

ประกาศ BR 28/2567

เรื่อง อัตราหลักประกันสำหรับการซื้อขายสัญญาซื้อขายล่วงหน้าในตลาดสัญญาซื้อขายล่วงหน้า

บริษัทขอแจ้งอัตราหลักประกันสำหรับการให้บริการ การเป็นตัวแทนซื้อขายสัญญาซื้อขายล่วงหน้า (Derivatives) เพื่อให้ลูกค้าของบริษัททราบดังต่อไปนี้

อัตราหลักประกันสำหรับลูกค้าทั่วไป

สินค้าอ้างอิง	หลักประกันต่อสัญญา (Outright)			หลักประกันต่อคู่ (Spread)		
	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close
Index Market						
BANK	18,060.00	12,693.60	5,469.60	4,515.00	3,173.40	1,367.40
COMM	17,955.00	12,619.80	5,437.80	4,488.75	3,154.95	1,359.45
ENERG	9,100.00	6,396.00	2,756.00	2,275.00	1,599.00	689.00
FOOD	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
ICT	13,475.00	9,471.00	4,081.00	3,368.75	2,367.75	1,020.25
SET 50 Index Futures	8,085.00	5,682.60	2,448.60	2,021.25	1,420.65	612.15
Metal Market						
50 Baht Gold Futures	79,275.00	55,719.00	24,009.00	19,818.75	13,929.75	6,002.25
10 Baht Gold Futures	15,855.00	11,143.80	4,801.80	3,963.75	2,785.95	1,200.45
Gold-D	12,425.00	8,733.00	3,763.00			
Gold-D Spot Month Margin	39,375.00	27,675.00	11,925.00			
Gold Online	35,455.00	24,919.80	10,737.80	8,863.75	6,229.95	2,684.45
Silver Online	10,010.00	7,035.60	3,031.60	2,502.50	1,758.90	757.90
Currency Market						
EUR	840.00	590.40	254.40	210.00	147.60	63.60
JPY	770.00	541.20	233.20	192.50	135.30	58.30
USD	980.00	688.80	296.80	245.00	172.20	74.20
EUR/USD	630.00	442.80	190.80			
USD/JPY	1,645.00	1,156.20	498.20			
Interest Rate Market						
5Y Government Bond Futures	5,775.00	4,059.00	1,749.00	1,443.75	1,014.75	437.25
3M BIBOR	840.00	590.40	254.40			
Agricultural Market						
RSS3 ,RSS3D	54,810.00	38,523.60	16,599.60	54,810.00	38,523.60	16,599.60
RSS3 ,RSS3D spot month	173,250.00	121,770.00	52,470.00			
JAPANESE RUBBER	13,580.00	9,544.80	4,112.80	13,580.00	9,544.80	4,112.80
Stock Market						
AAV	350	246	106	88	62	27
ADVANC	25,480	17,909	7,717	6,370	4,478	1,930
AEONTS	15,820	11,120	4,792	3,955	2,780	1,198
AMATA	3,150	2,214	954	788	554	239
AOT	3,745	2,633	1,135	937	659	284
AP	980	689	297	245	173	75
AWC	420	296	128	105	74	32
BA	2,800	1,968	848	700	492	212
BAM	1,295	911	393	324	228	99
BANPU	840	591	255	210	148	64
BAY	2,450	1,722	742	613	431	186
BBL	9,975	7,011	3,021	2,494	1,753	756
BCH	1,855	1,304	562	464	326	141
BCP	3,815	2,682	1,156	954	671	289
BCPG	1,050	738	318	263	185	80
BDMS	2,170	1,526	658	543	382	165

