

อัตราหลักประกันการซื้อขายสัญญาซื้อขายล่วงหน้า

โดยคำนวณตามมาตรฐานการประกอบธุรกิจของชมรมผู้ประกอบการสัญญาซื้อขายล่วงหน้า ที่กำหนดอัตราหลักประกันขั้นต่ำที่เรียกเก็บตามประเภทลูกค้า ดังนี้

ประเภทลูกค้า	หลักประกันเริ่มต้น (Initial Margin Multiplier) (เท่า)	หลักประกันรักษาสภาพ (Maintenance Margin Multiplier) (เท่า)
ลูกค้าทั่วไป	1.90	1.33
ลูกค้าสถาบัน	1.35	1.00

มีผลบังคับใช้ตั้งแต่วันที่ 30 เมษายน 2555

Unit : Baht / Contract

Contract	Clearing House Margin		Individual Investor Margin				Institutional Investor Margin				
	Outright	Spread	Outright		Spread		Outright		Spread		
			Initial Margin	Maintenance	Initial Margin	Maintenance	Initial Margin	Maintenance	Initial Margin	Maintenance	
Index Market											
SET50 Index Futures	25,000	6,250	47,500.00	33,250.00	11,875.00	8,312.50	33,750.00	25,000.00	8,437.50	6,250.00	
Metal Market											
50 Baht Gold Futures	35,000	8,750	66,500.00	46,550.00	16,625.00	11,637.50	47,250.00	35,000.00	11,812.50	8,750.00	
10 Baht Gold Futures	7,000	1,750	13,300.00	9,310.00	3,325.00	2,327.50	9,450.00	7,000.00	2,362.50	1,750.00	
Silver Futures	5,600	1,400	10,640.00	7,448.00	2,660.00	1,862.00	7,560.00	5,600.00	1,890.00	1,400.00	
Energy Market											
Brent Crude Oil	9,000	2,250	17,100.00	11,970.00	4,275.00	2,992.50	12,150.00	9,000.00	3,037.50	2,250.00	
Interest Rate Market											
5Y Government Bond Futures	3,800	950	7,220.00	5,054.00	1,805.00	1,263.50	5,130.00	3,800.00	1,282.50	950.00	
6M THBFX	3,800		7,220.00	5,054.00			5,130.00	3,800.00			
3M BIBOR	400		760.00	532.00			540.00	400.00			
Stock Futures											
- BAY	2,800	700	5,320.00	3,724.00	1,330.00	931.00	3,780.00	2,800.00	945.00	700.00	
- BBL	6,800	1,700	12,920.00	9,044.00	3,230.00	2,261.00	9,180.00	6,800.00	2,295.00	1,700.00	
- KBANK	5,200	1,300	9,880.00	6,916.00	2,470.00	1,729.00	7,020.00	5,200.00	1,755.00	1,300.00	
- KTB	700	175	1,330.00	931.00	332.50	232.75	945.00	700.00	236.25	175.00	
- SCB	6,000	1,500	11,400.00	7,980.00	2,850.00	1,995.00	8,100.00	6,000.00	2,025.00	1,500.00	
- TCAP	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00	
- TMB	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00	
- SCC	14,000	3,500	26,600.00	18,620.00	6,650.00	4,655.00	18,900.00	14,000.00	4,725.00	3,500.00	
- BANPU (For series H13 onwards)	31,838	7,960	60,492.20	42,344.54	15,123.05	10,586.14	42,981.30	31,838.00	10,745.33	7,959.50	
- PTT	13,000	3,250	24,700.00	17,290.00	6,175.00	4,322.50	17,550.00	13,000.00	4,387.50	3,250.00	
- PTTEP	6,000	1,500	11,400.00	7,980.00	2,850.00	1,995.00	8,100.00	6,000.00	2,025.00	1,500.00	
- IRPC	200	50	380.00	266.00	95.00	66.50	270.00	200.00	67.50	50.00	
- TOP	4,000	1,000	7,600.00	5,320.00	1,900.00	1,330.00	5,400.00	4,000.00	1,350.00	1,000.00	
- ADVANC	5,800	1,450	11,020.00	7,714.00	2,755.00	1,928.50	7,830.00	5,800.00	1,957.50	1,450.00	
- DTAC (For series H13 onwards)	4,000	1,000	7,600.00	5,320.00	1,900.00	1,330.00	5,400.00	4,000.00	1,350.00	1,000.00	
- TRUE	280	70	532.00	372.40	133.00	93.10	378.00	280.00	94.50	70.00	
- LH	340	85	646.00	452.20	161.50	113.05	459.00	340.00	114.75	85.00	
- ITD	220	55	418.00	292.60	104.50	73.15	297.00	220.00	74.25	55.00	
- QH	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00	
- PS	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00	
- TTA	800	200	1,520.00	1,064.00	380.00	266.00	1,080.00	800.00	270.00	200.00	
- BTS	40	10	76.00	53.20	19.00	13.30	54.00	40.00	13.50	10.00	
- THAI	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00	
- CPF	1,300	325	2,470.00	1,729.00	617.50	432.25	1,755.00	1,300.00	438.75	325.00	
- TUF (For series M13 onwards)	2,200	550	4,180.00	2,926.00	1,045.00	731.50	2,970.00	2,200.00	742.50	550.00	
- MINT (For series M13 onwards)	700	175	1,330.00	931.00	332.50	232.75	945.00	700.00	236.25	175.00	
- IVL	2,800	700	5,320.00	3,724.00	1,330.00	931.00	3,780.00	2,800.00	945.00	700.00	
- CPALL	2,200	550	4,180.00	2,926.00	1,045.00	731.50	2,970.00	2,200.00	742.50	550.00	
- HMPRO (For series Z12 onwards)	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00	
- STA	1,300	325	2,470.00	1,729.00	617.50	432.25	1,755.00	1,300.00	438.75	325.00	

