

Announcement BR28/2020

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

Contract	Outright			Spread		
	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close
Index Market						
SET 50 Index Futures	11,134.00	7,793.80	3,340.20	2,783.50	1,948.45	835.05
BANK	36,480.00	25,536.00	10,944.00	9,120.00	6,384.00	2,736.00
COMM	20,520.00	14,364.00	6,156.00	5,130.00	3,591.00	1,539.00
ENERG	15,390.00	10,773.00	4,617.00	3,847.50	2,693.25	1,154.25
FOOD	7,334.00	5,133.80	2,200.20	1,833.50	1,283.45	550.05
ICT	8,436.00	5,905.20	2,530.80	2,109.00	1,476.30	632.70
50 Baht Gold Futures	92,910.00	65,037.00	27,873.00	23,227.50	16,259.25	6,968.25
10 Baht Gold Futures	18,582.00	13,007.40	5,574.60	4,645.50	3,251.85	1,393.65
Gold -D	12,844.00	8,990.80	3,853.20			
Gold -D Spot Month Margin	40,660.00	28,462.00	12,198.00			
Gold Online	39,330.00	27,531.00	11,799.00	9,832.50	6,882.75	2,949.75
Currency Market						
USD	570.00	399.00	171.00	142.50	99.75	42.75
Agricultural Market						
RSS3 ,RSS3D	34,770.00	24,339.00	10,431.00	34,770.00	24,339.00	10,431.00
RSS3 ,RSS3D spot month	110,010.00	77,007.00	33,003.00			
Interest Rate Market						
5Y Government Bond Futures	7,030.00	4,921.00	2,109.00	1,757.50	1,230.25	527.25
3M BIBOR	3,648.00	2,553.60	1,094.40			
Stock Market						
AAV	342	240	103	86	60	26
ADVANC	13,604	9,523	4,082	3,401	2,381	1,021
AEONTS	13,338	9,337	4,002	3,335	2,335	1,001
AMATA U20X Z20X H21X AND M21X	1,710	1,197	513	428	299	129
AMATA U21 onwards	1,697	1,188	510	424	297	128
AOT	6,574	4,602	1,973	1,644	1,151	494
AP	836	586	251	209	147	63
BA	760	532	228	190	133	57
BANPU	836	586	251	209	147	63
BAY	2,850	1,995	855	713	499	214
BBL	16,720	11,704	5,016	4,180	2,926	1,254
BCH	1,254	878	377	314	220	95
BCP	2,546	1,783	764	637	446	191
BCPG	2,356	1,650	707	589	413	177
BDMS	1,672	1,171	502	418	293	126
BEAUTY	304	213	92	76	54	23
BEC	722	506	217	181	127	55
BEM	722	506	217	181	127	55
BGRIM	6,194	4,336	1,859	1,549	1,084	465
BH	11,476	8,034	3,443	2,869	2,009	861
BJC	3,800	2,660	1,140	950	665	285
BLA	2,128	1,490	639	532	373	160
BLAND	114	80	35	29	20	9
BPP	1,520	1,064	456	380	266	114
BTS U20X Z20X and H21X	1,040	728	312	260	182	78
BTS M21 onwards	1,026	719	308	257	180	77