สินค้าอ้างอิง	หลักประกันต่อสัญญา (Outright)			หลักประกันต่อคู่ (Spread)		
	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close
BEAUTY	105	74	32	27	19	8
BEC	560	394	170	140	99	43
BEM	595	419	181	149	105	46
BGRIM	2,800	1,968	848	700	492	212
BH	31,500	22,140	9,540	7,875	5,535	2,385
BJC	2,590	1,821	785	648	456	197
BLA	3,500	2,460	1,060	875	615	265
BLAND	105	74	32	27	19	8
BPP	1,260	886	382	315	222	96
BSRC	1,190	837	361	298	210	91
BTS	525	369	159	132	93	40
CBG	7,630	5,363	2,311	1,908	1,341	578
CENTEL	4,970	3,494	1,506	1,243	874	377
CHG	315	222	96	79	56	24
CK	1,890	1,329	573	473	333	144
CKP	420	296	128	105	74	32
COM7	3,185	2,239	965	797	560	242
CPALL	4,270	3,002	1,294	1,068	751	324
CPF	1,960	1,378	594	490	345	149
CPN	5,250	3,690	1,590	1,313	923	398
CRC	3,675	2,583	1,113	919	646	279
DELTA	16,415	11,538	4,972	4,104	2,885	1,243
EA	2,485	1,747	753	622	437	189
EASTW	385	271	117	97	68	30
EGCO	10,675	7,503	3,233	2,669	1,876	809
EPG	560	394	170	140	99	43
ERW	560	394	170	140	99	43
GFPT	1,050	738	318	263	185	80
GLOBAL H25 onwards	1,715	1,206	520	429	302	130
GLOBAL Z24X	1,784	1,254	541	446	314	136
GPSC	5,425	3,813	1,643	1,357	954	411
GULF	6,195	4,355	1,877	1,549	1,089	470
GUNKUL	350	246	106	88	62	27
HANA	5,390	3,789	1,633	1,348	948	409
HMPRO	1,085	763	329	272	191	83
ICHI	1,540	1,083	467	385	271	117
INTUCH	11,025	7,749	3,339	2,757	1,938	835
IRPC	245	173	75	62	44	19
ITD	175	123	53	44	31	14
IVL	2,975	2,091	901	744	523	226
JAS	420	296	128	105	74	32
JMT	3,885	2,731	1,177	972	683	295
KBANK	9,240	6,495	2,799	2,310	1,624	700
KCE	4,550	3,198	1,378	1,138	800	345
KEX	455	320	138	114	80	35
KKP	4,900	3,444	1,484	1,225	861	371
KTB	1,225	861	371	307	216	93

สินค้าอ้างอิง	หลักประกันต่อสัญญา (Outright)			หลักประกันต่อคู่ (Spread)		
	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close
KTC	3,745	2,633	1,135	937	659	284
LH	665	468	202	167	117	51
LPN	350	246	106	88	62	27
M	2,940	2,067	891	735	517	223
MAJOR	1,435	1,009	435	359	253	109
MBK	2,275	1,599	689	569	400	173
MEGA	3,430	2,411	1,039	858	603	260
MINT	2,485	1,747	753	622	437	189
MTC	5,180	3,641	1,569	1,295	911	393
OR	1,330	935	403	333	234	101
ORI	735	517	223	184	130	56
OSP	1,820	1,280	552	455	320	138
PLANB	980	689	297	245	173	75
PRM	875	615	265	219	154	67
PSH	840	591	255	210	148	64
PSL	1,295	911	393	324	228	99
PTG	1,015	714	308	254	179	77
PTT	1,540	1,083	467	385	271	117
PTTEP	8,435	5,929	2,555	2,109	1,483	639
PTTGC	4,165	2,928	1,262	1,042	732	316
QH	245	173	75	62	44	19
RATCH	3,080	2,165	933	770	542	234
RS U25 onwards	525	369	159	132	93	40
RS Z24X H25X M25X	1,050	738	318	263	185	80
S	140	99	43	35	25	11
SAMART	980	689	297	245	173	75
SAWAD M25 onwards	4,725	3,321	1,431	1,182	831	358
SAWAD Z24X H25X	5,198	3,654	1,575	1,300	914	394
SCB	7,315	5,142	2,216	1,829	1,286	554
SCC	22,645	15,917	6,859	5,662	3,980	1,715
SCGP	3,640	2,559	1,103	910	640	276
SGP	490	345	149	123	87	38
SIRI	210	148	64	53	37	16
SPALI	1,890	1,329	573	473	333	144
SPCG	700	492	212	175	123	53
SPRC	735	517	223	184	130	56
STA	3,045	2,141	923	762	536	231
STEC	1,575	1,107	477	394	277	120
STECON	1,575	1,107	477	394	277	120
STGT	2,100	1,476	636	525	369	159
STPI	595	419	181	149	105	46
SUPER	70	50	22	18	13	6
TASCO	1,540	1,083	467	385	271	117
TCAP	3,570	2,510	1,082	893	628	271
THAI	1,155	812	350	289	203	88
THANI H25 onwards	280	197	85	70	50	22
THANI Z24X	308	217	94	77	55	24
THCOM	2,345	1,649	711	587	413	178
THG	5,775	4,059	1,749	1,444	1,015	438
TISCO	4,725	3,321	1,431	1,182	831	358
TKN	1,470	1,034	446	368	259	112

