

Margin Rate TFEX

Effective from 11 Sep 2024

Unit : Baht / Contract

Underlying	TCH		Individual Investor Margin					
	Outright	Spread	Outright			Spread		
			IM	MM	FM	IM	MM	FM
Multiplier			1.75	1.23	0.53	1.75	1.23	0.53
Index Market								
SET50 Index	3,920	980	6,860.00	4,821.60	2,077.60	1,715.00	1,205.40	519.40
SET50 Index Options	60		105.00	73.80	31.80			
BANK Index ▲	10,400	2,600	18,200.00	12,792.00	5,512.00	4,550.00	3,198.00	1,378.00
COMM Index	11,120	2,780	19,460.00	13,677.60	5,893.60	4,865.00	3,419.40	1,473.40
ENERG Index ▼	4,480	1,120	7,840.00	5,510.40	2,374.40	1,960.00	1,377.60	593.60
FOOD Index ▼	2,800	700	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
ICT Index	4,280	1,070	7,490.00	5,264.40	2,268.40	1,872.50	1,316.10	567.10
Metal Market								
50 Baht Gold ▼	43,300	10,825	75,775.00	53,259.00	22,949.00	18,943.75	13,314.75	5,737.25
10 Baht Gold ▼	8,660	2,165	15,155.00	10,651.80	4,589.80	3,788.75	2,662.95	1,147.45
Gold Online ▼	18,460	4,615	32,305.00	22,705.80	9,783.80	8,076.25	5,676.45	2,445.95
Silver Online ▼	4,540	1,135	7,945.00	5,584.20	2,406.20	1,986.25	1,396.05	601.55
Gold-D ▼	6,740	13,480	11,795.00	8,290.20	3,572.20	23,590.00	16,580.40	7,144.40
Spot Month Margin*	21,300		37,275.00	26,199.00	11,289.00			
Delivery Deposit**	9,530		16,677.50	11,721.90	5,050.90			
Currency Market								
USD ▼	520	130	910.00	639.60	275.60	227.50	159.90	68.90
EUR/USD	380	760	665.00	467.40	201.40	1,330.00	934.80	402.80
USD/JPY ▼	1,360	2,720	2,380.00	1,672.80	720.80	4,760.00	3,345.60	1,441.60
Interest Rate Market								
5Y Government Bond	3,300	825	5,775.00	4,059.00	1,749.00	1,443.75	1,014.75	437.25
3M BIBOR ▼	320	640	560.00	393.60	169.60	1,120.00	787.20	339.20
Agriculture Market								
RSS3 ▲	25,780	25,780	45,115.00	31,709.40	13,663.40	45,115.00	31,709.40	13,663.40
RSS3D ▲	25,780	25,780	45,115.00	31,709.40	13,663.40	45,115.00	31,709.40	13,663.40
Spot Month Margin*	81,500		142,625.00	100,245.00	43,195.00			
Delivery Deposit**	141,200		247,100.00	173,676.00	74,836.00			
JRF ▲	4,860	4,860	8,505.00	5,977.80	2,575.80	8,505.00	5,977.80	2,575.80
Stock Market								
AAV ▲	160	40	280.00	196.80	84.80	70.00	49.20	21.20
ADVANC ▲	7,560	1,890	13,230.00	9,298.80	4,006.80	3,307.50	2,324.70	1,001.70
AEONTS ▲	9,240	2,310	16,170.00	11,365.20	4,897.20	4,042.50	2,841.30	1,224.30
AMATA ▲	1,480	370	2,590.00	1,820.40	784.40	647.50	455.10	196.10
AOT	1,900	475	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
AP	400	100	700.00	492.00	212.00	175.00	123.00	53.00
AWC ▲	300	75	525.00	369.00	159.00	131.25	92.25	39.75
BA ▼	1,460	365	2,555.00	1,795.80	773.80	638.75	448.95	193.45
BAM ▲	540	135	945.00	664.20	286.20	236.25	166.05	71.55
BANPU ▼	340	85	595.00	418.20	180.20	148.75	104.55	45.05
BAY ▲	1,220	305	2,135.00	1,500.60	646.60	533.75	375.15	161.65
BBL	4,780	1,195	8,365.00	5,879.40	2,533.40	2,091.25	1,469.85	633.35
BCH	860	215	1,505.00	1,057.80	455.80	376.25	264.45	113.95
BCP ▼	2,520	630	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
BPCG ▼	380	95	665.00	467.40	201.40	166.25	116.85	50.35
BDMS ▲	1,140	285	1,995.00	1,402.20	604.20	498.75	350.55	151.05
BEAUTY	60	15	105.00	73.80	31.80	26.25	18.45	7.95
BEC	300	75	525.00	369.00	159.00	131.25	92.25	39.75
BEM ▲	340	85	595.00	418.20	180.20	148.75	104.55	45.05
BGRIM ▲	1,620	405	2,835.00	1,992.60	858.60	708.75	498.15	214.65
BH	10,280	2,570	17,990.00	12,644.40	5,448.40	4,497.50	3,161.10	1,362.10
BJC	1,280	320	2,240.00	1,574.40	678.40	560.00	393.60	169.60
BLA ▼	980	245	1,715.00	1,205.40	519.40	428.75	301.35	129.85
BLAND	60	15	105.00	73.80	31.80	26.25	18.45	7.95
BPP ▼	580	145	1,015.00	713.40	307.40	253.75	178.35	76.85
BSRC ▼	580	145	1,015.00	713.40	307.40	253.75	178.35	76.85
BTS ▲	360	90	630.00	442.80	190.80	157.50	110.70	47.70
CBG	3,940	985	6,895.00	4,846.20	2,088.20	1,723.75	1,211.55	522.05
CENTEL ▲	2,760	690	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
CHG	160	40	280.00	196.80	84.80	70.00	49.20	21.20
CK ▼	1,160	290	2,030.00	1,426.80	614.80	507.50	356.70	153.70
CKP ▼	240	60	420.00	295.20	127.20	105.00	73.80	31.80
COM7 ▲	1,660	415	2,905.00	2,041.80	879.80	726.25	510.45	219.95
CPALL ▲	2,360	590	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70

