ประกาศอัตราหลักประกันสัญญาซื้อขายล่วงหน้าในตลาด TFEX

บริษัทขอแจ้งอัตราหลักประกันโดยคำนวณตามมาตรฐานการประกอบธุรกิจของชมรมผู้ประกอบธุรกิจสัญญาซื้อขายล่วงหน้า ที่กำหนดเป็นอัตราขั้นต่ำที่เรียกเก็บตามประเภทลูกค้า

มีผลบังคับใช้ตั้งแต่วันที่ 23 กันยายน 2562

Underlying	Outright	Spread	หลักประกันสำหรับลูกค้าทั่วไป						หลักประกันสำหรับลูกค้าสถาบัน			
			Outright			Spread			Outright		Spread	
			Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Initial Margin	Maintenance
1. Index Market												
BANK	14,700	3,675	27,930.00	19,551.00	8,379.00	6,982.50	4,887.75	2,094.75	19,845.00	14,700.00	4,961.25	3,675.00
COMM	12,200	3,050	23,180.00	16,226.00	6,954.00	5,795.00	4,056.50	1,738.50	16,470.00	12,200.00	4,117.50	3,050.00
ENERG	8,400	2,100	15,960.00	11,172.00	4,788.00	3,990.00	2,793.00	1,197.00	11,340.00	8,400.00	2,835.00	2,100.00
FOOD	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
ICT	6,040	1,510	11,476.00	8,033.20	3,442.80	2,869.00	2,008.30	860.70	8,154.00	6,040.00	2,038.50	1,510.00
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
2. Metal Market												
50 Baht Gold	22,500	5,625	42,750.00	29,925.00	12,825.00	10,687.50	7,481.25	3,206.25	30,375.00	22,500.00	7,593.75	5,625.00
10 Baht Gold	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
Gold Online	2,960	-	5,624.00	3,936.80	1,687.20	-	-	-	3,996.00	2,960.00	-	-
3. Currency Market												
USD	260	65	494.00	345.80	148.20	123.50	86.45	37.05	351.00	260.00	87.75	65.00
4. Interest Rate Market												
5Y Government Bond	3,600	900	6,840.00	4,788.00	2,052.00	1,710.00	1,197.00	513.00	4,860.00	3,600.00	1,215.00	900.00
3M BIBOR	380	0	722.00	505.40	216.60	-	-	-	513.00	380.00	-	-
5. Agricuture Market												
RSS3	17,760	17,760	56,000	23,620.80	10,123.20	33,744.00	23,620.80	10,123.20	23,976.00	17,760.00	23,976.00	17,760.00
RSS3D	17,760	17,760	56,000	23,620.80	10,123.20	33,744.00	23,620.80	10,123.20	23,976.00	17,760.00	23,976.00	17,760.00
6. Stock Market												
AAV	300	75	570.00	399.00	171.00	142.50	99.75	42.75	405.00	300.00	101.25	75.00
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
AEONTS	10,100	2,525	19,190.00	13,433.00	5,757.00	4,797.50	3,358.25	1,439.25	13,635.00	10,100.00	3,408.75	2,525.00
AMATA	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
AOT	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
AP	540	135	1,026.00	718.20	307.80	256.50	179.55	76.95	729.00	540.00	182.25	135.00
BA	520	130	988.00	691.60	296.40	247.00	172.90	74.10	702.00	520.00	175.50	130.00
BANPU	860	215	1,634.00	1,143.80	490.20	408.50	285.95	122.55	1,161.00	860.00	290.25	215.00
BAY	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
BBL	6,000	1,500	11,400.00	7,980.00	3,420.00	2,850.00	1,995.00	855.00	8,100.00	6,000.00	2,025.00	1,500.00
BCH	640	160	1,216.00	851.20	364.80	304.00	212.80	91.20	864.00	640.00	216.00	160.00
BCP	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
BCPG	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
BDMS	900	225	1,710.00	1,197.00	513.00	427.50	299.25	128.25	1,215.00	900.00	303.75	225.00
BEAUTY	340	85	646.00	452.20	193.80	161.50	113.05	48.45	459.00	340.00	114.75	85.00
BEC	780	195	1,482.00	1,037.40	444.60	370.50	259.35	111.15	1,053.00	780.00	263.25	195.00
BEM	560	140	1,064.00	744.80	319.20	266.00	186.20	79.80	756.00	560.00	189.00	140.00
BGRIM	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
BH	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
BJC	2,500	625	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25	3,375.00	2,500.00	843.75	625.00
BLA	1,600	400	3,040.00	2,128.00	912.00	760.00	532.00	228.00	2,160.00	1,600.00	540.00	400.00
BLAND	80	20	152.00	106.40	45.60	38.00	26.60	11.40	108.00	80.00	27.00	20.00
BTS	480	120	912.00	638.40	273.60	228.00	159.60	68.40	648.00	480.00	162.00	120.00
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
CENTEL	2,400	600	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00	3,240.00	2,400.00	810.00	600.00
CHG	160	40	304.00	212.80	91.20	76.00	53.20	22.80	216.00	160.00	54.00	40.00
CK	1,720	430	3,268.00	2,287.60	980.40	817.00	571.90	245.10	2,322.00	1,720.00	580.50	430.00
CKP	280	70	532.00	372.40	159.60	133.00	93.10	39.90	378.00	280.00	94.50	70.00
COM7	1,260	315	2,394.00	1,675.80	718.20	598.50	418.95	179.55	1,701.00	1,260.00	425.25	315.00
CPALL	2,860	715	5,434.00	3,803.80	1,630.20	1,358.50	950.95	407.55	3,861.00	2,860.00	965.25	715.00
CPF	1,020	255	1,938.00	1,356.60	581.40	484.50	339.15	145.35	1,377.00	1,020.00	344.25	255.00
CPN	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
DELTA	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
DTAC	2,960	740	5,624.00	3,936.80	1,687.20	1,406.00	984.20	421.80	3,996.00	2,960.00	999.00	740.00
EA	2,400	600	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00	3,240.00	2,400.00	810.00	600.00
EGCO	14,300	3,575	27,170.00	19,019.00	8,151.00	6,792.50	4,754.75	2,037.75	19,305.00	14,300.00	4,826.25	3,575.00
EPG	500	125	950.00	665.00	285.00	237.50	166.25	71.25	675.00	500.00	168.75	125.00
ERW	440	110	836.00	585.20	250.80	209.00	146.30	62.70	594.00	440.00	148.50	110.00
ESSO	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
GFPT	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
GLOBAL (U19X, Z19X)	819	195	1,556.10	1,089.27	466.83	370.50	259.35	111.15	1,105.65	819.00	263.25	195.00
GLOBAL (H20, M20)	780	195	1,482.00	1,037.40	444.60	370.50	259.35	111.15	1,053.00	780.00	263.25	195.00
GLOW	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
GPSC	5,139	1,145	9,764.10	6,834.87	2,929.23	2,175.50	1,522.85	652.65	6,937.65	5,139.00	1,545.75	1,145.00