สินค้าอ้างอิง	หลักประกันต่อสัญญา (Outright)			หลักประกันต่อคู่ (Spread)		
	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close
TOA	1,820	1,280	552	455	320	138
TOP	4,550	3,198	1,378	1,138	800	345
TPIPL	105	74	32	27	19	8
TPIPP	210	148	64	53	37	16
TQM	4,305	3,026	1,304	1,077	757	326
TRUE	1,190	837	361	298	210	91
TTA	840	591	255	210	148	64
TTB	140	99	43	35	25	11
TTCL	350	246	106	88	62	27
TTW	525	369	159	132	93	40
TU	980	689	297	245	173	75
TVO	1,925	1,353	583	482	339	146
UNIQ	280	197	85	70	50	22
VGI	630	443	191	158	111	48
VNG	245	173	75	62	44	19
WHA	560	394	170	140	99	43
WHAUP	630	443	191	158	111	48
SET 50 Index Options	Long Options จะไม่มีการเรียกเก็บหลักประกัน					
	Short options มูลค่าหลักประกันขั้นต่ำ เท่ากับ 80					

Announcement BR 28/2024

Margin Requirement for Derivatives Trading in Thailand Futures Exchange (TFEX)

According to Guidance of Derivatives Agent Licensing and Registration. Please be inform that agreement appointing an agent / broker for the Margin Requirement of Derivatives as follows.

