

ประกาศอัตราหลักประกันสัญญาซื้อขายล่วงหน้าในตลาด TFE



บริษัทขององค์กรหลักประกันโดยคำนวณตามมาตรฐานการประกอบธุรกิจของกรมประกันสัญญาซื้อขายล่วงหน้า ที่กำหนดเป็นอัตราขั้นต่ำที่เรียกเก็บตามประเภทลูกค้า

มีผลบังคับใช้ตั้งแต่วันที่		12 ธันวาคม 2567															
Underlying	ข้อมูลเดิม		Initial Margin	Outright	Spread	หลักประกันสำหรับลูกค้าทั่วไป						หลักประกันสำหรับลูกค้าสถาบัน					
	22 พฤศจิกายน 2567					Outright	Spread	Outright			Spread			Outright			Spread
	Initial Margin	Maintenance	Initial Margin	Maintenance	Force Close			Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close	
<b>1. Index Market</b>																	
BANK	18,060.00	12,693.60	-3,430.00	8,360	2,090	14,630.00	10,282.80	4,430.80	3,657.50	2,570.70	1,107.70	11,286.00	8,360.00	2,821.50	2,090.00		
COMM	17,955.00	12,619.80	0.00	10,260	2,565	17,955.00	12,619.80	5,437.80	4,488.75	3,154.95	1,359.45	13,851.00	10,260.00	3,462.75	2,565.00		
ENERG	9,100.00	6,396.00	-315.00	5,020	1,255	8,785.00	6,174.60	2,660.60	2,196.25	1,543.65	665.15	6,777.00	5,020.00	1,694.25	1,255.00		
FOOD	4,690.00	3,296.40	-315.00	2,500	625	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25	3,375.00	2,500.00	843.75	625.00		
ICT	13,475.00	9,471.00	-2,275.00	6,400	1,600	11,200.00	7,872.00	3,392.00	2,800.00	1,968.00	848.00	8,640.00	6,400.00	2,160.00	1,600.00		
SET50	8,085.00	5,682.60	-490.00	4,340	1,085	7,595.00	5,338.20	2,300.20	1,898.75	1,334.55	575.05	5,859.00	4,340.00	1,464.75	1,085.00		
<b>Options</b>																	
SET50 Options																	
<b>2. Metal Market</b>																	
50 Baht Gold	79,275.00	55,719.00	15,785.00	54,320	13,580	95,060.00	66,813.60	28,789.60	23,765.00	16,703.40	7,197.40	73,332.00	54,320.00	18,333.00	13,580.00		
10 Baht Gold	15,855.00	11,143.80	3,157.00	10,864	2,716	19,012.00	13,362.72	5,757.92	4,753.00	3,340.68	1,439.48	14,666.40	10,864.00	3,666.60	2,716.00		
Gold-D	12,425.00	8,733.00	980.00	7,660	15,320	13,405.00	9,421.80	4,059.80	26,810.00	18,843.60	8,119.60	10,341.00	7,660.00	20,682.00	15,320.00		
Gold Online	35,455.00	24,919.80	9,835.00	25,880	6,470	45,290.00	31,832.40	13,716.40	11,322.50	7,958.10	3,429.10	34,938.00	25,880.00	8,734.50	6,470.00		
Silver Online	10,010.00	7,035.60	-770.00	5,280	1,320	9,240.00	6,494.40	2,798.40	2,310.00	1,623.60	699.60	7,128.00	5,280.00	1,782.00	1,320.00		
<b>3. Currency Market</b>																	
EUR	840.00	590.40	105.00	540	135	945.00	664.20	286.20	236.25	166.05	71.55	729.00	540.00	182.25	135.00		
JPY	770.00	541.20	-35.00	420	105	735.00	516.60	222.60	183.75	129.15	55.65	567.00	420.00	141.75	105.00		
USD	980.00	688.80	140.00	640	160	1,120.00	787.20	339.20	280.00	196.80	84.80	864.00	640.00	216.00	160.00		
