

TFEX Margin Requirement

บริษัทหลักทรัพย์ เอเอสแอล จำกัด ขอประกาศอัตราหลักประกันในการซื้อขายสัญญาซื้อขายล่วงหน้าในตลาดอนุพันธ์ (TFEX) สำหรับลูกค้าทั่วไป โดยได้ทำการคำนวณตามประกาศของสำนักหักบัญชี (TCH) มีผลบังคับใช้ตั้งแต่วันที่ 06 มิถุนายน 2566 เป็นต้นไป

Unit: THB/Contract

Underlying	Outright	Spread	Outright			Spread		
			Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close
1. Index Market								
SET50 Futures	4,340	1,085.00	7,595.00	5,338.20	2,300.20	1,898.75	1,334.55	575.05
2. Metal Market								
50 Baht Gold Futures	28,000	7,000.00	49,000.00	34,440.00	14,840.00	12,250.00	8,610.00	3,710.00
10 Baht Gold Futures	5,600	1,400.00	9,800.00	6,888.00	2,968.00	2,450.00	1,722.00	742.00
Gold Online	14,600	3,650.00	25,550.00	17,958.00	7,738.00	6,387.50	4,489.50	1,934.50
Silver	3,580	895.00	6,265.00	4,403.40	1,897.40	1,566.25	1,100.85	474.35
3. Currency Market								
USD	540	135.00	945.00	664.20	286.20	236.25	166.05	71.55
EUR/USD	520	1,040.00	910.00	639.60	275.60	1,820.00	1,279.20	551.20
USD/JPY	820	1,640.00	1,435.00	1,008.60	434.60	2,870.00	2,017.20	869.20
4. Stock Market								
Futures								
AAV	140.00	35.00	245.00	172.20	74.20	61.25	43.05	18.55
ADVANC	7,520.00	1,880.00	13,160.00	9,249.60	3,985.60	3,290.00	2,312.40	996.40
AEONTS	7,160.00	1,790.00	12,530.00	8,806.80	3,794.80	3,132.50	2,201.70	948.70
AMATA	1,000.00	250.00	1,750.00	1,230.00	530.00	437.50	307.50	132.50
AOT	1,600.00	400.00	2,800.00	1,968.00	848.00	700.00	492.00	212.00
AP	1,020.00	255.00	1,785.00	1,254.60	540.60	446.25	313.65	135.15
AWC	280.00	70.00	490.00	344.40	148.40	122.50	86.10	37.10
BA	840.00	210.00	1,470.00	1,033.20	445.20	367.50	258.30	111.30
BAM	720.00	180.00	1,260.00	885.60	381.60	315.00	221.40	95.40
BANPU	400.00	100.00	700.00	492.00	212.00	175.00	123.00	53.00
BAY	1,040.00	260.00	1,820.00	1,279.20	551.20	455.00	319.80	137.80
BBL	5,020.00	1,255.00	8,785.00	6,174.60	2,660.60	2,196.25	1,543.65	665.15
BCH	1,340.00	335.00	2,345.00	1,648.20	710.20	586.25	412.05	177.55
BCP	1,600.00	400.00	2,800.00	1,968.00	848.00	700.00	492.00	212.00
BCPG	460.00	115.00	805.00	565.80	243.80	201.25	141.45	60.95
BDMS	1,140.00	285.00	1,995.00	1,402.20	604.20	498.75	350.55	151.05
BEAUTY	80.00	20.00	140.00	98.40	42.40	35.00	24.60	10.60
BEC	560.00	140.00	980.00	688.80	296.80	245.00	172.20	74.20
BEM	320.00	80.00	560.00	393.60	169.60	140.00	98.40	42.40
BGRIM	2,120.00	530.00	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
BH	8,840.00	2,210.00	15,470.00	10,873.20	4,685.20	3,867.50	2,718.30	1,171.30
BJC	1,700.00	425.00	2,975.00	2,091.00	901.00	743.75	522.75	225.25
BLA	1,420.00	355.00	2,485.00	1,746.60	752.60	621.25	436.65	188.15
BLAND	40.00	10.00	70.00	49.20	21.20	17.50	12.30	5.30
BPP	600.00	150.00	1,050.00	738.00	318.00	262.50	184.50	79.50
BTS	380.00	95.00	665.00	467.40	201.40	166.25	116.85	50.35
CBG	4,840.00	1,210.00	8,470.00	5,953.20	2,565.20	2,117.50	1,488.30	641.30
CENTEL	2,720.00	680.00	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
CHG	140.00	35.00	245.00	172.20	74.20	61.25	43.05	18.55
CK	1,200.00	300.00	2,100.00	1,476.00	636.00	525.00	369.00	159.00
CKP	180.00	45.00	315.00	221.40	95.40	78.75	55.35	23.85
COM7	1,800.00	450.00	3,150.00	2,214.00	954.00	787.50	553.50	238.50
CPALL	2,260.00	565.00	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
CPF	580.00	145.00	1,015.00	713.40	307.40	253.75	178.35	76.85
CPN	2,780.00	695.00	4,865.00	3,419.40	1,473.40	1,216.25	854.85	368.35
CRC	1,760.00	440.00	3,080.00	2,164.80	932.80	770.00	541.20	233.20
DELTA	12,200.00	3,050.00	21,350.00	15,006.00	6,466.00	5,337.50	3,751.50	1,616.50
DTAC	3,435.00	140.00	6,011.25	4,225.05	1,820.55	245.00	172.20	74.20
EA	3,440.00	860.00	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
EASTW	220.00	55.00	385.00	270.60	116.60	96.25	67.65	29.15
EGCO	4,320.00	1,080.00	7,560.00	5,313.60	2,289.60	1,890.00	1,328.40	572.40
EPG	520.00	130.00	910.00	639.60	275.60	227.50	159.90	68.90
ERW	260.00	65.00	455.00	319.80	137.80	113.75	79.95	34.45
ESSO	580.00	145.00	1,015.00	713.40	307.40	253.75	178.35	76.85
GFPT	800.00	200.00	1,400.00	984.00	424.00	350.00	246.00	106.00
GLOBAL	780.00	195.00	1,365.00	959.40	413.40	341.25	239.85	103.35
GPSC	2,760.00	690.00	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
GULF	1,800.00	450.00	3,150.00	2,214.00	954.00	787.50	553.50	238.50
GUNKUL	220.00	55.00	385.00	270.60	116.60	96.25	67.65	29.15
HANA	3,800.00	950.00	6,650.00	4,674.00	2,014.00	1,662.50	1,168.50	503.50
HMPRO	600.00	150.00	1,050.00	738.00	318.00	262.50	184.50	79.50
ICHI	940.00	235.00	1,645.00	1,156.20	498.20	411.25	289.05	124.55
INTUCH	3,420.00	855.00	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
IRPC	120.00	30.00	210.00	147.60	63.60	52.50	36.90	15.90
ITD	100.00	25.00	175.00	123.00	53.00	43.75	30.75	13.25
IVL	1,480.00	370.00	2,590.00	1,820.40	784.40	647.50	455.10	196.10