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Underlying	TCH		Individual Investor Margin					
	Outright	Spread	Outright			Spread		
			IM	MM	FM	IM	MM	FM
Multiplier			1.75	1.23	0.53	1.75	1.23	0.53
Stock Market								
CPF	1,080	270	1,890.00	1,328.40	572.40	472.50	332.10	143.10
CPN	2,280	570	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
CRC	2,060	515	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
DELTA	8,020	2,005	14,035.00	9,864.60	4,250.60	3,508.75	2,466.15	1,062.65
EA	2,760	690	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
EASTW	200	50	350.00	246.00	106.00	87.50	61.50	26.50
EGCO	4,040	1,010	7,070.00	4,969.20	2,141.20	1,767.50	1,242.30	535.30
EPG	380	95	665.00	467.40	201.40	166.25	116.85	50.35
ERW	240	60	420.00	295.20	127.20	105.00	73.80	31.80
GFPT	680	170	1,190.00	836.40	360.40	297.50	209.10	90.10
GLOBAL	1,140	285	1,995.00	1,402.20	604.20	498.75	350.55	151.05
GLOBAL (X)	1,186	285	2,075.50	1,458.78	628.58	498.75	350.55	151.05
GPSC	2,980	745	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
GULF	2,180	545	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
GUNKUL	220	55	385.00	270.60	116.60	96.25	67.65	29.15
HANA	3,260	815	5,705.00	4,009.80	1,727.80	1,426.25	1,002.45	431.95
HMPRO	700	175	1,225.00	861.00	371.00	306.25	215.25	92.75
ICHI	900	225	1,575.00	1,107.00	477.00	393.75	276.75	119.25
INTUCH	3,420	855	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
IRPC	100	25	175.00	123.00	53.00	43.75	30.75	13.25
ITD	80	20	140.00	98.40	42.40	35.00	24.60	10.60
IVL	1,380	345	2,415.00	1,697.40	731.40	603.75	424.35	182.85
JAS	260	65	455.00	319.80	137.80	113.75	79.95	34.45
JAS (X)	358	65	626.50	440.34	189.74	113.75	79.95	34.45
JMT	2,220	555	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
KBANK	4,920	1,230	8,610.00	6,051.60	2,607.60	2,152.50	1,512.90	651.90
KCE	2,420	605	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
KEX	340	85	595.00	418.20	180.20	148.75	104.55	45.05
KKP	2,940	735	5,145.00	3,616.20	1,558.20	1,286.25	904.05	389.55
KTB	600	150	1,050.00	738.00	318.00	262.50	184.50	79.50
KTC	1,880	470	3,290.00	2,312.40	996.40	822.50	578.10	249.10
LH	260	65	455.00	319.80	137.80	113.75	79.95	34.45
LPN	100	25	175.00	123.00	53.00	43.75	30.75	13.25
M	1,580	395	2,765.00	1,943.40	837.40	691.25	485.85	209.35
MAJOR	980	245	1,715.00	1,205.40	519.40	428.75	301.35	129.85
MBK	900	225	1,575.00	1,107.00	477.00	393.75	276.75	119.25
MEGA	1,840	460	3,220.00	2,263.20	975.20	805.00	565.80	243.80
MINT	1,480	370	2,590.00	1,820.40	784.40	647.50	455.10	196.10
MTC	2,620	655	4,585.00	3,222.60	1,388.60	1,146.25	805.65	347.15
OR	700	175	1,225.00	861.00	371.00	306.25	215.25	92.75
ORI	320	80	560.00	393.60	169.60	140.00	98.40	42.40
OSP	1,080	270	1,890.00	1,328.40	572.40	472.50	332.10	143.10
PLANB	520	130	910.00	639.60	275.60	227.50	159.90	68.90
PRM	500	125	875.00	615.00	265.00	218.75	153.75	66.25
PSH	460	115	805.00	565.80	243.80	201.25	141.45	60.95
PSL	700	175	1,225.00	861.00	371.00	306.25	215.25	92.75
PTG	480	120	840.00	590.40	254.40	210.00	147.60	63.60
PTT	940	235	1,645.00	1,156.20	498.20	411.25	289.05	124.55
PTTEP	5,380	1,345	9,415.00	6,617.40	2,851.40	2,353.75	1,654.35	712.85
PTTGC	1,680	420	2,940.00	2,066.40	890.40	735.00	516.60	222.60
QH	100	25	175.00	123.00	53.00	43.75	30.75	13.25
RATCH	1,380	345	2,415.00	1,697.40	731.40	603.75	424.35	182.85
RS	360	90	630.00	442.80	190.80	157.50	110.70	47.70
RS (X)	720	90	1,260.00	885.60	381.60	157.50	110.70	47.70
S	60	15	105.00	73.80	31.80	26.25	18.45	7.95
SAMART	480	120	840.00	590.40	254.40	210.00	147.60	63.60
SAWAD	3,440	860	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
SAWAD (X)	3,784	860	6,622.00	4,654.32	2,005.52	1,505.00	1,057.80	455.80
SCB	3,220	805	5,635.00	3,960.60	1,706.60	1,408.75	990.15	426.65
SCC	10,060	2,515	17,605.00	12,373.80	5,331.80	4,401.25	3,093.45	1,332.95
SCGP	1,840	460	3,220.00	2,263.20	975.20	805.00	565.80	243.80
SGP	280	70	490.00	344.40	148.40	122.50	86.10	37.10
SIRI	100	25	175.00	123.00	53.00	43.75	30.75	13.25
SPALI	960	240	1,680.00	1,180.80	508.80	420.00	295.20	127.20

