



# TFEX

## Margin requirement

For retail investor

บริษัทหลักทรัพย์แอสเพน เบลู จำกัด (มหาชน) ขอประกาศอัตราหลักประกันในการซื้อขายสัญญาซื้อขายล่วงหน้าในตลาดอนุพันธ์ (TFEX) สำหรับนักลงทุนบุคคลทั่วไป และนิติบุคคลที่ไม่ใช่พนักงานสถาบัน ซึ่งคำนวณตามประกาศของสำนักงานกำกับดูแลฯ (TCH) มีผลบังคับใช้ตั้งแต่วันที่ 16 มกราคม พ.ศ. 2562 เป็นต้นไป ดังนี้

Products	Outright margin rate			Spread margin rate		
	Initial	Maintenance	Force	Initial	Maintenance	Force
<b>Equity market</b>						
SET50	12,350.00	8,645.00	3,705.00	3,087.50	2,161.25	926.25
SET50 (options)						
Long options	หากมีการซื้อสัญญาอนุพันธ์เพียงอย่างเดียว จะไม่มีการชดเชยกันหลักประกัน					
Short options	ขึ้นอยู่กับสถานะของหลักทรัพย์ที่เกี่ยวข้อง					
BANK	21,290.00	14,899.00	6,394.00	5,320.00	3,724.00	1,596.00
COMM	23,408.00	16,385.60	7,022.40	5,852.00	4,096.40	1,755.60
ENERG	19,304.00	13,512.80	5,791.20	4,826.00	3,378.20	1,447.80
FOOD	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
ICT	7,030.00	4,921.00	2,109.00	1,757.50	1,230.25	527.25
<b>Precious metal market</b>						
Gold (50 baht)	22,800.00	15,960.00	6,840.00	5,700.00	3,990.00	1,710.00
Gold (10 baht)	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
Gold Online	10,070.00	7,049.00	3,021.00	2,517.50	1,762.25	755.25
<b>Interest rate market</b>						
5Y GOVERNMENT BOND	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
3M BIBOR	722.00	505.40	216.60			
<b>Agriculture market</b>						
RSS3	22,800.00	15,960.00	6,840.00	22,800.00	15,960.00	6,840.00
RSS3D	22,800.00	15,960.00	6,840.00	22,800.00	15,960.00	6,840.00
RSS3 (Spot Month Margin)	72,200.00	50,540.00	21,660.00			
<b>Single stock futures market (for standard contract)</b>						
AAV	304.00	212.80	91.20	76.00	53.20	22.80
ADVANC	13,414.00	9,389.80	4,024.20	3,353.50	2,347.45	1,006.05
AMATA	2,280.00	1,596.00	684.00	570.00	399.00	171.00
AOT	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
AP	988.00	691.60	296.40	247.00	172.90	74.10
BA	1,102.00	771.40	330.60	275.50	192.85	82.65
BANPU	1,672.00	1,170.40	501.60	418.00	292.60	125.40
BAY	2,394.00	1,675.80	718.20	598.50	418.95	179.55
BBL	12,160.00	8,512.00	3,648.00	3,040.00	2,128.00	912.00
BCH	1,634.00	1,143.80	460.20	408.50	285.95	122.55
BCP	2,128.00	1,489.60	638.40	532.00	372.40	159.60
BDM	3,306.00	2,314.20	991.80	826.50	578.55	247.95
BEAUTY	2,052.00	1,436.40	615.60	513.00	359.10	153.90
BEC	950.00	665.00	285.00	237.50	166.25	71.25
BEM	836.00	585.20	250.80	209.00	146.30	62.70
BH	12,350.00	8,645.00	3,705.00	3,087.50	2,161.25	926.25
BIG	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
BLA	4,256.00	2,979.20	1,276.80	1,064.00	744.80	319.20
BLAND	114.00	79.80	34.20	28.50	19.95	8.55
BTS	646.00	452.20	193.80	161.50	113.05	48.45
CBG	9,880.00	6,916.00	2,964.00	2,470.00	1,729.00	741.00
CENDEL	4,446.00	3,112.20	1,333.80	1,111.50	778.05	333.45
CHG	266.00	186.20	79.80	66.50	46.55	19.95
CK	1,938.00	1,356.60	581.40	484.50	339.15	145.35
CRP	608.00	425.60	182.40	152.00	106.40	45.60
CPALL	4,636.00	3,245.20	1,390.80	1,159.00	811.30	347.70
CPF	1,292.00	904.40	387.60	323.00	226.10	96.90
CPN	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
DELTA	2,850.00	1,995.00	855.00	712.50	498.75	213.75
DTAC	4,294.00	3,005.80	1,288.20	1,073.50	751.45	322.05
EARTH	570.00	399.00	171.00	142.50	99.75	42.75
EGCO	14,630.00	10,241.00	4,389.00	3,657.50	2,560.25	1,097.25
EPG	760.00	532.00	228.00	190.00	133.00	57.00
GLOBAL	2,946.00	1,952.20	763.80	636.50	445.55	190.95
GLOW	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