EUR/USD	630.00	442.80	70.00	400	800	700.00	492.00	212.00	1,400.00	984.00	424.00	540.00	400.00	1,080.00	800.00		
USD/JPY	1,645.00	1,156.20	175.00	1,040	2,080	1,820.00	1,279.20	551.20	3,640.00	2,558.40	1,102.40	1,404.00	1,040.00	2,808.00	2,080.00		
<b>4. Interest Rate Market</b>																	
5Y Government Bond	5,775.00	4,059.00	-455.00	3,040	760	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80	4,104.00	3,040.00	1,026.00	760.00		
3M B1BOR	840.00	590.40	490.00	760	1,520	1,330.00	934.80	402.80	2,660.00	1,869.60	805.60	1,026.00	760.00	2,052.00	1,520.00		
<b>5. Agriculture Market</b>																	
RSS3	54,810.00	38,523.60	-5,950.00	27,920	27,920	48,860.00	34,341.60	14,797.60	48,860.00	34,341.60	14,797.60	37,692.00	27,920.00	37,692.00	27,920.00		
RSS3D	54,810.00	38,523.60	-5,950.00	27,920	27,920	48,860.00	34,341.60	14,797.60	48,860.00	34,341.60	14,797.60	37,692.00	27,920.00	37,692.00	27,920.00		
Japanese Rubber	13,580.00	9,544.80	-2,555.00	6,300	6,300	11,025.00	7,749.00	3,339.00	11,025.00	7,749.00	3,339.00	8,505.00	6,300.00	8,505.00	6,300.00		
<b>6. Stock Market</b>																	
AAV	350.00	246.00	-35.00	180	45	315.00	221.40	95.40	78.75	55.35	23.85	243.00	180.00	60.75	45.00		
ADVANC	25,480.00	17,908.80	-4,445.00	12,020	3,005	21,035.00	14,784.60	6,370.60	5,258.75	3,696.15	1,592.65	16,227.00	12,020.00	4,056.75	3,005.00		
AEONTS	15,820.00	11,119.20	-3,780.00	6,880	1,720	12,040.00	8,462.40	3,646.40	3,010.00	2,115.60	911.60	9,288.00	6,880.00	2,322.00	1,720.00		
AMATA	3,150.00	2,214.00	770.00	2,240	560	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80	3,024.00	2,240.00	756.00	560.00		
AOT	3,745.00	2,632.20	-140.00	2,060	515	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95	2,781.00	2,060.00	695.25	515.00		
AP	980.00	688.80	-210.00	440	110	770.00	541.20	233.20	192.50	135.30	58.30	594.00	440.00	148.50	110.00		
AWC	420.00	295.20	-35.00	220	55	385.00	270.60	116.60	96.25	67.65	29.15	297.00	220.00	74.25	55.00		
BA	2,800.00	1,968.00	245.00	1,740	435	3,045.00	2,140.20	922.20	761.25	535.05	230.55	2,349.00	1,740.00	587.25	435.00		
BAM	1,295.00	910.20	-350.00	540	135	945.00	664.20	286.20	236.25	166.05	71.55	729.00	540.00	182.25	135.00		
BANPU	840.00	590.40	-35.00	460	115	805.00	565.80	243.80	201.25	141.45	60.95	621.00	460.00	155.25	115.00		
BAY	2,450.00	1,722.00	0.00	1,400	350	2,450.00	1,722.00	742.00	612.50	430.50	185.50	1,890.00	1,400.00	472.50	350.00		
BBL	9,975.00	7,011.00	-2,065.00	4,520	1,130	7,910.00	5,559.60	2,395.60	1,977.50	1,389.90	598.90	6,102.00	4,520.00	1,525.50	1,130.00		
BCH	1,855.00	1,303.80	-70.00	1,020	255	1,785.00	1,254.60	540.60	446.25	313.65	135.15	1,377.00	1,020.00	344.25	255.00		