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Underlying	TCH		Individual Investor Margin						
	Outright	Spread	Outright			Spread			
			IM	MM	FM	IM	MM	FM	
Multiplier			1.75	1.23	0.53	1.75	1.23	0.53	
Stock Market									
SPCG	▲	640	160	1,120.00	787.20	339.20	280.00	196.80	84.80
SPRC	▼	460	115	805.00	565.80	243.80	201.25	141.45	60.95
STA	▼	1,700	425	2,975.00	2,091.00	901.00	743.75	522.75	225.25
STEC	▲	740	185	1,295.00	910.20	392.20	323.75	227.55	98.05
STGT	▲	1,140	285	1,995.00	1,402.20	604.20	498.75	350.55	151.05
STPI	▲	220	55	385.00	270.60	116.60	96.25	67.65	29.15
SUPER		40	10	70.00	49.20	21.20	17.50	12.30	5.30
TASCO	▲	660	165	1,155.00	811.80	349.80	288.75	202.95	87.45
TCAP	▼	2,180	545	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
THAI		660	165	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	▼	180	45	315.00	221.40	95.40	78.75	55.35	23.85
THANI (X)	▼	198	45	346.50	243.54	104.94	78.75	55.35	23.85
THCOM		840	210	1,470.00	1,033.20	445.20	367.50	258.30	111.30
THG		3,100	775	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
TISCO	▲	2,920	730	5,110.00	3,591.60	1,547.60	1,277.50	897.90	386.90
TKN	▼	740	185	1,295.00	910.20	392.20	323.75	227.55	98.05
TOA	▼	1,000	250	1,750.00	1,230.00	530.00	437.50	307.50	132.50
TOP		2,640	660	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
TPIPL		80	20	140.00	98.40	42.40	35.00	24.60	10.60
TPIPP	▼	160	40	280.00	196.80	84.80	70.00	49.20	21.20
TQM	▲	1,480	370	2,590.00	1,820.40	784.40	647.50	455.10	196.10
TRUE	▲	620	155	1,085.00	762.60	328.60	271.25	190.65	82.15
TTA	▼	520	130	910.00	639.60	275.60	227.50	159.90	68.90
TTB	▲	80	20	140.00	98.40	42.40	35.00	24.60	10.60
TTCL	▲	200	50	350.00	246.00	106.00	87.50	61.50	26.50
TTW		280	70	490.00	344.40	148.40	122.50	86.10	37.10
TU	▼	600	150	1,050.00	738.00	318.00	262.50	184.50	79.50
TVO	▲	1,300	325	2,275.00	1,599.00	689.00	568.75	399.75	172.25
UNIQ	▲	220	55	385.00	270.60	116.60	96.25	67.65	29.15
VGI	▲	280	70	490.00	344.40	148.40	122.50	86.10	37.10
VNG	▲	140	35	245.00	172.20	74.20	61.25	43.05	18.55
WHA		260	65	455.00	319.80	137.80	113.75	79.95	34.45
WHAUP	▼	180	45	315.00	221.40	95.40	78.75	55.35	23.85