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Contract	Outright			Spread		
	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close
CBG	14,326	10,029	4,298	3,582	2,508	1,075
CENTEL	3,990	2,793	1,197	998	699	300
CHG	266	187	80	67	47	20
CK	2,204	1,543	662	551	386	166
CKP	950	665	285	238	167	72
COM7 U20X Z20X and H21X	6,479	4,536	1,944	1,620	1,134	486
COM7 M21 onwards	6,422	4,496	1,927	1,606	1,124	482
CPALL	4,408	3,086	1,323	1,102	772	331
CPF	3,078	2,155	924	770	539	231
CPN	5,358	3,751	1,608	1,340	938	402
DELTA	26,220	18,354	7,866	6,555	4,589	1,967
DTAC	4,180	2,926	1,254	1,045	732	314
EA	5,928	4,150	1,779	1,482	1,038	445
EASTW	684	479	206	171	120	52
EGCO	20,140	14,098	6,042	5,035	3,525	1,511
EPG	608	426	183	152	107	46
ERW	646	453	194	162	114	49
ESSO	1,254	878	377	314	220	95
GFPT	1,634	1,144	491	409	286	123
GLOBAL U20X Z20X	2,588	1,812	777	648	453	195
GLOBAL H21 onwards	2,470	1,729	741	618	433	186
GPSC	8,778	6,145	2,634	2,195	1,537	659
GULF U20Y Z20Y and H21Y	19,601	13,721	5,881	4,901	3,431	1,471
GULF M21X	3,918	2,743	1,176	980	686	294
GULF U21 Onwards	3,876	2,714	1,163	969	679	291
GUNKUL	266	187	80	67	47	20
HANA	7,714	5,400	2,315	1,929	1,350	579
HMPRO	1,596	1,118	479	399	280	120
ICHI	1,634	1,144	491	409	286	123
INTUCH	4,560	3,192	1,368	1,140	798	342
IRPC	342	240	103	86	60	26
ITD	152	107	46	38	27	12
IVL	4,104	2,873	1,232	1,026	719	308
JAS	456	320	137	114	80	35
JMT	5,358	3,751	1,608	1,340	938	402
KBANK	12,844	8,991	3,854	3,211	2,248	964
KCE	5,320	3,724	1,596	1,330	931	399
KKP	4,560	3,192	1,368	1,140	798	342
KTB	912	639	274	228	160	69
KTC	3,382	2,368	1,015	846	592	254
LH	722	506	217	181	127	55
LPN	684	479	206	171	120	52
M	4,332	3,033	1,300	1,083	759	325
MAJOR	2,356	1,650	707	589	413	177
MBK	1,710	1,197	513	428	300	129
MEGA	5,092	3,565	1,528	1,273	892	382
MINT U20X Z20X and H21X	3,487	2,441	1,046	872	610	262
MINT M21 onwards	3,458	2,421	1,038	865	606	260
MTC	6,460	4,522	1,938	1,615	1,131	485
ORI	1,026	719	308	257	180	77
OSP	4,636	3,246	1,391	1,159	812	348
PLANB	1,026	719	308	257	180	77
PRM	1,520	1,064	456	380	266	114
PSH	1,254	878	377	314	220	95
PSL	1,064	745	320	266	187	80

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Contract	Outright			Spread		
	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close
PTG	2,812	1,969	844	703	493	211
PTT	3,420	2,394	1,026	855	599	257
PTTEP	10,222	7,156	3,067	2,556	1,789	767
PTTGC	6,156	4,310	1,847	1,539	1,078	462
QH	190	133	57	48	34	15
RATCH	5,358	3,751	1,608	1,340	938	402
ROBINS U20X Z20X	9,265	6,486	2,780	2,316	1,622	695
RS	2,660	1,862	798	665	466	200
S	190	133	57	48	34	15
SAMART	836	586	251	209	147	63
SAWAD	7,182	5,028	2,155	1,796	1,257	539
SCB U20X and Z20X	11,951	8,366	3,586	2,988	2,092	897
SCB H21 Onwards	11,856	8,300	3,557	2,964	2,075	890
SCC	27,740	19,418	8,322	6,935	4,855	2,081
SGP	1,064	745	320	266	187	80
SIRI	114	80	35	29	20	9
SPALI	2,128	1,490	639	532	373	160
SPCG	2,470	1,729	741	618	433	186
SPRC	1,254	878	377	314	220	95
STA	4,788	3,352	1,437	1,197	838	360
STEC	2,052	1,437	616	513	360	154
STPI	646	453	194	162	114	49
SUPER	152	107	46	38	27	12
TASCO	6,232	4,363	1,870	1,558	1,091	468
TCAP U20X	4,739	3,318	1,422	1,185	830	356
TCAP Z20 Onwards	4,408	3,086	1,323	1,102	772	331
THAI	1,292	905	388	323	227	97
THANI U20X Z20X H21X M21X	969	679	291	243	170	73
THANI U21 Onwards	722	506	217	181	127	55
THCOM	1,330	931	399	333	233	100
THG	1,672	1,171	502	418	293	126
TISCO	8,094	5,666	2,429	2,024	1,417	608
TKN	2,052	1,437	616	513	360	154
TMB	152	107	46	38	27	12
TOA	4,484	3,139	1,346	1,121	785	337
TOP	6,118	4,283	1,836	1,530	1,071	459
TPIPL	152	107	46	38	27	12
TPIPP	456	320	137	114	80	35
TQM	23,370	16,359	7,011	5,843	4,090	1,753
TRUE	380	266	114	95	67	29
TTA	418	293	126	105	74	32
TTCL	684	479	206	171	120	52
TTW	1,178	825	354	295	207	89
TU	1,824	1,277	548	456	320	137
TVO	2,964	2,075	890	741	519	223
UNIQ	608	426	183	152	107	46
VGI	1,254	878	377	314	220	95
VNG	380	266	114	95	67	29
VNT	2,660	1,862	798	665	466	200
WHA	418	293	126	105	74	32
WHAUP	418	293	126	105	74	32
SET 50 Index Options	Long Options No Margin requirement					
	Short Options Minimum Charge 200 baht Per Contract					