GPSC	9,158.00	6,410.60	2,747.40	2,289.50	1,602.65	686.85
GLUNKUL	380.00	266.00	114.00	95.00	66.50	28.50
HANA	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50
HMPRO	1,178.00	824.60	353.40	294.50	206.15	88.35
ICHI	380.00	266.00	114.00	95.00	66.50	28.50
INTUCH	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
IRPC	570.00	399.00	171.00	142.50	99.75	42.75
ITD	266.00	186.20	79.80	66.50	46.55	19.95
INL	6,574.00	4,601.80	1,972.20	1,643.50	1,150.45	493.05
JAS	570.00	399.00	171.00	142.50	99.75	42.75
KBANK	10,564.00	7,394.80	3,169.20	2,641.00	1,848.70	792.30
KCE	4,408.00	3,085.60	1,322.40	1,102.00	771.40	330.60
KKP	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75
KTB	798.00	558.60	239.40	199.50	139.65	59.85
KTC	3,230.00	2,261.00	969.00	807.50	565.25	242.25
KH	1,102.00	771.40	330.60	275.50	192.85	82.65
LPN	1,178.00	824.60	353.40	294.50	206.15	88.35
MAJOR	1,786.00	1,250.20	535.80	446.50	312.55	133.95
MINT	3,230.00	2,261.00	969.00	807.50	565.25	242.25
MTC	5,168.00	3,617.60	1,550.40	1,292.00	904.40	387.60
PLANB	494.00	345.80	148.20	123.50	86.45	37.05
PSH	1,254.00	877.80	376.20	313.50	219.45	94.05
PTG	1,976.00	1,383.20	592.80	494.00	345.80	148.20
PTT	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
PTTEP	17,594.00	12,315.80	5,278.20	4,398.50	3,078.95	1,319.55
PTTGC	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75
QH	228.00	159.60	68.40	57.00	39.90	17.10
RATCH	4,826.00	3,378.20	1,447.80	1,206.50	844.55	361.95
ROBINS	5,890.00	4,123.00	1,767.00	1,472.50	1,030.75	441.75
S	342.00	239.40	102.60	85.50	59.85	25.65
SAWART	1,064.00	744.80	319.20	266.00	186.20	79.80
SAWAD	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
SCB	9,500.00	6,650.00	2,850.00	2,375.00	1,662.50	712.50
SCC	22,420.00	15,694.00	6,726.00	5,605.00	3,923.50	1,681.50
SIRI	152.00	106.40	45.60	38.00	26.60	11.40
SPALI	2,432.00	1,702.40	729.60	608.00	425.60	182.40
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	3,154.00	2,207.80	946.20	788.50	551.95	236.55
STP	1,254.00	877.80	376.20	313.50	219.45	94.05
TASCO	2,014.00	1,409.80	604.20	503.50	352.45	151.05
TACP	3,382.00	2,367.40	1,014.60	845.50	591.85	253.65
THAI	1,520.00	1,064.00	456.00	380.00	266.00	114.00
THCOM	912.00	638.40	273.60	228.00	159.60	68.40
TISCO	5,016.00	3,511.20	1,504.80	1,254.00	877.80	376.20
TMB	190.00	133.00	57.00	47.50	33.25	14.25
TOP	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75
TPPL	190.00	133.00	57.00	47.50	33.25	14.25
TRUE	570.00	399.00	171.00	142.50	99.75	42.75
TIA	608.00	425.60	182.40	152.00	106.40	45.60
TTCL	950.00	665.00	285.00	237.50	166.25	71.25
TTW	836.00	585.20	250.80	209.00	146.30	62.70
TU	1,444.00	1,010.80	433.20	361.00	252.70	108.30
TVO	1,406.00	984.20	421.80	351.50	246.05	105.45
UNIQ	1,330.00	931.00	399.00	332.50	232.75	99.75
VGI	798.00	558.60	239.40	199.50	139.65	59.85
VNG	760.00	532.00	228.00	190.00	133.00	57.00
WHA	494.00	345.80	148.20	123.50	86.45	37.05

  

Single stock futures market (after corporate action adjustment)						
Products	Initial	Maintenance	Force	Series	Contract size	CA date
GLOBAL (X)	2,177.40	1,524.18	653.22	Z18	1,042	19-E.N.-2018
GLOW (X)	5,437.80	3,806.46	1,631.34	H19	1,022	16-A.N.-2019
KTC (X)	32,300.00	22,610.00	9,690.00	H19,M19	10,000	16-A.N.-2019
KCE (X)	8,816.00	6,171.20	2,644.80	H19	2,000	16-A.N.-2019
SAWAD (X)	5,4716.00	3,791.83	1,626.07	H19	1,056	16-A.N.-2019
EGCO (X)	14,791.50	10,354.05	4,437.45	H19,M19	1,011	16-A.N.-2019
PTT (X)	47,500.00	33,250.00	14,250.00	H19	10,000	16-A.N.-2019