

การวางหลักประกัน (Margin Requirement) ของ SET50 Index, Sector Index, Gold, USD, RSS3, RSS3D และ Interest Futures

Futures	Outright			Spread		
	IM	MM	FC	IM	MM	FC
SET50 Futures	8,085.00	5,682.60	2,448.60	2,021.25	1,420.65	612.15
BANK Futures	18,060.00	12,693.60	5,469.60	4,515.00	3,173.40	1,367.40
COMM Futures	17,955.00	12,619.80	5,437.80	4,488.75	3,154.95	1,359.45
ENERG Futures	9,100.00	6,396.00	2,756.00	2,275.00	1,599.00	689.00
FOOD Futures	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
ICT Futures	13,475.00	9,471.00	4,081.00	3,368.75	2,367.75	1,020.25
50 Baht Gold Futures	79,275.00	55,719.00	24,009.00	19,818.75	13,929.75	6,002.25
10 Baht Gold Futures	15,855.00	11,143.80	4,801.80	3,963.75	2,785.95	1,200.45
Gold-D Spot-Month Futures*	39,375.00	27,675.00	11,925.00	N/A	N/A	N/A
Gold-D Futures	12,425.00	8,733.00	3,763.00	N/A	N/A	N/A
Gold Online Futures	35,455.00	24,919.80	10,737.80	8,863.75	6,229.95	2,684.45
Silver Online Futures	10,010.00	7,035.60	3,031.60	2,502.50	1,758.90	757.90
TGB5 Futures	5,775.00	4,059.00	1,749.00	1,443.75	1,014.75	437.25
BB3 Futures	840.00	590.40	254.40	N/A	N/A	N/A
EUR Futures	840.00	590.40	254.40	210.00	147.60	63.60
JPY Futures	770.00	541.20	233.20	192.50	135.30	58.30
USD Futures	980.00	688.80	296.80	245.00	172.20	74.20
EUR/USD Futures	630.00	442.80	190.80	N/A	N/A	N/A
USD/JPY Futures	1,645.00	1,156.20	498.20	N/A	N/A	N/A
RSS3 Spot-Month Futures	173,250.00	121,770.00	52,470.00	N/A	N/A	N/A
RSS3 Futures	54,810.00	38,523.60	16,599.60	54,810.00	38,523.60	16,599.60
RSS3D Spot-Month Futures	173,250.00	121,770.00	52,470.00	N/A	N/A	N/A
RSS3D Futures	54,810.00	38,523.60	16,599.60	54,810.00	38,523.60	16,599.60
Japanese Rubber Futures	13,580.00	9,544.80	4,112.80	13,580.00	9,544.80	4,112.80

หมายเหตุ: กรณีลูกค้ามีฐานะ SET50 Index Options อยู่จะมีการคำนวณหลักประกันแบบ Portfolio โดยหากในกลุ่มของ SET50 Index มีสถานะ Long Options มูลค่าหลักประกันจะเท่ากับ 0 บาท

*สำหรับ Gold-D เมื่อสัญญาหมดอายุ ทางบริษัทฯ มีให้บริการส่งมอบสินค้าทองคำจริง (Physical Delivery) และของลงหนังสือในการเปิดสถานะซื้อ หรือขาย สินค้า Gold-D ในช่วงก่อนวันทำการซื้อขายล่วงหน้า 10 วันทำการ (เนื่องจากในช่วงเวลาดังกล่าวต้องมีการส่งมอบสินค้าทองคำจริง ซึ่งบริษัทฯ มีให้บริการ และบริษัทฯ ขอเรียกเก็บหลักประกันเพิ่มเติมจากหลักประกันปกติสำหรับสัญญา Gold-D ลงค่าในบัญชีซื้อขายในช่วงก่อนวันทำการซื้อขายล่วงหน้า 10 วันทำการ(LTD-10) โดยมี IM = 39,375 MM = 27,675, FC = 11,925 และบังคับปิดสถานะสัญญา Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย เพื่อลดความเสี่ยงจากการผิดสัญญา/รับมอบสินค้าทองคำจริง

**เป็นข้อมูล RSS3/RSS3D Futures ที่ไม่ใช้ Spot Month Series สำหรับ RSS3/RSS3DFutures Spot Month Series จะมี IM = 173,250 บาท, MM = 121,770 บาท, FM = 52,470 บาท