BGP	3,815.00	2,681.40	315.00	2,360	590	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70	3,186.00	2,360.00	796.50	590.00		
BPCG	1,050.00	738.00	-315.00	420	105	735.00	516.60	222.60	183.75	129.15	55.65	567.00	420.00	141.75	105.00		
BDMS	2,170.00	1,525.20	-315.00	1,060	265	1,855.00	1,303.80	561.80	463.75	325.95	140.45	1,431.00	1,060.00	357.75	265.00		
BEAUTY	105.00	73.80	0.00	60	15	105.00	73.80	31.80	26.25	18.45	7.95	81.00	60.00	20.25	15.00		
BEC	560.00	393.60	-70.00	280	70	490.00	344.40	148.40	122.50	86.10	37.10	378.00	280.00	94.50	70.00		
BEM	595.00	418.20	-35.00	320	80	560.00	393.60	169.60	140.00	98.40	42.40	432.00	320.00	108.00	80.00		
BGRIM	2800	1,968.00	-315.00	1,420	355	2,485.00	1,746.60	752.60	621.25	436.65	188.15	1,917.00	1,420.00	479.25	355.00		
BH	31,500.00	22,140.00	-6,615.00	14,220	3,555	24,885.00	17,490.60	7,536.60	6,221.25	4,372.65	1,884.15	19,197.00	14,220.00	4,799.25	3,555.00		
BIC	2,590.00	1,820.40	-140.00	1,400	350	2,450.00	1,722.00	742.00	612.50	430.50	185.50	1,890.00	1,400.00	472.50	350.00		
BLA	3,500.00	2,460.00	-105.00	1,940	485	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05	2,619.00	1,940.00	654.75	485.00		
BLAND	105.00	73.80	0.00	60	15	105.00	73.80	31.80	26.25	18.45	7.95	81.00	60.00	20.25	15.00		
BPP	1,260.00	885.60	-175.00	620	155	1,085.00	762.60	328.60	271.25	190.65	82.15	837.00	620.00	209.25	155.00		
BSRC	1,190.00	836.40	-280.00	520	130	910.00	639.60	275.60	227.50	159.90	68.90	702.00	520.00	175.50	130.00		
BTS	525.00	369.00	70.00	340	85	595.00	418.20	180.20	148.75	104.55	45.05	459.00	340.00	114.75	85.00		
CBG	7,630.00	5,362.80	0.00	4,360	1,090	7,630.00	5,362.80	2,310.80	1,907.50	1,340.70	577.70	5,886.00	4,360.00	1,471.50	1,090.00		
CENTEL	4,970.00	3,493.20	-420.00	2,600	650	4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50	3,510.00	2,600.00	877.50	650.00		
CHG	315.00	221.40	-35.00	160	40	280.00	196.80	84.80	70.00	49.20	21.20	216.00	160.00	54.00	40.00		
CK	1,890.00	1,328.40	-175.00	980	245	1,715.00	1,205.40	519.40	428.75	301.35	129.85	1,323.00	980.00	330.75	245.00		
CKP	420.00	295.20	-35.00	220	55	385.00	270.60	116.60	96.25	67.65	29.15	297.00	220.00	74.25	55.00		
COM7	3,185.00	2,238.60	140.00	1,900	475	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75	2,565.00	1,900.00	641.25	475.00		
CPALL	4,270.00	3,001.20	-140.00	2,360	590	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70	3,186.00	2,360.00	796.50	590.00		
CPF	1,960.00	1,377.60	-105.00	1,060	265	1,855.00	1,303.80	561.80	463.75	325.95	140.45	1,431.00	1,060.00	357.75	265.00		
CPN	5,250.00	3,690.00	-560.00	2,680	670	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10	3,618.00	2,680.00	904.50	670.00		
CRC	3,675.00	2,583.00															

