

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	8,575.00	6,027.00	2,597.00	2,143.75	1,506.75	649.25
BANK Futures	16,135.00	11,340.60	4,886.60	4,033.75	2,835.15	1,221.65
COMM Futures	23,870.00	16,777.20	7,229.20	5,967.50	4,194.30	1,807.30
ENERG Futures	8,120.00	5,707.20	2,459.20	2,030.00	1,426.80	614.80
FOOD Futures	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
ICT Futures	12,040.00	8,462.40	3,646.40	3,010.00	2,115.60	911.60
50 Baht Gold Futures	105,385.00	74,070.60	31,916.60	26,346.25	18,517.65	7,979.15
10 Baht Gold Futures	21,077.00	14,814.12	6,383.32	5,269.25	3,703.53	1,595.83
Gold-D Spot-Month Futures*	44,975.00	31,611.00	13,621.00	N/A	N/A	N/A
Gold-D Futures	14,245.00	10,012.20	4,314.20	N/A	N/A	N/A
Gold Online Futures	37,590.00	26,420.40	11,384.40	9,397.50	6,605.10	2,846.10
Silver Online Futures	8,820.00	6,199.20	2,671.20	2,205.00	1,549.80	667.80
TGB5 Futures	5,110.00	3,591.60	1,547.60	1,277.50	897.90	386.90
BB3 Futures	1,330.00	934.80	402.80	N/A	N/A	N/A
EUR Futures	840.00	590.40	254.40	210.00	147.60	63.60
JPY Futures	700.00	492.00	212.00	175.00	123.00	53.00
USD Futures	980.00	688.80	296.80	245.00	172.20	74.20
EUR/USD Futures	875.00	615.00	265.00	N/A	N/A	N/A
USD/JPY Futures	1,435.00	1,008.60	434.60	N/A	N/A	N/A
RSS3 Spot-Month Futures	164,850.00	115,866.00	49,926.00	N/A	N/A	N/A
RSS3 Futures	52,150.00	36,654.00	15,794.00	52,150.00	36,654.00	15,794.00
RSS3D Spot-Month Futures	164,850.00	115,866.00	49,926.00	N/A	N/A	N/A
RSS3D Futures	52,150.00	36,654.00	15,794.00	52,150.00	36,654.00	15,794.00
Japanese Rubber Futures	9,625.00	6,765.00	2,915.00	9,625.00	6,765.00	2,915.00

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

\*สำหรับ Gold-D เมื่อสัญญาหมดอายุ ทางบริษัทฯ มีให้บริการส่งมอบสินค้าทองคำจริง (Physical Delivery) และของลงบันทึกเปิดสถานะซื้อ หรือขาย สินค้า Gold-D ในช่วงก่อนวันทำการซื้อขายล่วงหน้า 10 วันทำการ (เนื่องจากในช่วงเวลาดังกล่าวคือ มีการส่งมอบสินค้าทองคำจริง ซึ่งบริษัทฯ มีให้บริการ และบริษัทฯ ขอเรียกเก็บหลักประกันเพิ่มเติมจากหลักประกันปกติสำหรับสัญญา Gold-D ลงค่าในบัญชีซื้อขายในช่วงก่อนวันทำการซื้อขายล่วงหน้า 10 วันทำการ(LTD-10) โดยมี IM = 44975 MM = 31611, FC = 13621 และบังคับปิดสถานะสัญญา Gold-D ในช่วงก่อนวันทำการซื้อขายล่วงหน้า เพื่อลดความเสี่ยงจากการผิดนัดส่งมอบหรือมอบสินค้าทองคำจริง

\*\*เป็นข้อมูล RSS3/RSS3D Futures ที่ไม่ฟรี Spot Month Series สำหรับ RSS3/RSS3DFutures Spot Month Series จะมี IM = 164850 บาท, MM = 115866 บาท, FM = 49926 บาท