Individual Investor Margin

Underlying	Outright			Spread		
	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close
Index Market						
BANK	18,060.00	12,693.60	5,469.60	4,515.00	3,173.40	1,367.40
COMM	17,955.00	12,619.80	5,437.80	4,488.75	3,154.95	1,359.45
ENERG	9,100.00	6,396.00	2,756.00	2,275.00	1,599.00	689.00
FOOD	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
ICT	13,475.00	9,471.00	4,081.00	3,368.75	2,367.75	1,020.25
SET 50 Index Futures	8,085.00	5,682.60	2,448.60	2,021.25	1,420.65	612.15
Metal Market						
50 Baht Gold Futures	79,275.00	55,719.00	24,009.00	19,818.75	13,929.75	6,002.25
10 Baht Gold Futures	15,855.00	11,143.80	4,801.80	3,963.75	2,785.95	1,200.45
Gold-D	12,425.00	8,733.00	3,763.00			
Gold-D Spot Month Margin	39,375.00	27,675.00	11,925.00			
Gold Online	35,455.00	24,919.80	10,737.80	8,863.75	6,229.95	2,684.45
Silver Online	10,010.00	7,035.60	3,031.60	2,502.50	1,758.90	757.90
Currency Market						
EUR	840.00	590.40	254.40	210.00	147.60	63.60
JPY	770.00	541.20	233.20	192.50	135.30	58.30
USD	980.00	688.80	296.80	245.00	172.20	74.20
EUR/USD	630.00	442.80	190.80			
USD/JPY	1,645.00	1,156.20	498.20			
Interest Rate Market						
5Y Government Bond Futures	5,775.00	4,059.00	1,749.00	1,443.75	1,014.75	437.25
3M BIBOR	840.00	590.40	254.40			
Agricultural Market						
RSS3 ,RSS3D	54,810.00	38,523.60	16,599.60	54,810.00	38,523.60	16,599.60
RSS3 ,RSS3D spot month	173,250.00	121,770.00	52,470.00			
JAPANESE RUBBER	13,580.00	9,544.80	4,112.80	13,580.00	9,544.80	4,112.80
Stock Market						
AAV	350	246	106	88	62	27
ADVANC	25,480	17,909	7,717	6,370	4,478	1,930
AEONTS	15,820	11,120	4,792	3,955	2,780	1,198
AMATA	3,150	2,214	954	788	554	239
AOT	3,745	2,633	1,135	937	659	284
AP	980	689	297	245	173	75
AWC	420	296	128	105	74	32
BA	2,800	1,968	848	700	492	212
BAM	1,295	911	393	324	228	99
BANPU	840	591	255	210	148	64
BAY	2,450	1,722	742	613	431	186
BBL	9,975	7,011	3,021	2,494	1,753	756
BCH	1,855	1,304	562	464	326	141
BCP	3,815	2,682	1,156	954	671	289
BCPG	1,050	738	318	263	185	80



Underlying	Outright			Spread		
	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close
BDMS	2,170	1,526	658	543	382	165

Underlying	Outright			Spread		
	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close
BEAUTY	105	74	32	27	19	8
BEC	560	394	170	140	99	43
BEM	595	419	181	149	105	46
BGRIM	2,800	1,968	848	700	492	212
BH	31,500	22,140	9,540	7,875	5,535	2,385
BJC	2,590	1,821	785	648	456	197
BLA	3,500	2,460	1,060	875	615	265
BLAND	105	74	32	27	19	8
BPP	1,260	886	382	315	222	96
BSRC	1,190	837	361	298	210	91
BTS	525	369	159	132	93	40
CBG	7,630	5,363	2,311	1,908	1,341	578
CENTEL	4,970	3,494	1,506	1,243	874	377
CHG	315	222	96	79	56	24
CK	1,890	1,329	573	473	333	144
CKP	420	296	128	105	74	32
COM7	3,185	2,239	965	797	560	242
CPALL	4,270	3,002	1,294	1,068	751	324
CPF	1,960	1,378	594	490	345	149
CPN	5,250	3,690	1,590	1,313	923	398
CRC	3,675	2,583	1,113	919	646	279
DELTA	16,415	11,538	4,972	4,104	2,885	1,243
EA	2,485	1,747	753	622	437	189
EASTW	385	271	117	97	68	30
EGCO	10,675	7,503	3,233	2,669	1,876	809
EPG	560	394	170	140	99	43
ERW	560	394	170	140	99	43
GFPT	1,050	738	318	263	185	80
GLOBAL H25 onwards	1,715	1,206	520	429	302	130
GLOBAL Z24X	1,784	1,254	541	446	314	136
GPSC	5,425	3,813	1,643	1,357	954	411
GULF	6,195	4,355	1,877	1,549	1,089	470
GUNKUL	350	246	106	88	62	27
HANA	5,390	3,789	1,633	1,348	948	409
HMPRO	1,085	763	329	272	191	83
ICHI	1,540	1,083	467	385	271	117
INTUCH	11,025	7,749	3,339	2,757	1,938	835
IRPC	245	173	75	62	44	19
ITD	175	123	53	44	31	14
IVL	2,975	2,091	901	744	523	226
JAS	420	296	128	105	74	32
JMT	3,885	2,731	1,177	972	683	295
KBANK	9,240	6,495	2,799	2,310	1,624	700
KCE	4,550	3,198	1,378	1,138	800	345
KEX	455	320	138	114	80	35
KKP	4,900	3,444	1,484	1,225	861	371
KTB	1,225	861	371	307	216	93

