

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	10,395.00	7,306.20	3,148.20	2,598.75	1,826.55	787.05
BANK Futures	20,265.00	14,243.40	6,137.40	5,066.25	3,560.85	1,534.35
COMM Futures	25,970.00	18,253.20	7,865.20	6,492.50	4,563.30	1,966.30
ENERG Futures	10,745.00	7,552.20	3,254.20	2,686.25	1,888.05	813.55
FOOD Futures	6,230.00	4,378.80	1,886.80	1,557.50	1,094.70	471.70
ICT Futures	17,045.00	11,980.20	5,162.20	4,261.25	2,995.05	1,290.55
50 Baht Gold Futures	98,175.00	69,003.00	29,733.00	24,543.75	17,250.75	7,433.25
10 Baht Gold Futures	19,635.00	13,800.60	5,946.60	4,908.75	3,450.15	1,486.65
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	39,760.00	27,945.60	12,041.60	9,940.00	6,986.40	3,010.40
Silver Online Futures	9,310.00	6,543.60	2,819.60	2,327.50	1,635.90	704.90
TGB5 Futures	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
BB3 Futures	2,100.00	1,476.00	636.00	N/A	N/A	N/A
EUR Futures	805.00	565.80	243.80	201.25	141.45	60.95
JPY Futures	735.00	516.60	222.60	183.75	129.15	55.65
USD Futures	910.00	639.60	275.60	227.50	159.90	68.90
EUR/USD Futures	840.00	590.40	254.40	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 เมื่อลูกค้าเข้ามาตลาดฯ ทางบริษัทฯ มีให้บริการส่งมอบสินค้าของค่าจริง (Physical Delivery) และขอสงวนสิทธิ์ในการเปิดสถานะซื้อ หรือขาย สินค้า Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ (เนื่องจากในช่วงเวลาใกล้ตลาดฯ มีการส่งมอบสินค้าของค่าจริง ซึ่งบริษัทฯ มีไดโนบิการ และบริษัทฯ ขอเชิญลูกค้าที่สนใจเพิ่มเข้ามาจากหลักประกันที่เพิ่มเข้ามาจากหลักประกันที่ลูกค้า Gold-D ลงค่าในบัญชีซื้อขายในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ(LTD-10) โดยมี IM = 44975 MM = 31611, FC = 13621 และยังมีบัญชีสถานะสัญญา Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย เพื่อลดความเสี่ยงจากการผิดนัดส่งมอบสินค้าของค่าจริง

**เป็นข้อมูล RSS3/RSS3D Futures ที่ไม่ใช่ 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	450.00	315.00	135.00	112.50	78.75	33.75
1,000	ADVANC Futures	24,605.00	17,293.80	7,451.80	6,151.25	4,323.45	1,862.95
1,000	AEONTS Futures	11,830.00	8,314.80	3,582.80	2,957.50	2,078.70	895.70
1,000	AMATA Futures	2,975.00	2,091.00	901.00	743.75	522.75	225.25
1,000	AOT Futures	6,230.00	4,378.80	1,886.80	1,557.50	1,094.70	471.70
1,000	AP Futures	1,085.00	762.60	328.60	271.25	190.65	82.15
1,000	AWC Futures	350.00	246.00	106.00	87.50	61.50	26.50
1,000	BA Futures	2,870.00	2,017.20	869.20	717.50	504.30	217.30
1,000	BAM Futures	980.00	688.80	296.80	245.00	172.20	74.20
1,000	BANPU Futures	595.00	418.20	180.20	148.75	104.55	45.05
1,000	BAY Futures	1,400.00	984.00	424.00	350.00	246.00	106.00
1,000	BBL Futures	11,130.00	7,822.80	3,370.80	2,782.50	1,955.70	842.70
1,000	BCH Futures	2,030.00	1,426.80	614.80	507.50	356.70	153.70
1,000	BCP Futures	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
1,000	BCPG Futures	1,260.00	885.60	381.60	315.00	221.40	95.40
1,000	BDSM Futures	1,890.00	1,328.40	572.40	472.50	332.10	143.10