ประกาศอัตราหลักประกันสัญญาซื้อขายล่วงหน้าในตลาด TFE



บริษัทของแจ้งอัตราหลักประกันโดยคำนวณตามมาตรฐานการประกอบธุรกิจของกรมประกันสัญญาซื้อขายล่วงหน้า ที่กำหนดเป็นอัตราขั้นต่ำที่เรียกเก็บตามประเภทลูกค้า

Underlying		ขอมูลเดิม		Initial Margin	Outright	Spread	12 ธันวาคม 2567						ขอมูลใหม่			
		22 พฤศจิกายน 2567					เพิ่ม/ลดลง	หลักประกันสำหรับลูกค้าทั่วไป			หลักประกันสำหรับลูกค้าสถาบัน					
		Initial Margin	Maintenance	Outright	Initial Margin	Maintenance		Force Close	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Initial Margin	Maintenance	
ITD		175.00	123.00	-35.00	80	20	140.00	98.40	42.40	35.00	24.60	10.60	108.00	80.00	27.00	20.00
IVL		2,975.00	2,091.00	0.00	1,700	425	2,975.00	2,091.00	901.00	743.75	522.75	225.25	2,295.00	1,700.00	573.75	425.00
JAS		420.00	295.20	0.00	240	60	420.00	295.20	127.20	105.00	73.80	31.80	324.00	240.00	81.00	60.00
JMT		3,885.00	2,730.60	-210.00	2,100	525	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25	2,835.00	2,100.00	708.75	525.00
KBANK		9,240.00	6,494.40	-980.00	4,720	1,180	8,260.00	5,805.60	2,501.60	2,065.00	1,451.40	625.40	6,372.00	4,720.00	1,593.00	1,180.00
KCE		4,550.00	3,198.00	-315.00	2,420	605	4,235.00	2,976.00	1,282.60	1,058.75	744.15	320.65	3,267.00	2,420.00	816.75	605.00
KEX		455.00	319.80	-70.00	220	55	385.00	270.60	116.60	96.25	67.65	29.15	297.00	220.00	74.25	55.00
KKP		4,900.00	3,444.00	-700.00	2,400	600	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00	3,240.00	2,400.00	810.00	600.00
KTB		1,225.00	861.00	0.00	700	175	1,225.00	861.00	371.00	306.25	215.25	92.75	945.00	700.00	236.25	175.00
KTC		3,745.00	2,632.20	-175.00	2,040	510	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30	2,754.00	2,040.00	688.50	510.00
LH		665.00	467.40	-105.00	320	80	560.00	393.60	169.60	140.00	98.40	42.40	432.00	320.00	108.00	80.00
LPN		350.00	246.00	-140.00	120	30	210.00	147.60	63.60	52.50	36.90	15.90	162.00	120.00	40.50	30.00
M		2,940.00	2,066.40	-350.00	1,480	370	2,590.00	1,820.40	784.40	647.50	455.10	196.10	1,998.00	1,480.00	499.50	370.00
MAJOR		1,435.00	1,008.60	-70.00	780	195	1,365.00	959.40	413.40	341.25	239.85	103.35	1,053.00	780.00	263.25	195.00
MBK		2,275.00	1,599.00	-385.00	1,080	270	1,890.00	1,314.00	576.00	472.50	332.10	143.10	1,458.00	1,080.00	364.50	270.00
MEGA		3,430.00	2,410.80	-420.00	2,200	550	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50	2,970.00	2,200.00	742.50	550.00
MINT		2,485.00	1,746.60	-210.00	1,300	325	2,275.00	1,599.00	689.00	568.75	399.75	172.25	1,755.00	1,300.00	438.75	325.00
MTC		5,180.00	3,640.80	-280.00	2,800	700	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00	3,780.00	2,800.00	945.00	700.00