การวางหลักประกันของ Single Stock Futures

con.size	Futures	Outright			Spread		
		IM	MM	FC	IM	MM	FC
1,000	AAV Futures	500.00	350.00	150.00	125.00	87.50	37.50
1,000	ADVANC Futures	25,480.00	17,908.80	7,716.80	6,370.00	4,477.20	1,929.20
1,000	AEONTS Futures	15,820.00	11,119.20	4,791.20	3,955.00	2,779.80	1,197.80
1,000	AMATA Futures	3,150.00	2,214.00	954.00	787.50	553.50	238.50
1,000	AOT Futures	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
1,000	AP Futures	980.00	688.80	296.80	245.00	172.20	74.20
1,000	AWC Futures	420.00	295.20	127.20	105.00	73.80	31.80
1,000	BA Futures	2,800.00	1,968.00	848.00	700.00	492.00	212.00
1,000	BAM Futures	1,295.00	910.20	392.20	323.75	227.55	98.05
1,000	BANPU Futures	840.00	590.40	254.40	210.00	147.60	63.60
1,000	BAY Futures	2,450.00	1,722.00	742.00	612.50	430.50	185.50
1,000	BBL Futures	9,975.00	7,011.00	3,021.00	2,493.75	1,752.75	755.25
1,000	BCH Futures	1,855.00	1,303.80	561.80	463.75	325.95	140.45
1,000	BGP Futures	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
1,000	BCPG Futures	1,050.00	738.00	318.00	262.50	184.50	79.50
1,000	BDMS Futures	2,170.00	1,525.20	657.20	542.50	381.30	164.30
1,000	BEAUTY Futures	150.00	105.00	45.00	37.50	26.25	11.25
1,000	BEC Futures	560.00	393.60	169.60	140.00	98.40	42.40
1,000	BEM Futures	595.00	418.20	180.20	148.75	104.55	45.05
1,000	BGRIM Futures	2,800.00	1,968.00	848.00	700.00	492.00	212.00
1,000	BH Futures	31,500.00	22,140.00	9,540.00	7,875.00	5,535.00	2,385.00
1,000	BJC Futures	2,590.00	1,820.40	784.40	647.50	455.10	196.10
1,000	BLA Futures	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
1,000	BLAND Futures	105.00	73.80	31.80	26.25	18.45	7.95
1,000	BPP Futures	1,260.00	885.60	381.60	315.00	221.40	95.40
1,000	BSRC Futures	1,190.00	836.40	360.40	297.50	209.10	90.10
1,000	BTS Futures	525.00	369.00	159.00	131.25	92.25	39.75
1,000	CBG Futures	7,630.00	5,362.80	2,310.80	1,907.50	1,340.70	577.70
1,000	CENTEL Futures	4,970.00	3,493.20	1,505.20	1,242.50	873.30	376.30
1,000	CHG Futures	315.00	221.40	95.40	78.75	55.35	23.85
1,000	CK Futures	1,890.00	1,328.40	572.40	472.50	332.10	143.10
1,000	CKP Futures	420.00	295.20	127.20	105.00	73.80	31.80
1,000	COM7 Futures	3,185.00	2,238.60	964.60	796.25	559.65	241.15
1,000	CPALL Futures	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
1,000	CPF Futures	1,960.00	1,377.60	593.60	490.00	344.40	148.40
1,000	CPN Futures	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
1,000	CRC Futures	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
1,000	DELTA Futures	16,415.00	11,537.40	4,971.40	4,103.75	2,884.35	1,242.85
1,000	EA Futures	3,550.00	2,485.00	1,065.00	887.50	621.25	266.25
1,000	EASTW Futures	385.00	270.60	116.60	96.25	67.65	29.15
1,000	EGCO Futures	10,675.00	7,503.00	3,233.00	2,668.75	1,875.75	808.25
1,000	EPG Futures	560.00	393.60	169.60	140.00	98.40	42.40
1,000	ERW Futures	560.00	393.60	169.60	140.00	98.40	42.40
1,000	GFPT Futures	1,050.00	738.00	318.00	262.50	184.50	79.50
1,040	GLOBAL(X) Futures	1,783.25	1,253.37	540.07	446.25	313.65	135.15
1,000	GLOBAL Futures	1,715.00	1,205.40	519.40	428.75	301.35	129.85
1,000	GPSC Futures	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
1,000	GULF Futures	6,195.00	4,354.20	1,876.20	1,548.75	1,088.55	469.05
1,000	GUNKUL Futures	350.00	246.00	106.00	87.50	61.50	26.50
1,000	HANA Futures	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
1,000	HMPRO Futures	1,085.00	762.60	328.60	271.25	190.65	82.15
1,000	ICHI Futures	1,540.00	1,082.40	466.40	385.00	270.60	116.60
1,000	INTUCH Futures	11,025.00	7,749.00	3,339.00	2,756.25	1,937.25	834.75
1,000	IRPC Futures	245.00	172.20	74.20	61.25	43.05	18.55
1,000	ITD Futures	250.00	175.00	75.00	62.50	43.75	18.75
1,000	IVL Futures	2,975.00	2,091.00	901.00	743.75	522.75	225.25
1,000	JAS Futures	420.00	295.20	127.20	105.00	73.80	31.80
1,000	JMT Futures	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
1,000	KBANK Futures	9,240.00	6,494.40	2,798.40	2,310.00	1,623.60	699.60
1,000	KCE Futures	4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50