อัตราหลักประกันสำหรับสัญญาซื้อขาย SET50 Index Options

กรณี Long Options ลูกค้าทั่วไปจะต้องมีหลักประกันไม่ต่ำกว่าค่าพรีเมียมก่อนสั่งซื้อเพื่อเปิดฐานะสัญญา
 กรณี Short Options ลูกค้าทั่วไปและลูกค้าสถาบันจะต้องมีหลักประกันก่อนการ Short Options ดังนี้

ประเภทหลักประกัน	อัตราค่าหลักประกันความเสี่ยง (บาท / สัญญา)	
	ลูกค้าทั่วไป	ลูกค้าสถาบัน
หลักประกันเริ่มต้น (Initial Margin : IM)	RM x 1.75 - NOP	RM x 1.35 - NOP
หลักประกันรักษาสภาพ (Maintenance Margin : MM)	RM x 1.23 - NOP	RM x 1.0 - NOP
หลักประกันปิดฐานะระหว่างวัน (Intraday Force Close Margin : FM)	RM x 0.53 - NOP	ไม่มี

RM หมายถึง Risk Margin ที่คำนวณรวมจาก Scanning Risk + Inter-month Spread Charge – Inter Commodity Spread Credit

ทั้งนี้ RM จะถูกคำนวณโดยระบบซื้อขายและจะต้องมีจำนวนไม่น้อยกว่า Minimum Short Options (จำนวนสัญญาที่ Short x 60)

NOP หมายถึง Net Options Premium ที่คำนวณจาก Long Options Premium – Shorts Options Premium

* Spot Month Margin สำหรับการซื้อขายสัญญาซื้อขายล่วงหน้าที่มีการส่งมอบ เป็นค่าที่รวม IM แล้ว โดยจะเรียกเก็บตั้งแต่วันที่ LTD-10