OR		1,330.00	934.80	-140.00	840	210	1,470.00	1,033.20	445.20	367.50	258.30	111.30	1,134.00	840.00	283.50	210.00
ORI		735.00	516.60	-175.00	320	80	560.00	393.60	169.60	140.00	98.40	42.40	432.00	320.00	108.00	80.00
OSP		1,820.00	1,279.20	-350.00	1,240	310	2,170.00	1,525.20	657.20	542.50	381.30	164.30	1,674.00	1,240.00	418.50	310.00
PLANB		980.00	688.80	-245.00	420	105	735.00	516.60	222.60	183.75	129.15	55.65	567.00	420.00	141.75	105.00
PRM		875.00	615.00	0.00	500	125	875.00	615.00	265.00	218.75	153.75	66.25	675.00	500.00	168.75	125.00
PSH		840.00	590.40	0.00	480	120	840.00	590.40	254.40	210.00	147.60	63.60	648.00	480.00	162.00	120.00
PSL		1,295.00	910.20	-140.00	660	165	1,155.00	811.80	349.80	288.75	202.95	87.45	891.00	660.00	222.75	165.00
PTG		1,015.00	713.40	-105.00	520	130	910.00	639.60	275.60	227.50	159.90	68.90	702.00	520.00	175.50	130.00
PTT		1,540.00	1,082.40	-175.00	980	245	1,715.00	1,205.40	519.40	428.75	301.35	129.85	1,323.00	980.00	330.75	245.00
PTTGC		8,435.00	5,928.60	-980.00	5,380	1,345	9,415.00	6,617.40	2,851.40	2,353.75	1,654.35	712.85	7,263.00	5,380.00	1,815.75	1,345.00
PTTGC		4,165.00	2,927.40	-630.00	2,020	505	3,535.00	2,484.60	1,070.60	883.75	621.15	267.65	2,727.00	2,020.00	681.75	505.00
QH		245.00	172.20	-70.00	100	25	175.00	123.00	53.00	43.75	30.75	13.25	135.00	100.00	33.75	25.00
RATCH		3,080.00	2,164.80	-350.00	1,560	390	2,730.00	1,918.80	826.80	682.50	479.70	206.70	2,106.00	1,560.00	526.50	390.00
RS (For series Z24X H25X M2)		1,050.00	738.00	-70.00	560	70	980.00	688.80	296.80	122.50	86.10	37.10	756.00	560.00	94.50	70.00
RS		525.00	369.00	-35.00	280	70	490.00	344.40	148.40	122.50	86.10	37.10	378.00	280.00	94.50	70.00
S		140.00	98.40	0.00	80	20	140.00	98.40	42.40	35.00	24.60	10.60	108.00	80.00	27.00	20.00
SAMART		980.00	688.80	0.00	560	140	980.00	688.80	296.80	245.00	172.20	74.20	756.00	560.00	189.00	140.00
SAWAD (For series Z24X H25X M2)		5,197.50	3,653.10	0.00	2,970	675	5,197.50	3,653.10	1,574.10	1,181.25	830.25	357.75	4,009.50	2,970.00	911.25	675.00
SAWAD		4,725.00	3,321.00	0.00	2,700	675	4,725.00	3,321.00	1,431.00	1,181.25	830.25	357.75	3,645.00	2,700.00	911.25	675.00
SCB		7,315.00	5,141.40	-1,050.00	3,580	895	6,265.00	4,403.40	1,897.40	1,566.25	1,100.85	474.35	4,833.00	3,580.00	1,208.25	895.00
SCC		22,645.00	15,916.20	-2,240.00	11,860	2,915	20,405.00	14,341.80	6,179.80	5,101.25	3,585.45	1,544.95	15,741.00	11,860.00	3,935.25	2,915.00
SCGP		3,640.00	2,558.40	-280.00	1,920	480	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40	2,592.00	1,920.00	648.00	480.00
SGP		490.00	344.40	0.00	280	70	490.00	344.40	148.40	122.50	86.10	37.10	378.00	280.00	94.50	70.00
SIRI		210.00	147.60	-35.00	100	25	175.00	123.00	53.00	43.75	30.75	13.25	135.00	100.00	33.75	25.00
