

ประกาศอัตราหลักประกันสัญญาซื้อขายล่วงหน้าในตลาด TFX



บริษัทขอแจ้งอัตราหลักประกันโดยคำนวณตามมาตรฐานการประกอบธุรกิจของชมรมผู้ประกอบการสัญญาซื้อขายล่วงหน้า ที่กำหนดเป็นอัตราขั้นต่ำที่เรียกเก็บตามประเภทลูกค้า

มีผลบังคับใช้ตั้งแต่วันที่

23 พฤศจิกายน 2559

Underlying	หลักประกันสำหรับลูกค้าทั่วไป									หลักประกันสำหรับลูกค้าสถาบัน			
	Outright			Spread			Outright		Spread				
	Outright	Spread	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Initial Margin	Maintenance	
<b>1. Index Market</b>													
BANK	16,000	4,000	30,400.00	21,280.00	9,120.00	7,600.00	5,320.00	2,280.00	21,600.00	16,000.00	5,400.00	4,000.00	
COMM	13,500	3,375	25,650.00	17,955.00	7,695.00	6,412.50	4,488.75	1,923.75	18,225.00	13,500.00	4,556.25	3,375.00	
ENERG	6,300	1,575	11,970.00	8,379.00	3,591.00	2,992.50	2,094.75	897.75	8,505.00	6,300.00	2,126.25	1,575.00	
FOOD	5,000	1,250	9,500.00	6,650.00	2,850.00	2,375.00	1,662.50	712.50	6,750.00	5,000.00	1,687.50	1,250.00	
ICT	4,900	1,225	9,310.00	6,517.00	2,793.00	2,327.50	1,629.25	698.25	6,615.00	4,900.00	1,653.75	1,225.00	
SET50	5,700	1,425	10,830.00	7,581.00	3,249.00	2,707.50	1,895.25	812.25	7,695.00	5,700.00	1,923.75	1,425.00	
<b>2. Metal Market</b>													
50 Baht Gold	28,000	7,000	53,200.00	37,240.00	15,960.00	13,300.00	9,310.00	3,990.00	37,800.00	28,000.00	9,450.00	7,000.00	
10 Baht Gold	5,600	1,400	10,640.00	7,448.00	3,192.00	2,660.00	1,862.00	798.00	7,560.00	5,600.00	1,890.00	1,400.00	
<b>3. Currency Market</b>													
USD	300	75	570.00	399.00	171.00	142.50	99.75	42.75	405.00	300.00	101.25	75.00	
<b>4. Interest Rate Market</b>													
5Y Government Bond	3,800	950	7,220.00	5,054.00	2,166.00	1,805.00	1,263.50	541.50	5,130.00	3,800.00	1,282.50	950.00	
3M BIBOR	300	0	570.00	399.00	171.00	-	-	-	405.00	300.00	-	-	
<b>5. Agriculture Market</b>													
RSS3	18,000	18,000	34,200.00	23,940.00	10,260.00	34,200.00	23,940.00	10,260.00	24,300.00	18,000.00	24,300.00	18,000.00	
RSS3D	18,000	18,000	34,200.00	23,940.00	10,260.00	34,200.00	23,940.00	10,260.00	24,300.00	18,000.00	24,300.00	18,000.00	
<b>6. Stock Market</b>													
AAV	440	110	836.00	585.20	250.80	209.00	146.30	62.70	594.00	440.00	148.50	110.00	
ADVANC	8,000	2,000	15,200.00	10,640.00	4,560.00	3,800.00	2,660.00	1,140.00	10,800.00	8,000.00	2,700.00	2,000.00	
AMATA	800	200	1,520.00	1,064.00	456.00	380.00	266.00	114.00	1,080.00	800.00	270.00	200.00	
AOT	12,000	3,000	22,800.00	15,960.00	6,840.00	5,700.00	3,990.00	1,710.00	16,200.00	12,000.00	4,050.00	3,000.00	
AP	300	75	570.00	399.00	171.00	142.50	99.75	42.75	405.00	300.00	101.25	75.00	
BA	1,500	375	2,850.00	1,995.00	855.00	712.50	498.75	213.75	2,025.00	1,500.00	506.25	375.00	
BANPU (For series Z16X and H17X)	1,589	300	3,019.10	2,113.37	905.73	570.00	399.00	171.00	2,145.15	1,589.00	405.00	300.00	
BANPU (For series M17 onwards)	1,200	300	2,280.00	1,596.00	684.00	570.00	399.00	171.00	1,620.00	1,200.00	405.00	300.00	
BAY	2,700	675	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75	3,645.00	2,700.00	911.25	675.00	
BBL	6,400	1,600	12,160.00	8,512.00	3,648.00	3,040.00	2,128.00	912.00	8,640.00	6,400.00	2,160.00	1,600.00	
BCH	800	200	1,520.00	1,064.00	456.00	380.00	266.00	114.00	1,080.00	800.00	270.00	200.00	