Underlying	Outright			Spread		
	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close
KTC	3,745	2,633	1,135	937	659	284
LH	665	468	202	167	117	51
LPN	350	246	106	88	62	27
M	2,940	2,067	891	735	517	223
MAJOR	1,435	1,009	435	359	253	109
MBK	2,275	1,599	689	569	400	173
MEGA	3,430	2,411	1,039	858	603	260
MINT	2,485	1,747	753	622	437	189
MTC	5,180	3,641	1,569	1,295	911	393
OR	1,330	935	403	333	234	101
ORI	735	517	223	184	130	56
OSP	1,820	1,280	552	455	320	138
PLANB	980	689	297	245	173	75
PRM	875	615	265	219	154	67
PSH	840	591	255	210	148	64
PSL	1,295	911	393	324	228	99
PTG	1,015	714	308	254	179	77
PTT	1,540	1,083	467	385	271	117
PTTEP	8,435	5,929	2,555	2,109	1,483	639
PTTGC	4,165	2,928	1,262	1,042	732	316
QH	245	173	75	62	44	19
RATCH	3,080	2,165	933	770	542	234
RS U25 onwards	525	369	159	132	93	40
RS Z24X H25X M25X	1,050	738	318	263	185	80
S	140	99	43	35	25	11
SAMART	980	689	297	245	173	75
SAWAD M25 onwards	4,725	3,321	1,431	1,182	831	358
SAWAD Z24X H25X	5,198	3,654	1,575	1,300	914	394
SCB	7,315	5,142	2,216	1,829	1,286	554
SCC	22,645	15,917	6,859	5,662	3,980	1,715
SCGP	3,640	2,559	1,103	910	640	276
SGP	490	345	149	123	87	38
SIRI	210	148	64	53	37	16
SPALI	1,890	1,329	573	473	333	144
SPCG	700	492	212	175	123	53
SPRC	735	517	223	184	130	56
STA	3,045	2,141	923	762	536	231
STEC	1,575	1,107	477	394	277	120
STECON	1,575	1,107	477	394	277	120
STGT	2,100	1,476	636	525	369	159
STPI	595	419	181	149	105	46
SUPER	70	50	22	18	13	6
TASCO	1,540	1,083	467	385	271	117
TCAP	3,570	2,510	1,082	893	628	271
THAI	1,155	812	350	289	203	88
THANI H25 onwards	280	197	85	70	50	22
THANI Z24X	308	217	94	77	55	24
THCOM	2,345	1,649	711	587	413	178
THG	5,775	4,059	1,749	1,444	1,015	438
TISCO	4,725	3,321	1,431	1,182	831	358
TKN	1,470	1,034	446	368	259	112

Underlying	Outright			Spread		
	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close
TOA	1,820	1,280	552	455	320	138
TOP	4,550	3,198	1,378	1,138	800	345
TPIPL	105	74	32	27	19	8
TPIPP	210	148	64	53	37	16
TQM	4,305	3,026	1,304	1,077	757	326
TRUE	1,190	837	361	298	210	91
TTA	840	591	255	210	148	64
TTB	140	99	43	35	25	11
TTCL	350	246	106	88	62	27
TTW	525	369	159	132	93	40
TU	980	689	297	245	173	75
TVO	1,925	1,353	583	482	339	146
UNIQ	280	197	85	70	50	22
VGI	630	443	191	158	111	48
VNG	245	173	75	62	44	19
WHA	560	394	170	140	99	43
WHAUP	630	443	191	158	111	48
SET 50 Index Options	Long Options No Margin requirement					
	Short Options Minimum Charge 80 baht Per Contract					