SPALI		1,890.00	1,328.40	-175.00	980	245	1,715.00	1,205.40	519.40	428.75	301.35	129.85	1,323.00	980.00	330.75	245.00
SPCG		700.00	492.00	0.00	400	100	700.00	492.00	212.00	175.00	123.00	53.00	540.00	400.00	135.00	100.00
SPRC		735.00	516.60	-35.00	440	110	770.00	541.20	232.20	192.50	135.30	58.30	594.00	440.00	148.50	110.00
STA		3,045.00	2,140.20	0.00	1,740	435	3,045.00	2,140.20	922.20	761.25	535.05	230.55	2,349.00	1,740.00	587.25	435.00
STEC		1,575.00	1,107.00	-420.00	660	165	1,155.00	811.80	349.80	288.75	202.95	87.45	891.00	660.00	222.75	165.00
STECOM		1,575.00	1,107.00	-420.00	660	165	1,155.00	811.80	349.80	288.75	202.95	87.45	891.00	660.00	222.75	165.00
STGT		2,100.00	1,476.00	-245.00	1,060	265	1,855.00	1,303.80	561.80	463.75	325.95	140.45	1,431.00	1,060.00	357.75	265.00
STPI		595.00	418.20	-140.00	260	65	455.00	319.80	137.80	113.75	79.95	34.45	351.00	260.00	87.75	65.00
SUPER		70.00	49.20	0.00	40	10	70.00	49.20	21.20	17.50	12.30	5.30	54.00	40.00	13.50	10.00
TASCO		1,540.00	1,082.40	0.00	880	220	1,540.00	1,082.40	466.40	385.00	270.60	116.60	1,188.00	880.00	297.00	220.00
TCAP		3,570.00	2,509.20	-175.00	1,940	485	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05	2,619.00	1,940.00	654.75	485.00
THAI		1,155.00	811.80	0.00	660	165	1,155.00	811.80	349.80	288.75	202.95	87.45	891.00	660.00	222.75	165.00
THANI (For series Z24X)		308.00	216.48	-38.50	154	35	269.50	189.42	81.62	61.25	43.05	18.55	207.90	154.00	47.25	35.00
THANI		280.00	196.80	-35.00	140	35	245.00	172.20	74.20	61.25	43.05	18.55	189.00	140.00	47.25	35.00
THCOM		2,345.00	1,648.20	0.00	1,340	335	2,345.00	1,648.20	710.20	586.25	412.05	177.55	1,809.00	1,340.00	452.25	335.00
THG		5,775.00	4,059.00	-1,330.00	2,540	635	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55	3,429.00	2,540.00	857.25	635.00
TISCO		4,725.00	3,321.00	-245.00	2,840	710	4,970.00	3,493.20	1,505.20	1,242.50	873.30	376.30	3,834.00	2,840.00	958.50	710.00
TKN		1,470.00	1,033.20	0.00	840	210	1,470.00	1,033.20	445.20	367.50	258.30	111.30	1,134.00	840.00	283.50	210.00
TOA		1,820.00	1,279.20	-350.00	1,360	340	2,380.00	1,672.80	720.80	595.00	418.20	180.20	1,836.00	1,360.00	459.00	340.00
TOP		4,550.00	3,198.00	-210.00	2,720	680	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40	3,672.00	2,720.00	918.00	680.00
TPIPL		105.00	73.80	0.00	60	15	105.00	73.80	31.80	26.25	18.45	7.95	81.00	60.00	20.25	15.00
TPIPP		210.00	147.60	-35.00	100	25	175.00	123.00	53.00	43.75	30.75	13.25	135.00	100.00	33.75	25.00
TQM		4,305.00	3,025.80	-1,050.00	1,860	465	3,255.00	2,287.80	958.00	813.75	571.95	246.45	2,511.00	1,860.00	627.75	465.00
TRUE		1,190.00	836.40	0.00	880	170	1,190.00	836.40	360.40	297.50	209.10	90.10				