อัตราหลักประกันการซื้อขายสัญญาซื้อขายล่วงหน้า

โดยคำนวณตามมาตรฐานการประกอบธุรกิจของชมรมผู้ประกอบการธุรกิจสัญญาซื้อขายล่วงหน้า ที่กำหนดอัตราหลักประกันขั้นต่ำที่เรียกเก็บตามประเภทลูกค้า ดังนี้

ประเภทลูกค้า	หลักประกันเริ่มต้น (Initial Margin Multiplier) (เท่า)	หลักประกันรักษาสภาพ (Maintenance Margin Multiplier) (เท่า)
ลูกค้าทั่วไป	1.90	1.33
ลูกค้าสถาบัน	1.35	1.00

มีผลบังคับใช้ตั้งแต่วันที่ 12 มีนาคม 2555

Unit : Baht / Contract

Contract	Clearing House Margin		Individual Investor Margin				Institutional Investor Margin				
	Outright	Spread	Outright		Spread		Outright		Spread		
			Initial Margin	Maintenance	Initial Margin	Maintenance	Initial Margin	Maintenance	Initial Margin	Maintenance	
Index Market											
SET50 Index Futures	30,000	7,500	57,000.00	39,900.00	14,250.00	9,975.00	40,500.00	30,000.00	10,125.00	7,500.00	
Metal Market											
50 Baht Gold Futures	40,000	10,000	76,000.00	53,200.00	19,000.00	13,300.00	54,000.00	40,000.00	13,500.00	10,000.00	
10 Baht Gold Futures	8,000	2,000	15,200.00	10,640.00	3,800.00	2,660.00	10,800.00	8,000.00	2,700.00	2,000.00	
Silver Futures	5,600	1,400	10,640.00	7,448.00	2,660.00	1,862.00	7,560.00	5,600.00	1,890.00	1,400.00	
Energy Market											
Brent Crude Oil	9,000	2,250	17,100.00	11,970.00	4,275.00	2,992.50	12,150.00	9,000.00	3,037.50	2,250.00	
Interest Rate Market											
5Y Government Bond Futures	3,200	800	6,080.00	4,256.00	1,520.00	1,064.00	4,320.00	3,200.00	1,080.00	800.00	
6M THBFX	5,500		10,450.00	7,315.00			7,425.00	5,500.00			
3M BIBOR	1,200		2,280.00	1,596.00			1,620.00	1,200.00			
Stock Futures											
- BAY	2,200	550	4,180.00	2,926.00	1,045.00	731.50	2,970.00	2,200.00	742.50	550.00	
- BBL	6,000	1,500	11,400.00	7,980.00	2,850.00	1,995.00	8,100.00	6,000.00	2,025.00	1,500.00	
- KBANK	5,200	1,300	9,880.00	6,916.00	2,470.00	1,729.00	7,020.00	5,200.00	1,755.00	1,300.00	
- KTB	1,000	250	1,900.00	1,330.00	475.00	332.50	1,350.00	1,000.00	337.50	250.00	
- SCB	5,000	1,250	9,500.00	6,650.00	2,375.00	1,662.50	6,750.00	5,000.00	1,687.50	1,250.00	