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Institutional Investor Margin

Contract	Outright		Spread	
	Initial Margin	Maintenance Margin	Initial Margin	Maintenance Margin
Index Market				
SET 50 Index Futures	7,911.00	5,860.00	1,977.75	1,465.00
BANK	25,920.00	19,200.00	6,480.00	4,800.00
COMM	14,580.00	10,800.00	3,645.00	2,700.00
ENERG	10,935.00	8,100.00	2,733.75	2,025.00
FOOD	5,211.00	3,860.00	1,302.75	965.00
ICT	5,994.00	4,440.00	1,498.50	1,110.00
50 Baht Gold Futures	66,015.00	48,900.00	16,503.75	12,225.00
10 Baht Gold Futures	13,203.00	9,780.00	3,300.75	2,445.00
Gold -D	9,126.00	6,760.00		
Gold -D Spot Month Margin	28,890.00	21,400.00		
Gold Online	27,945.00	20,700.00	6,986.25	5,175.00
Currency Market				
USD	405.00	300.00	101.25	75.00
Agricultural Market				
RSS3 ,RSS3D	24,705.00	18,300.00	24,705.00	18,300.00
RSS3 ,RSS3D spot month	78,165.00	57,900.00		
Interest Rate Market				
5Y Government Bond Futures	4,995.00	3,700.00	1,248.75	925.00
3M BIBOR	2,592.00	1,920.00		
Stock Market				
AAV	243	180	61	45
ADVANC	9,666	7,160	2,417	1,790
AEONTS	9,477	7,020	2,370	1,755
AMATA U20X Z20X H21X AND M21X	1,215	900	304	225
AMATA U21 onwards	1,206	893	302	223
AOT	4,671	3,460	1,168	865
AP	594	440	149	110
BA	540	400	135	100
BANPU	594	440	149	110
BAY	2,025	1,500	507	375
BBL	11,880	8,800	2,970	2,200
BCH	891	660	223	165
BCP	1,809	1,340	453	335
BCPG	1,674	1,240	419	310
BDMS	1,188	880	297	220
BEAUTY	216	160	54	40
BEC	513	380	129	95
BEM	513	380	129	95
BGRIM	4,401	3,260	1,101	815
BH	8,154	6,040	2,039	1,510
BJC	2,700	2,000	675	500
BLA	1,512	1,120	378	280
BLAND	81	60	21	15
BPP	1,080	800	270	200
BTS U20X Z20X and H21X	739	547	185	137
BTS M21 onwards	729	540	183	135
CBG	10,179	7,540	2,545	1,885
CENTEL	2,835	2,100	709	525
CHG	189	140	48	35
CK	1,566	1,160	392	290
CKP	675	500	169	125