การวางหลักประกันของ Single Stock Futures

con.size	Futures	Outright			Spread		
		IM	MM	FC	IM	MM	FC
1,000	AAV Futures	400.00	280.00	120.00	100.00	70.00	30.00
1,000	ADVANC Futures	18,795.00	13,210.20	5,692.20	4,698.75	3,302.55	1,423.05
1,000	AEONTS Futures	12,460.00	8,757.60	3,773.60	3,115.00	2,189.40	943.40
1,000	AMATA Futures	2,870.00	2,017.20	869.20	717.50	504.30	217.30
1,000	AOT Futures	3,290.00	2,312.40	996.40	822.50	578.10	249.10
1,000	AP Futures	735.00	516.60	222.60	183.75	129.15	55.65
1,000	AWC Futures	350.00	246.00	106.00	87.50	61.50	26.50
1,000	BA Futures	2,170.00	1,525.20	657.20	542.50	381.30	164.30
1,000	BAM Futures	735.00	516.60	222.60	183.75	129.15	55.65
1,000	BANPU Futures	700.00	492.00	212.00	175.00	123.00	53.00
1,000	BAY Futures	1,505.00	1,057.80	455.80	376.25	264.45	113.95
1,000	BBL Futures	8,155.00	5,731.80	2,469.80	2,038.75	1,432.95	617.45
1,000	BCH Futures	1,330.00	934.80	402.80	332.50	233.70	100.70
1,000	BCP Futures	4,655.00	3,271.80	1,409.80	1,163.75	817.95	352.45
1,000	BCPG Futures	1,015.00	713.40	307.40	253.75	178.35	76.85
1,000	BDMS Futures	1,645.00	1,156.20	498.20	411.25	289.05	124.55
1,000	BEAUTY Futures	100.00	70.00	30.00	25.00	17.50	7.50
1,000	BEC Futures	455.00	319.80	137.80	113.75	79.95	34.45
1,000	BEM Futures	560.00	393.60	169.60	140.00	98.40	42.40
1,000	BGRIM Futures	2,135.00	1,500.60	646.60	533.75	375.15	161.65
1,000	BH Futures	19,600.00	13,776.00	5,936.00	4,900.00	3,444.00	1,484.00
1,000	BJC Futures	2,205.00	1,549.80	667.80	551.25	387.45	166.95
1,000	BLA Futures	2,135.00	1,500.60	646.60	533.75	375.15	161.65
1,000	BLAND Futures	70.00	49.20	21.20	17.50	12.30	5.30
1,000	BPP Futures	875.00	615.00	265.00	218.75	153.75	66.25
1,000	BSRC Futures	980.00	688.80	296.80	245.00	172.20	74.20
1,000	BTS Futures	735.00	516.60	222.60	183.75	129.15	55.65
1,000	CBG Futures	8,505.00	5,977.80	2,575.80	2,126.25	1,494.45	643.95
1,000	CENTEL Futures	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
1,000	CHG Futures	245.00	172.20	74.20	61.25	43.05	18.55
1,000	CK Futures	1,575.00	1,107.00	477.00	393.75	276.75	119.25
1,000	CKP Futures	315.00	221.40	95.40	78.75	55.35	23.85
1,000	COM7 Futures	2,695.00	1,894.20	816.20	673.75	473.55	204.05
1,000	CPALL Futures	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
1,000	CPF Futures	2,205.00	1,549.80	667.80	551.25	387.45	166.95
1,000	CPN Futures	4,655.00	3,271.80	1,409.80	1,163.75	817.95	352.45
1,000	CRC Futures	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
1,000	DELTA Futures	22,190.00	15,596.40	6,720.40	5,547.50	3,899.10	1,680.10
1,448	EA(X) Futures	1,955.00	1,368.50	586.50	487.50	341.25	146.25
1,000	EA Futures	1,350.00	945.00	405.00	337.50	236.25	101.25
1,000	EASTW Futures	315.00	221.40	95.40	78.75	55.35	23.85
1,000	EGCO Futures	9,555.00	6,715.80	2,893.80	2,388.75	1,678.95	723.45
1,000	EPG Futures	420.00	295.20	127.20	105.00	73.80	31.80
1,000	ERW Futures	455.00	319.80	137.80	113.75	79.95	34.45
1,000	GFPT Futures	910.00	639.60	275.60	227.50	159.90	68.90
1,000	GLOBAL Futures	2,310.00	1,623.60	699.60	577.50	405.90	174.90
1,000	GPSC Futures	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
1,000	GULF Futures	5,565.00	3,911.40	1,685.40	1,391.25	977.85	421.35
1,000	GUNKUL Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	HANA Futures	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
1,000	HMPRO Futures	1,050.00	738.00	318.00	262.50	184.50	79.50
1,000	ICHI Futures	1,400.00	984.00	424.00	350.00	246.00	106.00
1,000	INTUCH Futures	8,505.00	5,977.80	2,575.80	2,126.25	1,494.45	643.95
1,000	IRPC Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	ITD Futures	150.00	105.00	45.00	37.50	26.25	11.25
1,000	IVL Futures	2,975.00	2,091.00	901.00	743.75	522.75	225.25
1,000	JAS Futures	385.00	270.60	116.60	96.25	67.65	29.15
1,000	JMT Futures	3,255.00	2,287.80	985.80	813.75	571.95	246.45
1,000	KBANK Futures	8,925.00	6,273.00	2,703.00	2,231.25	1,568.25	675.75
1,000	KCE Futures	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00

