW(X)	7,290.30	5,103.21	2,187.09	Z17,H18	1,026	19-S.A.-2017
GUNKUL(X)	355.30	248.71	106.59	Z17,H18	1,167	19-S.A.-2017
SAWAD(X)	9,089.60	6,362.72	2,726.88	Z17,H18	1,040	19-S.A.-2017
STA(X)	1,616.90	1,131.83	485.07	Z17,H18,M18	1,038	21-w.t.-2017