** Delivery Margin สำหรับการซื้อขายสัญญาซื้อขายล่วงหน้าที่มีการส่งมอบ จะเรียกเก็บในวันที่ LTD+1 ก่อนเวลา 10.00 น.

Margin Rate TFEX

Effective from 11 Sep 2024

Inter-Commodity Spread Credit								
CC Group Name	CC Group	Credit Rate (%)	Leg 1			Leg 2		
			Commodity	Delta Per Spread Ratio	Side of Leg	Commodity	Delta Per Spread Ratio	Side of Leg
FX	C01	50	USD/JPY	1	A	EUR/USD	1	A
INDEX	I01	70	BANK	1	A	SET50	2	B
INDEX	I01	60	BANK	1	A	COMM	1	B
INDEX	I01	60	COMM	1	A	ENERG	2	B
INDEX	I01	60	COMM	1	A	SET50	2	B
INDEX	I01	50	BANK	1	A	ENERG	2	B
INDEX	I01	50	ENERG	1	A	SET50	1	B
METAL	MT1	90	GOLD	1	A	GOLD-D	7	B
METAL	MT1	70	GO	1	A	SVF	9	B
RUBBER	RU1	40	RSS3	1	A	JRF	4	B
ICT	S01	50	THCOM	1	A	SAMART	2	B
PROP	S02	60	AP	1	A	QH	5	B
PROP	S02	60	ORI	1	A	AWC	1	B
PROP	S02	50	SPALI	1	A	PSH	2	B
PROP	S02	50	AWC	1	A	QH	2	B
PROP	S02	40	SPALI	1	A	AP	2	B
PROP	S02	40	SPALI	1	A	QH	9	B
PROP	S02	40	PSH	1	A	ORI	2	B
PROP	S02	40	PSH	1	A	AWC	3	B
PROP	S02	40	AP	1	A	ORI	2	B
PROP	S02	40	ORI	1	A	QH	2	B
PROP	S02	40	ORI	1	A	BLAND	7	B
PROP	S02	40	AWC	1	A	BLAND	6	B
PROP	S02	30	CPN	1	A	BLAND	100	B
PROP	S02	30	QH	1	A	BLAND	3	B
ENERG	S06	70	GPSC	1	A	BGRIM	2	B
ENERG	S06	60	TOP	1	A	BSRC	7	B
ENERG	S06	60	OR	1	A	IRPC	10	B
ENERG	S06	50	BCPG	1	A	GUNKUL	3	B
ENERG	S06	50	BANPU	1	A	IRPC	3	B
ENERG	S06	40	BPP	1	A	BCPG	2	B
ENERG	S06	40	TTW	1	A	BANPU	2	B
ENERG	S06	30	BSRC	1	A	EASTW	3	B
ENERG	S06	30	SGP	1	A	GUNKUL	3	B
BANK	S13	70	KBANK	1	A	BBL	1	B
BANK	S13	60	KBANK	1	A	SCB	1	B
BANK	S13	60	KBANK	1	A	TTB	78	B
BANK	S13	60	BBL	1	A	SCB	1	B
BANK	S13	60	BBL	1	A	KTB	7	B
BANK	S13	50	KBANK	1	A	KTB	7	B
BANK	S13	50	BBL	1	A	TTB	77	B
BANK	S13	40	KTB	1	A	TTB	10	B
BANK	S13	30	SCB	1	A	KTB	6	B
FOOD	S16	40	TVO	1	A	TU	1	B
FOOD	S16	40	TVO	1	A	TKN	2	B
PETRO	S18	60	PTTGC	1	A	IVL	1	B
ETRON	S23	70	HANA	1	A	KCE	1	B
ETRON	S23	50	DELTA	1	A	HANA	3	B
FIN	S24	50	MTC	1	A	SAWAD	1	B
FIN	S24	30	SAWAD	1	A	THANI	18	B
TRANS	S30	70	PSL	1	A	TTA	1	B
TRANS	S30	40	BEM	1	A	BTS	2	B
TRANS	S30	30	AOT	1	A	KEX	22	B
COMM	S36	60	GLOBAL	1	A	HMPRO	2	B
COMM	S36	50	BJC	1	A	HMPRO	2	B
COMM	S36	50	HMPRO	1	A	BEAUTY	20	B
COMM	S36	40	MEGA	1	A	COM7	2	B
COMM	S36	40	GLOBAL	1	A	BEAUTY	34	B
TOURISM	S38	50	CENTEL	1	A	MINT	1	B
TOURISM	S38	50	MINT	1	A	ERW	7	B
CONS	S46	50	STEC	1	A	STPI	3	B
CONS	S46	50	UNIQ	1	A	ITD	4	B
CONS	S46	40	STEC	1	A	TTCL	3	B

Note: Inter-Commodity Spread Credit priority is calculated according to Risk Parameter File (RPF).