con.size	Futures	Outright			Spread		
		IM	MM	FC	IM	MM	FC
1,000	KEX Futures	400.00	280.00	120.00	100.00	70.00	30.00
1,000	KKP Futures	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
1,000	KTB Futures	1,540.00	1,082.40	466.40	385.00	270.60	116.60
1,000	KTC Futures	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
1,000	LH Futures	455.00	319.80	137.80	113.75	79.95	34.45
1,000	LPN Futures	350.00	245.00	105.00	87.50	61.25	26.25
1,000	M Futures	2,450.00	1,722.00	742.00	612.50	430.50	185.50
1,000	MAJOR Futures	1,260.00	885.60	381.60	315.00	221.40	95.40
1,000	MBK Futures	2,030.00	1,426.80	614.80	507.50	356.70	153.70
1,000	MEGA Futures	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
1,000	MINT Futures	2,135.00	1,500.60	646.60	533.75	375.15	161.65
1,000	MTC Futures	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
1,000	OR Futures	1,155.00	811.80	349.80	288.75	202.95	87.45
1,000	ORI Futures	525.00	369.00	159.00	131.25	92.25	39.75
1,000	OSP Futures	3,115.00	2,189.40	943.40	778.75	547.35	235.85
1,000	PLANB Futures	770.00	541.20	233.20	192.50	135.30	58.30
1,000	PRM Futures	945.00	664.20	286.20	236.25	166.05	71.55
1,000	PSH Futures	1,155.00	811.80	349.80	288.75	202.95	87.45
1,000	PSL Futures	875.00	615.00	265.00	218.75	153.75	66.25
1,000	PTG Futures	805.00	565.80	243.80	201.25	141.45	60.95
1,000	PTT Futures	1,855.00	1,303.80	561.80	463.75	325.95	140.45
1,000	PTTEP Futures	9,660.00	6,789.60	2,925.60	2,415.00	1,697.40	731.40
1,000	PTTGC Futures	3,220.00	2,263.20	975.20	805.00	565.80	243.80
1,000	QH Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	RATCH Futures	2,905.00	2,041.80	879.80	726.25	510.45	219.95
2,000	RS(X) Futures	2,450.00	1,722.00	742.00	612.50	430.50	185.50
1,000	RS Futures	1,225.00	861.00	371.00	306.25	215.25	92.75
1,000	S Futures	105.00	73.80	31.80	26.25	18.45	7.95
1,000	SAMART Futures	875.00	615.00	265.00	218.75	153.75	66.25
1,100	SAWAD(X) Futures	4,466.00	3,138.96	1,352.56	1,116.50	784.74	338.14
1,000	SAWAD Futures	4,060.00	2,853.60	1,229.60	1,015.00	713.40	307.40
1,000	SCB Futures	6,580.00	4,624.80	1,992.80	1,645.00	1,156.20	498.20
1,000	SCC Futures	15,050.00	10,578.00	4,558.00	3,762.50	2,644.50	1,139.50
1,000	SCGP Futures	2,380.00	1,672.80	720.80	595.00	418.20	180.20
1,000	SGP Futures	490.00	344.40	148.40	122.50	86.10	37.10
1,000	SIRI Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	SPALI Futures	1,505.00	1,057.80	455.80	376.25	264.45	113.95
1,000	SPCG Futures	595.00	418.20	180.20	148.75	104.55	45.05