JAS	240.00	60.00	420.00	295.20	127.20	105.00	73.80	31.80
JMT	3,460.00	865.00	6,055.00	4,255.80	1,833.80	1,513.75	1,063.95	458.45
KBANK	4,920.00	1,230.00	8,610.00	6,051.60	2,607.60	2,152.50	1,512.90	651.90
KCE	3,440.00	860.00	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
KEX	1,220.00	305.00	2,135.00	1,500.60	646.60	533.75	375.15	161.65
KKP	2,180.00	545.00	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
KTB	700.00	175.00	1,225.00	861.00	371.00	306.25	215.25	92.75
KTC	2,800.00	700.00	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
LH	460.00	115.00	805.00	565.80	243.80	201.25	141.45	60.95
LPN	180.00	45.00	315.00	221.40	95.40	78.75	55.35	23.85
M	2,000.00	500.00	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
MAJOR	920.00	230.00	1,610.00	1,131.60	487.60	402.50	282.90	121.90
MBK	940.00	235.00	1,645.00	1,156.20	498.20	411.25	289.05	124.55
MEGA	2,040.00	510.00	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
MINT	1,420.00	355.00	2,485.00	1,746.60	752.60	621.25	436.65	188.15
MTC	2,080.00	520.00	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
OR	860.00	215.00	1,505.00	1,057.80	455.80	376.25	264.45	113.95
ORI	960.00	240.00	1,680.00	1,180.80	508.80	420.00	295.20	127.20
OSP	1,180.00	295.00	2,065.00	1,451.40	625.40	516.25	362.85	156.35
PLANB	560.00	140.00	980.00	688.80	296.80	245.00	172.20	74.20
PRM	520.00	130.00	910.00	639.60	275.60	227.50	159.90	68.90
PSH	540.00	135.00	945.00	664.20	286.20	236.25	166.05	71.55
PSL	800.00	200.00	1,400.00	984.00	424.00	350.00	246.00	106.00
PTG	720.00	180.00	1,260.00	885.60	381.60	315.00	221.40	95.40
PTT	760.00	190.00	1,330.00	934.80	402.80	332.50	233.70	100.70
PTTEP	7,500.00	1,875.00	13,125.00	9,225.00	3,975.00	3,281.25	2,306.25	993.75
PTTGC	2,200.00	550.00	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
QH	100.00	25.00	175.00	123.00	53.00	43.75	30.75	13.25
RATCH	1,400.00	350.00	2,450.00	1,722.00	742.00	612.50	430.50	185.50
RS	760.00	190.00	1,330.00	934.80	402.80	332.50	233.70	100.70
S	80.00	20.00	140.00	98.40	42.40	35.00	24.60	10.60
SAMART	320.00	80.00	560.00	393.60	169.60	140.00	98.40	42.40
SAWAD	2,860.00	715.00	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
SCB	3,240.00	810.00	5,670.00	3,985.20	1,717.20	1,417.50	996.30	429.30
SCC	8,480.00	2,120.00	14,840.00	10,430.40	4,494.40	3,710.00	2,607.60	1,123.60
SCGP	1,820.00	455.00	3,185.00	2,238.60	964.60	796.25	559.65	241.15
SGP	340.00	85.00	595.00	418.20	180.20	148.75	104.55	45.05
SIRI	100.00	25.00	175.00	123.00	53.00	43.75	30.75	13.25
SPALI	1,060.00	265.00	1,855.00	1,303.80	561.80	463.75	325.95	140.45
SPCG	480.00	120.00	840.00	590.40	254.40	210.00	147.60	63.60