con.size	Futures	Outright			Spread		
		IM	MM	FC	IM	MM	FC
1,000	KEX Futures	650.00	455.00	195.00	162.50	113.75	48.75
1,000	KKP Futures	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
1,000	KTB Futures	1,225.00	861.00	371.00	306.25	215.25	92.75
1,000	KTC Futures	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
1,000	LH Futures	665.00	467.40	201.40	166.25	116.85	50.35
1,000	LPN Futures	500.00	350.00	150.00	125.00	87.50	37.50
1,000	M Futures	2,940.00	2,066.40	890.40	735.00	516.60	222.60
1,000	MAJOR Futures	1,435.00	1,008.60	434.60	358.75	252.15	108.65
1,000	MBK Futures	2,275.00	1,599.00	689.00	568.75	399.75	172.25
1,000	MEGA Futures	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
1,000	MINT Futures	2,485.00	1,746.60	752.60	621.25	436.65	188.15
1,000	MTC Futures	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
1,000	OR Futures	1,330.00	934.80	402.80	332.50	233.70	100.70
1,000	ORI Futures	735.00	516.60	222.60	183.75	129.15	55.65
1,000	OSP Futures	1,820.00	1,279.20	551.20	455.00	319.80	137.80
1,000	PLANB Futures	980.00	688.80	296.80	245.00	172.20	74.20
1,000	PRM Futures	875.00	615.00	265.00	218.75	153.75	66.25
1,000	PSH Futures	840.00	590.40	254.40	210.00	147.60	63.60
1,000	PSL Futures	1,295.00	910.20	392.20	323.75	227.55	98.05
1,000	PTG Futures	1,015.00	713.40	307.40	253.75	178.35	76.85
1,000	PTT Futures	1,540.00	1,082.40	466.40	385.00	270.60	116.60
1,000	PTTEP Futures	8,435.00	5,928.60	2,554.60	2,108.75	1,482.15	638.65
1,000	PTTGC Futures	4,165.00	2,927.40	1,261.40	1,041.25	731.85	315.35
1,000	QH Futures	245.00	172.20	74.20	61.25	43.05	18.55
1,000	RATCH Futures	3,080.00	2,164.80	932.80	770.00	541.20	233.20
2,000	RS(X) Futures	1,050.00	738.00	318.00	262.50	184.50	79.50
1,000	RS Futures	525.00	369.00	159.00	131.25	92.25	39.75
1,000	S Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	SAMART Futures	980.00	688.80	296.80	245.00	172.20	74.20
1,100	SAWAD(X) Futures	5,197.50	3,653.10	1,574.10	1,300.25	913.89	393.79
1,000	SAWAD Futures	4,725.00	3,321.00	1,431.00	1,181.25	830.25	357.75
1,000	SCB Futures	7,315.00	5,141.40	2,215.40	1,828.75	1,285.35	553.85
1,000	SCC Futures	22,645.00	15,916.20	6,858.20	5,661.25	3,979.05	1,714.55
1,000	SCGP Futures	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
1,000	SGP Futures	490.00	344.40	148.40	122.50	86.10	37.10
1,000	SIRI Futures	210.00	147.60	63.60	52.50	36.90	15.90
1,000	SPALI Futures	1,890.00	1,328.40	572.40	472.50	332.10	143.10
1,000	SPCG Futures	700.00	492.00	212.00	175.00	123.00	53.00
1,000	SPRC Futures	735.00	516.60	222.60	183.75	129.15	55.65
1,000	STA Futures	3,045.00	2,140.20	922.20	761.25	535.05	230.55
1,000	STEC Futures	1,575.00	1,107.00	477.00	393.75	276.75	119.25
1,000	STECON Futures	1,575.00	1,107.00	477.00	393.75	276.75	119.25
1,000	STGT Futures	2,100.00	1,476.00	636.00	525.00	369.00	159.00
1,000	STPI Futures	595.00	418.20	180.20	148.75	104.55	45.05
1,000	SUPER Futures	100.00	70.00	30.00	25.00	17.50	7.50
1,000	TASCO Futures	1,540.00	1,082.40	466.40	385.00	270.60	116.60
1,000	TCAP Futures	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
1,000	THAI Futures	1,650.00	1,155.00	495.00	412.50	288.75	123.75
1,100	THANI(X) Futures	308.00	216.48	93.28	77.00	54.12	23.32
1,000	THANI Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	THCOM Futures	2,345.00	1,648.20	710.20	586.25	412.05	177.55
1,000	THG Futures	5,775.00	4,059.00	1,749.00	1,443.75	1,014.75	437.25
1,000	TISCO Futures	4,725.00	3,321.00	1,431.00	1,181.25	830.25	357.75
1,000	TKN Futures	1,470.00	1,033.20	445.20	367.50	258.30	111.30
1,000	TOA Futures	1,820.00	1,279.20	551.20	455.00	319.80	137.80
1,000	TOP Futures	4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50
1,000	TRIPPL Futures	105.00	73.80	31.80	26.25	18.45	7.95
1,000	TRIPP Futures	210.00	147.60	63.60	52.50	36.90	15.90
1,000	TQM Futures	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
1,000	TRUE Futures	1,190.00	836.40	360.40	297.50	209.10	90.10
1,000	TTA Futures	960.00	672.00	288.00	240.00	168.00	72.00
1,000	TTB Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	TTCL Futures	350.00	246.00	106.00	87.50	61.50	26.50
1,000	TTW Futures	525.00	369.00	159.00	131.25	92.25	39.75
1,000	TU Futures	980.00	688.80	296.80	245.00	172.20	74.20
1,000	TVO Futures	1,925.00	1,353.00	583.00	481.25	338.25	145.75
1,000	UNIQ Futures	400.00	280.00	120.00	100.00	70.00	30.00
1,000	VGI Futures	630.00	442.80	190.80	157.50	110.70	47.70
1,000	VNG Futures	350.00	245.00	105.00	87.50	61.25	26.25
1,000	WHA Futures	560.00	393.60	169.60	140.00	98.40	42.40
1,000	WHAUP Futures	630.00	442.80	190.80	157.50	110.70	47.70