- TCAP	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00	
- TMB	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00	
- SCC	18,000	4,500	34,200.00	23,940.00	8,550.00	5,985.00	24,300.00	18,000.00	6,075.00	4,500.00	
- BANPU (For series H13 onwards)	31,838	7,960	60,492.20	42,344.54	15,123.05	10,586.14	42,981.30	31,838.00	10,745.33	7,959.50	
- PTT	15,000	3,750	28,500.00	19,950.00	7,125.00	4,987.50	20,250.00	15,000.00	5,062.50	3,750.00	
- PTTEP	6,000	1,500	11,400.00	7,980.00	2,850.00	1,995.00	8,100.00	6,000.00	2,025.00	1,500.00	
- IRPC	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00	
- TOP	5,000	1,250	9,500.00	6,650.00	2,375.00	1,662.50	6,750.00	5,000.00	1,687.50	1,250.00	
- ADVANC	4,500	1,125	8,550.00	5,985.00	2,137.50	1,496.25	6,075.00	4,500.00	1,518.75	1,125.00	
- DTAC (For series H13 onwards)	2,500	625	4,750.00	3,325.00	1,187.50	831.25	3,375.00	2,500.00	843.75	625.00	
- TRUE (For series M12 onwards)	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00	
- LH	380	95	722.00	505.40	180.50	126.35	513.00	380.00	128.25	95.00	
- ITD	220	55	418.00	292.60	104.50	73.15	297.00	220.00	74.25	55.00	
- QH	100	25	190.00	133.00	47.50	33.25	135.00	100.00	33.75	25.00	
- PS	1,800	450	3,420.00	2,394.00	855.00	598.50	2,430.00	1,800.00	607.50	450.00	
- TTA	1,200	300	2,280.00	1,596.00	570.00	399.00	1,620.00	1,200.00	405.00	300.00	
- BTS	20	5	38.00	26.60	9.50	6.65	27.00	20.00	6.75	5.00	
- THAI	2,200	550	4,180.00	2,926.00	1,045.00	731.50	2,970.00	2,200.00	742.50	550.00	
- CPF	1,300	325	2,470.00	1,729.00	617.50	432.25	1,755.00	1,300.00	438.75	325.00	
- TUF	2,000	500	3,800.00	2,660.00	950.00	665.00	2,700.00	2,000.00	675.00	500.00	
- MINT	500	125	950.00	665.00	237.50	166.25	675.00	500.00	168.75	125.00	
- IVL	2,800	700	5,320.00	3,724.00	1,330.00	931.00	3,780.00	2,800.00	945.00	700.00	
- CPALL	2,200	550	4,180.00	2,926.00	1,045.00	731.50	2,970.00	2,200.00	742.50	550.00	
- HMPRO (For series Z12 onwards)	300	75	570.00	399.00	142.50	99.75	405.00	300.00	101.25	75.00	
- STA	1,700	425	3,230.00	2,261.00	807.50	565.25	2,295.00	1,700.00	573.75	425.00	