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Contract	Outright		Spread	
	Initial Margin	Maintenance Margin	Initial Margin	Maintenance Margin
COM7 U20X Z20X and H21X	4,604	3,410	1,152	853
COM7 M21 onwards	4,563	3,380	1,141	845
CPALL	3,132	2,320	783	580
CPF	2,187	1,620	547	405
CPN	3,807	2,820	952	705
DELTA	18,630	13,800	4,658	3,450
DTAC	2,970	2,200	743	550
EA	4,212	3,120	1,053	780
EASTW	486	360	122	90
EGCO	14,310	10,600	3,578	2,650
EPG	432	320	108	80
ERW	459	340	115	85
ESSO	891	660	223	165
GFPT	1,161	860	291	215
GLOBAL U20X Z20X	1,839	1,362	460	341
GLOBAL H21 onwards	1,755	1,300	439	325
GPSC	6,237	4,620	1,560	1,155
GULF U20Y Z20Y and H21Y	13,927	10,316	3,482	2,580
GULF M21X	2,784	2,062	697	516
GULF U21 Onwards	2,754	2,040	689	510
GUNKUL	189	140	48	35
HANA	5,481	4,060	1,371	1,015
HMPRO	1,134	840	284	210
ICHI	1,161	860	291	215
INTUCH	3,240	2,400	810	600
IRPC	243	180	61	45
ITD	108	80	27	20
IVL	2,916	2,160	729	540
JAS	324	240	81	60
JMT	3,807	2,820	952	705
KBANK	9,126	6,760	2,282	1,690
KCE	3,780	2,800	945	700
KKP	3,240	2,400	810	600
KTB	648	480	162	120
KTC	2,403	1,780	601	445
LH	513	380	129	95
LPN	486	360	122	90
M	3,078	2,280	770	570
MAJOR	1,674	1,240	419	310
MBK	1,215	900	304	225
MEGA	3,618	2,680	905	670
MINT U20X Z20X and H21X	2,478	1,835	620	459
MINT M21 onwards	2,457	1,820	615	455
MTG	4,590	3,400	1,148	850
ORI	729	540	183	135
OSP	3,294	2,440	824	610
PLANB	729	540	183	135
PRM	1,080	800	270	200
PSH	891	660	223	165
PSL	756	560	189	140
PTG	1,998	1,480	500	370
PTT	2,430	1,800	608	450
PTTEP	7,263	5,380	1,816	1,345
PTTGC	4,374	3,240	1,094	810
QH	135	100	34	25

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Contract	Outright		Spread	
	Initial Margin	Maintenance Margin	Initial Margin	Maintenance Margin
RATCH	3,807	2,820	952	705
ROBINS U20X Z20X	6,583	4,876	1,646	1,219
RS	1,890	1,400	473	350
S	135	100	34	25
SAMART	594	440	149	110
SAWAD	5,103	3,780	1,276	945
SCB U20X and Z20X	8,492	6,290	2,123	1,573
SCB H21 Onwards	8,424	6,240	2,106	1,560
SCC	19,710	14,600	4,928	3,650
SGP	756	560	189	140
SIRI	81	60	21	15
SPALI	1,512	1,120	378	280
SPCG	1,755	1,300	439	325
SPRC	891	660	223	165
STA	3,402	2,520	851	630
STEC	1,458	1,080	365	270
STPI	459	340	115	85
SUPER	108	80	27	20
TASCO	4,428	3,280	1,107	820
TCAP U20X	3,367	2,494	842	624
TCAP Z20 Onwards	3,132	2,320	783	580
THAI	918	680	230	170
THANI U20X Z20X H21X M21X	689	510	173	128
THANI U21 Onwards	513	380	129	95
THCOM	945	700	237	175
THG	1,188	880	297	220
TISCO	5,751	4,260	1,438	1,065
TKN	1,458	1,080	365	270
TMB	108	80	27	20
TMB	108	80	27	20
TOA	3,186	2,360	797	590
TOP	4,347	3,220	1,087	805
TPIPL	108	80	27	20
TPIPP	324	240	81	60
TQM	16,605	12,300	4,152	3,075
TRUE	270	200	68	50
TTA	297	220	75	55
TTCL	486	360	122	90
TTW	837	620	210	155
TU	1,296	960	324	240
TVO	2,106	1,560	527	390
UNIQ	432	320	108	80
VGI	891	660	223	165
VNG	270	200	68	50
VNT	1,890	1,400	473	350
WHA	297	220	75	55
WHAUP	297	220	75	55

Effective Date from 29th September 2020 onwards

Given on 22th September 2020



(Miss Thouchporn Thammachaiyadet)

Brokerage Risk Management Division

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