ประกาศอัตราหลักประกันสัญญาซื้อขายล่วงหน้าในตลาด TFEX

บริษัทขอแจ้งอัตราหลักประกันโดยคำนวณตามมาตรฐานการประกอบธุรกิจของชมรมผู้ประกอบธุรกิจสัญญาซื้อขายล่วงหน้า ที่กำหนดเป็นอัตราขั้นต่ำที่เรียกเก็บตามประเภทลูกค้า

มีผลบังคับใช้ตั้งแต่วันที่ 23 กันยายน 2562

Underlying	Outright	Spread	หลักประกันสำหรับลูกค้าทั่วไป						หลักประกันสำหรับลูกค้าสถาบัน			
			Outright			Spread			Outright		Spread	
			Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Initial Margin	Maintenance
GULF	7,600	1,900	14,440.00	10,108.00	4,332.00	3,610.00	2,527.00	1,083.00	10,260.00	7,600.00	2,565.00	1,900.00
GUNKUL (U19X, Z19X ,H20X)	216	45	410.40	287.28	123.12	85.50	59.85	25.65	291.60	216.00	60.75	45.00
GUNKUL (M20)	180	45	342.00	239.40	102.60	85.50	59.85	25.65	243.00	180.00	60.75	45.00
HANA	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
HMPRO	980	245	1,862.00	1,303.40	558.60	465.50	325.85	139.65	1,323.00	980.00	330.75	245.00
ICHI	600	150	1,140.00	798.00	342.00	285.00	199.50	85.50	810.00	600.00	202.50	150.00
INTUCH	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
IRPC	360	90	684.00	478.80	205.20	171.00	119.70	51.30	486.00	360.00	121.50	90.00
ITD	120	30	228.00	159.60	68.40	57.00	39.90	17.10	162.00	120.00	40.50	30.00
IVL	3,680	920	6,992.00	4,894.40	2,097.60	1,748.00	1,223.60	524.40	4,968.00	3,680.00	1,242.00	920.00
JAS	460	115	874.00	611.80	262.20	218.50	152.95	65.55	621.00	460.00	155.25	115.00
KBANK	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
KCE	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
KKP	3,200	800	6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00	4,320.00	3,200.00	1,080.00	800.00
KTB	700	175	1,330.00	931.00	399.00	332.50	232.75	99.75	945.00	700.00	236.25	175.00
KTC	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
LH	500	125	950.00	665.00	285.00	237.50	166.25	71.25	675.00	500.00	168.75	125.00
LPN	280	70	532.00	372.40	159.60	133.00	93.10	39.90	378.00	280.00	94.50	70.00
MAJOR	1,600	400	3,040.00	2,128.00	912.00	760.00	532.00	228.00	2,160.00	1,600.00	540.00	400.00
MEGA	1,600	400	3,040.00	2,128.00	912.00	760.00	532.00	228.00	2,160.00	1,600.00	540.00	400.00
MINT	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
MTC	4,480	1,120	8,512.00	5,958.40	2,553.60	2,128.00	1,489.60	638.40	6,048.00	4,480.00	1,512.00	1,120.00
ORI	640	160	1,216.00	851.20	364.80	304.00	212.80	91.20	864.00	640.00	216.00	160.00
PLANB	420	105	798.00	558.60	239.40	199.50	139.65	59.85	567.00	420.00	141.75	105.00
PRM	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
PSH	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
PSL	680	170	1,292.00	904.40	387.60	323.00	226.10	96.90	918.00	680.00	229.50	170.00
PTG	1,600	400	3,040.00	2,128.00	912.00	760.00	532.00	228.00	2,160.00	1,600.00	540.00	400.00
PTT	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
PTTEP	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
PTTGC	3,060	765	5,814.00	4,069.80	1,744.20	1,453.50	1,017.45	436.05	4,131.00	3,060.00	1,032.75	765.00