SPRC	640.00	160.00	1,120.00	787.20	339.20	280.00	196.80	84.80
STA	1,240.00	310.00	2,170.00	1,525.20	657.20	542.50	381.30	164.30
STEC	600.00	150.00	1,050.00	738.00	318.00	262.50	184.50	79.50
STGT	640.00	160.00	1,120.00	787.20	339.20	280.00	196.80	84.80
STPI	280.00	70.00	490.00	344.40	148.40	122.50	86.10	37.10
SUPER	60.00	15.00	105.00	73.80	31.80	26.25	18.45	7.95
TASCO	720.00	180.00	1,260.00	885.60	381.60	315.00	221.40	95.40
TCAP	1,660.00	415.00	2,905.00	2,041.80	879.80	726.25	510.45	219.95
THAI	660.00	165.00	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	180.00	45.00	315.00	221.40	95.40	78.75	55.35	23.85
THCOM	1,200.00	300.00	2,100.00	1,476.00	636.00	525.00	369.00	159.00
THG	3,640.00	910.00	6,370.00	4,477.20	1,929.20	1,592.50	1,119.30	482.30
TISCO	6,680.00	1,670.00	11,690.00	8,216.40	3,540.40	2,922.50	2,054.10	885.10
TKN	480.00	120.00	840.00	590.40	254.40	210.00	147.60	63.60
TOA	1,580.00	395.00	2,765.00	1,943.40	837.40	691.25	485.85	209.35
TOP	2,360.00	590.00	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
TPIPL	80.00	20.00	140.00	98.40	42.40	35.00	24.60	10.60
TPIPP	140.00	35.00	245.00	172.20	74.20	61.25	43.05	18.55
TQM	3,280.00	820.00	5,740.00	4,034.40	1,738.40	1,435.00	1,008.60	434.60
TRUE	620.00	155.00	1,085.00	762.60	328.60	271.25	190.65	82.15
TTA	420.00	105.00	735.00	516.60	222.60	183.75	129.15	55.65
TTB	80.00	20.00	140.00	98.40	42.40	35.00	24.60	10.60
TTCL	320.00	80.00	560.00	393.60	169.60	140.00	98.40	42.40
TTW	320.00	80.00	560.00	393.60	169.60	140.00	98.40	42.40
TU	580.00	145.00	1,015.00	713.40	307.40	253.75	178.35	76.85
TVO	900.00	225.00	1,575.00	1,107.00	477.00	393.75	276.75	119.25
UNIQ	180.00	45.00	315.00	221.40	95.40	78.75	55.35	23.85
VGI	380.00	95.00	665.00	467.40	201.40	166.25	116.85	50.35
VNG	220.00	55.00	385.00	270.60	116.60	96.25	67.65	29.15
WHA	160.00	40.00	280.00	196.80	84.80	70.00	49.20	21.20
WHAUP	140.00	35.00	245.00	172.20	74.20	61.25	43.05	18.55
Stock Futures with Corporate Action								
DELTA M23X U23X Z23X H24X	122,000	3,050	213,500.00	150,060.00	64,660.00	53,375.00	3,751.50	1,616.50
DTAC M23X U23X Z23X	3,435	140	6,011.25	4,225.05	1,820.55	1,502.83	172.20	74.20
GLOBAL M23X U23X Z23X	813	195	1,422.75	999.99	430.89	355.58	239.85	103.35
INTUCH M23X U23X Z23X	3,482	855	6,093.50	4,282.86	1,845.46	1,523.18	1,051.65	453.15
RS M23X U23X Z23X H24X	836	190	1,463.00	1,028.28	443.08	365.75	233.70	100.70
TRUEE M23X U23X Z23X	384	160	672.00	472.32	203.52	168.00	196.80	84.80
TVO M23X	990	225	1,732.50	1,217.70	524.70	433.13	276.75	119.25

**หมายเหตุ การวางหลักประกันครั้งแรกต้องวางไม่ต่ำกว่า 100,000 บาท