1,000	SPRC Futures	665.00	467.40	201.40	166.25	116.85	50.35
1,000	STA Futures	2,485.00	1,746.60	752.60	621.25	436.65	188.15
1,000	STEC Futures	980.00	688.80	296.80	245.00	172.20	74.20
1,000	STECN Futures	980.00	688.80	296.80	245.00	172.20	74.20
1,000	STGT Futures	1,435.00	1,008.60	434.60	358.75	252.15	108.65
1,000	STPI Futures	350.00	246.00	106.00	87.50	61.50	26.50
1,000	SUPER Futures	100.00	70.00	30.00	25.00	17.50	7.50
1,000	TASCO Futures	2,205.00	1,549.80	667.80	551.25	387.45	166.95
1,000	TCAP Futures	3,290.00	2,312.40	996.40	822.50	578.10	249.10
1,000	THAI Futures	1,650.00	1,155.00	495.00	412.50	288.75	123.75
1,000	THANI Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	THCOM Futures	1,715.00	1,205.40	519.40	428.75	301.35	129.85
1,000	THG Futures	2,940.00	2,066.40	890.40	735.00	516.60	222.60
1,000	TISCO Futures	4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
1,000	TKN Futures	1,050.00	738.00	318.00	262.50	184.50	79.50
1,000	TOA Futures	1,575.00	1,107.00	477.00	393.75	276.75	119.25
1,000	TOP Futures	4,935.00	3,468.60	1,494.60	1,233.75	867.15	373.65
1,000	TIPL Futures	105.00	73.80	31.80	26.25	18.45	7.95
1,000	TIPIP Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	TQM Futures	2,555.00	1,795.80	773.80	638.75	448.95	193.45
1,000	TRUE Futures	1,120.00	787.20	339.20	280.00	196.80	84.80
1,000	TTA Futures	800.00	560.00	240.00	200.00	140.00	60.00
1,000	TTB Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	TTCL Futures	210.00	147.60	63.60	52.50	36.90	15.90
1,000	TTW Futures	455.00	319.80	137.80	113.75	79.95	34.45
1,000	TU Futures	1,400.00	984.00	424.00	350.00	246.00	106.00
1,000	TVO Futures	1,645.00	1,156.20	498.20	411.25	289.05	124.55
1,000	UNIQ Futures	300.00	210.00	90.00	75.00	52.50	22.50
1,000	VGI Futures	700.00	492.00	212.00	175.00	123.00	53.00
1,000	VNG Futures	250.00	175.00	75.00	62.50	43.75	18.75
1,000	WHA Futures	490.00	344.40	148.40	122.50	86.10	37.10
1,000	WHAUP Futures	420.00	295.20	127.20	105.00	73.80	31.80

หมายเหตุ

- IM (Initial Margin) = หลักประกันขั้นต้น

- MM (Maintenance Margin) = หลักประกันรักษาสภาพ

- FC (Force Close Level) = ระดับจุดบังคับปิดสถานะ

หลักประกันของ 1 คู่ Spread (ถ้ามี) 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, EGCO, GPSC, INTUCH, KBANK, KKP, PTTEP, SCB, SCC, TISCO, TOP)

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

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

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