QH	80	20	152.00	106.40	45.60	38.00	26.60	11.40	108.00	80.00	27.00	20.00
RATCH	3,200	800	6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00	4,320.00	3,200.00	1,080.00	800.00
ROBINS	3,140	785	5,966.00	4,176.20	1,789.80	1,491.50	1,044.05	447.45	4,239.00	3,140.00	1,059.75	785.00
RS	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
S	180	45	342.00	239.40	102.60	85.50	59.85	25.65	243.00	180.00	60.75	45.00
SAMART	480	120	912.00	638.40	273.60	228.00	159.60	68.40	648.00	480.00	162.00	120.00
SAWAD (U19X, Z19X ,H20X)	4,290	975	8,151.00	5,705.70	2,445.30	1,852.50	1,296.75	555.75	5,791.50	4,290.00	1,316.25	975.00
SAWAD (M20)	3,900	975	7,410.00	5,187.00	2,223.00	1,852.50	1,296.75	555.75	5,265.00	3,900.00	1,316.25	975.00
SCB	5,300	1,325	10,070.00	7,049.00	3,021.00	2,517.50	1,762.25	755.25	7,155.00	5,300.00	1,788.75	1,325.00
SCC	11,100	2,775	21,090.00	14,763.00	6,327.00	5,272.50	3,690.75	1,581.75	14,985.00	11,100.00	3,746.25	2,775.00
SGP	760	190	1,444.00	1,010.80	433.20	361.00	252.70	108.30	1,026.00	760.00	256.50	190.00
SIRI	80	20	152.00	106.40	45.60	38.00	26.60	11.40	108.00	80.00	27.00	20.00
SPALI	920	230	1,748.00	1,223.60	524.40	437.00	305.90	131.10	1,242.00	920.00	310.50	230.00
SPCG	720	180	1,368.00	957.60	410.40	342.00	239.40	102.60	972.00	720.00	243.00	180.00
SPRC	900	225	1,710.00	1,197.00	513.00	427.50	299.25	128.25	1,215.00	900.00	303.75	225.00
STA	760	190	1,444.00	1,010.80	433.20	361.00	252.70	108.30	1,026.00	760.00	256.50	190.00
STEC	1,700	425	3,230.00	2,261.00	969.00	807.50	565.25	242.25	2,295.00	1,700.00	573.75	425.00
STPI	780	195	1,482.00	1,037.40	444.60	370.50	259.35	111.15	1,053.00	780.00	263.25	195.00
SUPER	60	15	114.00	79.80	34.20	28.50	19.95	8.55	81.00	60.00	20.25	15.00
TASCO	1,760	440	3,344.00	2,340.80	1,003.20	836.00	585.20	250.80	2,376.00	1,760.00	594.00	440.00
TCAP	3,200	800	6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00	4,320.00	3,200.00	1,080.00	800.00
THAI	960	240	1,824.00	1,276.80	547.20	456.00	319.20	136.80	1,296.00	960.00	324.00	240.00
THANI	380	95	722.00	505.40	216.60	180.50	126.35	54.15	513.00	380.00	128.25	95.00
THCOM	400	100	760.00	532.00	228.00	190.00	133.00	57.00	540.00	400.00	135.00	100.00
TISCO	7,660	1,915	14,554.00	10,187.80	4,366.20	3,638.50	2,546.95	1,091.55	10,341.00	7,660.00	2,585.25	1,915.00
TKN	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	120	30	228.00	159.60	68.40	57.00	39.90	17.10	162.00	120.00	40.50	30.00
TOP	5,100	1,275	9,690.00	6,783.00	2,907.00	2,422.50	1,695.75	726.75	6,885.00	5,100.00	1,721.25	1,275.00
TPIPL	120	30	228.00	159.60	68.40	57.00	39.90	17.10	162.00	120.00	40.50	30.00
TRUE	360	90	684.00	478.80	205.20	171.00	119.70	51.30	486.00	360.00	121.50	90.00
TTA	420	105	798.00	558.60	239.40	199.50	139.65	59.85	567.00	420.00	141.75	105.00
TTCL	720	180	1,368.00	957.60	410.40	342.00	239.40	102.60	972.00	720.00	243.00	180.00
TTW	660	165	1,254.00	877.80	376.20	313.50	219.45	94.05	891.00	660.00	222.75	165.00
TU	740	185	1,406.00	984.20	421.80	351.50	246.05	105.45	999.00	740.00	249.75	185.00