หมายเหตุ

- IM (Initial Margin) = หลักประกันขั้นต้น

- MM (Maintenance Margin) = หลักประกันรักษาสภาพ

- FC (Force Close Level) = ระดับถูกบังคับปิดสถานะ

หลักประกันของ 1 คู่ Spread (ค่าบี) จะเท่ากับ 25% ของ Outright 1 สัญญา ยกเว้น Single Stock Futures ที่มี Corporate Action(s)

- Size of Block Trade is **20** contracts. (ADVANC, AEONTS, AOT, BBL, BH, CBG, CPALL, CPN, DELTA, EA, EGCO, GPSC, HANA, INTUCH, KBANK, KCE, KKP, PTTEP, SAWAD, SCB, SCC, THG, TISCO, TOP)

- Size of Block Trade is **100** contracts. (AMATA, AP, BA, BAM, BAY, BCH, BCP, BCPG, BDMS, BGRIM, BJC, BLA, BPP, CENTEL, CK, COM7, CPF, CRC, GFPT, GLOBAL, GULF, HMPRO, ICHI, IVL, JMT, KTB, KTC, M, MAJOR, MBK, MEGA, MINT, MTC, OR, OSP, PSH, PSL, PTG, PTT, PTTEP, RATCH, RS, SCGP, SPALI, SPCG, STA, STEC, TASCO, TCAP, THCOM, TOA, TQM, TU, TVO)

- Size of Block Trade is **500** contracts. (AAV, AWC, BANPU, BEC, BEM, BSRC, BTS, CHG, CKP, EASTW, EPG, ERW, GUNKUL, IRPC, ITD, JAS, KEX, LH, LPN, ORI, PLANB, PRM, QH, S, SAMART, SGP, SIRI, SPRC, STGT, STPI, THAI, THANI, TKN, TRIPPL, TRIPP, TRUE, TTA, TTB, TTCL, TTW, UNIQ, VGI, VNG, WHA, WHAUP)

- Size of Block Trade is **1,000** contracts. (BEAUTY, BLAND, SUPER)