BCP	2,200	550	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50	2,970.00	2,200.00	742.50	550.00	
BDMS	1,000	250	1,900.00	1,330.00	570.00	475.00	332.50	142.50	1,350.00	1,000.00	337.50	250.00	
BEM	460	115	874.00	611.80	262.20	218.50	152.95	65.55	621.00	460.00	155.25	115.00	
BH	11,200	2,800	21,280.00	14,896.00	6,384.00	5,320.00	3,724.00	1,596.00	15,120.00	11,200.00	3,780.00	2,800.00	
BJC (For series Z16Y and H17Y)	3,733	850	7,092.70	4,964.89	2,127.81	1,615.00	1,130.50	484.50	5,039.55	3,733.00	1,147.50	850.00	
BJC (For series M17X)	3,539	850	6,724.10	4,706.87	2,017.23	1,615.00	1,130.50	484.50	4,777.65	3,539.00	1,147.50	850.00	
BJC (For series U17 onwards)	3,400	850	6,460.00	4,522.00	1,938.00	1,615.00	1,130.50	484.50	4,590.00	3,400.00	1,147.50	850.00	
BLA	1,800	450	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50	2,430.00	1,800.00	607.50	450.00	
BLAND	80	20	152.00	106.40	45.60	38.00	26.60	11.40	108.00	80.00	27.00	20.00	
BTS	400	100	760.00	532.00	228.00	190.00	133.00	57.00	540.00	400.00	135.00	100.00	
CBG	4,500	1,125	8,550.00	5,985.00	2,565.00	2,137.50	1,496.25	641.25	6,075.00	4,500.00	1,518.75	1,125.00	
CENDEL	1,800	450	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50	2,430.00	1,800.00	607.50	450.00	
CK	1,900	475	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75	2,565.00	1,900.00	641.25	475.00	
CKP	260	65	494.00	345.80	148.20	123.50	86.45	37.05	351.00	260.00	87.75	65.00	
CPALL	2,100	525	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25	2,835.00	2,100.00	708.75	525.00	
CPF	2,100	525	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25	2,835.00	2,100.00	708.75	525.00	
CPN	2,600	650	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50	3,510.00	2,600.00	877.50	650.00	
DTAC	1,900	475	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75	2,565.00	1,900.00	641.25	475.00	
EARTH	140	35	266.00	186.20	79.80	66.50	46.55	19.95	189.00	140.00	47.25	35.00	
HANA	1,800	450	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50	2,430.00	1,800.00	607.50	450.00	
HMPRO	720	180	1,368.00	957.60	410.40	342.00	239.40	102.60	972.00	720.00	243.00	180.00	
ICHI	700	175	1,330.00	931.00	399.00	332.50	232.75	99.75	945.00	700.00	236.25	175.00	
INTUCH	2,300	575	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75	3,105.00	2,300.00	776.25	575.00	
IRPC	160	40	304.00	212.80	91.20	76.00	53.20	22.80	216.00	160.00	54.00	40.00	
ITD	340	85	646.00	452.20	193.80	161.50	113.05	48.45	459.00	340.00	114.75	85.00	
IVL	1,900	475	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75	2,565.00	1,900.00	641.25	475.00	
JAS	540	135	1,026.00	718.20	307.80	256.50	179.55	76.95	729.00	540.00	182.25	135.00	
KBANK	7,300	1,825	13,870.00	9,709.00	4,161.00	3,467.50	2,427.25	1,040.25	9,855.00	7,300.00	2,463.75	1,825.00	
KKP	4,000	1,000	7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00	5,400.00	4,000.00	1,350.00	1,000.00	
KTB	600	150	1,140.00	798.00	342.00	285.00	199.50	85.50	810.00	600.00	202.50	150.00	
LH	500	125	950.00	665.00	285.00	237.50	166.25	71.25	675.00	500.00	168.75	125.00	
LPN	600	150	1,140.00	798.00	342.00	285.00	199.50	85.50	810.00	600.00	202.50	150.00	
MAJOR	1,300	325	2,470.00	1,729.00	741.00	617.50	432.25	185.25	1,755.00	1,300.00	438.75	325.00	
MINT	1,800	450	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50	2,430.00	1,800.00	607.50	450.00	