ประกาศอัตราหลักประกันสัญญาซื้อขายล่วงหน้าในตลาด TFEX

บริษัทขอแจ้งอัตราหลักประกันโดยคำนวณตามมาตรฐานการประกอบธุรกิจของชมรมผู้ประกอบธุรกิจสัญญาซื้อขายล่วงหน้า ที่กำหนดเป็นอัตราขั้นต่ำที่เรียกเก็บตามประเภทลูกค้า

มีผลบังคับใช้ตั้งแต่วันที่ **23 กันยายน 2562**

Underlying	Outright	Spread	หลักประกันสำหรับลูกค้าทั่วไป						หลักประกันสำหรับลูกค้าสถาบัน			
			Outright			Spread			Outright		Spread	
			Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Force Close	Initial Margin	Maintenance	Initial Margin	Maintenance
TVO	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
UNIQ	620	155	1,178.00	824.60	353.40	294.50	206.15	88.35	837.00	620.00	209.25	155.00
VGI	500	125	950.00	665.00	285.00	237.50	166.25	71.25	675.00	500.00	168.75	125.00
VNG	100	25	190.00	133.00	57.00	47.50	33.25	14.25	135.00	100.00	33.75	25.00
WHA	160	40	304.00	212.80	91.20	76.00	53.20	22.80	216.00	160.00	54.00	40.00