ประกาศอัตราหลักประกันสัญญาซื้อขายล่วงหน้าในตลาด TFX

บริษัทขอแจ้งอัตราหลักประกันโดยคำนวณตามมาตรฐานการประกอบธุรกิจของชมรมผู้ประกอบการสัญญาซื้อขายล่วงหน้า ที่กำหนดเป็นอัตราขั้นต่ำที่เรียกเก็บตามประเภทลูกค้า



มีผลบังคับใช้ตั้งแต่วันที่

23 พฤศจิกายน 2559

Underlying	หลักประกันสำหรับลูกค้าทั่วไป									หลักประกันสำหรับลูกค้าสถาบัน			
			Outright			Spread			Outright		Spread		
	Outright	Spread	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Initial Margin	Maintenance	
PS	1,100	275	2,090.00	1,463.00	627.00	522.50	365.75	156.75	1,485.00	1,100.00	371.25	275.00	
PTT	13,200	3,300	25,080.00	17,556.00	7,524.00	6,270.00	4,389.00	1,881.00	17,820.00	13,200.00	4,455.00	3,300.00	
PTTEP	3,300	825	6,270.00	4,389.00	1,881.00	1,567.50	1,097.25	470.25	4,455.00	3,300.00	1,113.75	825.00	
PTTGC	3,500	875	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75	4,725.00	3,500.00	1,181.25	875.00	
QH	132	33	250.80	175.56	75.24	62.70	43.89	18.81	178.20	132.00	44.55	33.00	
RATCH	1,200	300	2,280.00	1,596.00	684.00	570.00	399.00	171.00	1,620.00	1,200.00	405.00	300.00	
ROBINS	4,000	1,000	7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00	5,400.00	4,000.00	1,350.00	1,000.00	
SAMART	1,000	250	1,900.00	1,330.00	570.00	475.00	332.50	142.50	1,350.00	1,000.00	337.50	250.00	
SAWAD (For series Z16X and H17X)	2,050	500	3,895.00	2,726.50	1,168.50	950.00	665.00	285.00	2,767.50	2,050.00	675.00	500.00	
SAWAD (For series M17 onwards)	2,000	500	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00	2,700.00	2,000.00	675.00	500.00	
SCB	7,500	1,875	14,250.00	9,975.00	4,275.00	3,562.50	2,493.75	1,068.75	10,125.00	7,500.00	2,531.25	1,875.00	
SCC	18,000	4,500	34,200.00	23,940.00	10,260.00	8,550.00	5,985.00	2,565.00	24,300.00	18,000.00	6,075.00	4,500.00	
SIRI	80	20	152.00	106.40	45.60	38.00	26.60	11.40	108.00	80.00	27.00	20.00	
SPALI	1,200	300	2,280.00	1,596.00	684.00	570.00	399.00	171.00	1,620.00	1,200.00	405.00	300.00	
STA	700	175	1,330.00	931.00	399.00	332.50	232.75	99.75	945.00	700.00	236.25	175.00	
STEC	1,300	325	2,470.00	1,729.00	741.00	617.50	432.25	185.25	1,755.00	1,300.00	438.75	325.00	
TCAP	1,300	325	2,470.00	1,729.00	741.00	617.50	432.25	185.25	1,755.00	1,300.00	438.75	325.00	
THAI	2,600	650	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50	3,510.00	2,600.00	877.50	650.00	
THCOM	1,400	350	2,660.00	1,862.00	798.00	665.00	465.50	199.50	1,890.00	1,400.00	472.50	350.00	
TMB	80	20	152.00	106.40	45.60	38.00	26.60	11.40	108.00	80.00	27.00	20.00	
TOP	3,000	750	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50	4,050.00	3,000.00	1,012.50	750.00	
TPIPL	130	33	247.00	172.90	74.10	62.70	43.89	18.81	175.50	130.00	44.55	33.00	
TRUE (For series Z16X and H17X)	511	125	970.90	679.63	291.27	237.50	166.25	71.25	689.85	511.00	168.75	125.00	
TRUE (For series M17 onwards)	500	125	950.00	665.00	285.00	237.50	166.25	71.25	675.00	500.00	168.75	125.00	
TTA	840	210	1,596.00	1,117.20	478.80	399.00	279.30	119.70	1,134.00	840.00	283.50	210.00	
TTCL	1,900	475	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75	2,565.00	1,900.00	641.25	475.00	
TU	800	200	1,520.00	1,064.00	456.00	380.00	266.00	114.00	1,080.00	800.00	270.00	200.00	
TVO	1,500	375	2,850.00	1,995.00	855.00	712.50	498.75	213.75	2,025.00	1,500.00	506.25	375.00	
VGI	360	90	684.00	478.80	205.20	171.00	119.70	51.30	486.00	360.00	121.50	90.00	