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	700.00	492.00	212.00	175.00	123.00	53.00
1,000	BGRIM Futures	1,960.00	1,377.60	593.60	490.00	344.40	148.40
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	2,100.00	1,476.00	636.00	525.00	369.00	159.00
1,000	BLA Futures	2,555.00	1,795.80	773.80	638.75	448.95	193.45
1,000	BLAND Futures	70.00	49.20	21.20	17.50	12.30	5.30
1,000	BPP Futures	980.00	688.80	296.80	245.00	172.20	74.20
1,000	BSRC Futures	945.00	664.20	286.20	236.25	166.05	71.55
1,000	BTS Futures	840.00	590.40	254.40	210.00	147.60	63.60
1,000	CBG Futures	9,065.00	6,371.40	2,745.40	2,266.25	1,592.85	686.35
1,000	CENDEL Futures	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
1,000	CHG Futures	245.00	172.20	74.20	61.25	43.05	18.55
1,000	CK Futures	2,170.00	1,525.20	657.20	542.50	381.30	164.30
1,000	CKP Futures	420.00	295.20	127.20	105.00	73.80	31.80
1,000	COM7 Futures	3,045.00	2,140.20	922.20	761.25	535.05	230.55
1,000	CPALL Futures	7,700.00	5,412.00	2,332.00	1,925.00	1,353.00	583.00
1,000	CPF Futures	2,800.00	1,968.00	848.00	700.00	492.00	212.00
1,000	CPN Futures	6,160.00	4,329.60	1,865.60	1,540.00	1,082.40	466.40
1,000	CRC Futures	4,165.00	2,927.40	1,261.40	1,041.25	731.85	315.35
1,000	DELTA Futures	29,435.00	20,688.60	8,914.60	7,358.75	5,172.15	2,228.65
1,448	EA(X) Futures	1,665.00	1,165.50	499.50	417.50	292.25	125.25
1,000	EA Futures	1,150.00	805.00	345.00	287.50	201.25	86.25
1,000	EASTW Futures	280.00	196.80	84.80	70.00	49.20	21.20
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	455.00	319.80	137.80	113.75	79.95	34.45
1,000	ERW Futures	525.00	369.00	159.00	131.25	92.25	39.75
1,000	GFPT Futures	1,435.00	1,008.60	434.60	358.75	252.15	108.65
1,038	GLOBAL(X) Futures	2,070.25	1,455.09	626.99	518.00	364.08	156.88
1,000	GLOBAL Futures	1,995.00	1,402.20	604.20	498.75	350.55	151.05
1,000	GPSC Futures	4,970.00	3,493.20	1,505.20	1,242.50	873.30	376.30
1,000	GULFI Futures	8,015.00	5,633.40	2,427.40	2,003.75	1,408.35	606.85
1,000	GUNKUL Futures	245.00	172.20	74.20	61.25	43.05	18.55
1,000	HANA Futures	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
1,000	HMPRO Futures	1,120.00	787.20	339.20	280.00	196.80	84.80
1,000	ICHI Futures	1,960.00	1,377.60	593.60	490.00	344.40	148.40
1,071	INTUCH(X) Futures	13,606.25	9,563.25	4,120.75	3,402.00	2,391.12	1,030.32
1,000	INTUCH Futures	12,705.00	8,929.80	3,847.80	3,176.25	2,232.45	961.95
1,000	IRPC Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	ITD Futures	100.00	70.00	30.00	25.00	17.50	7.50
1,000	IVL Futures	2,765.00	1,943.40	837.40	691.25	485.85	209.35
1,000	JAS Futures	315.00	221.40	95.40	78.75	55.35	23.85
1,000	JMT Futures	2,835.00	1,992.60	858.60	708.75	498.15	214.65
1,000	KBANK Futures	10,535.00	7,404.60	3,190.60	2,633.75	1,851.15	797.65
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	450.00	315.00	135.00	112.50	78.75	33.75
1,000	KKP Futures	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
1,000	KTB Futures	1,750.00	1,230.00	530.00	437.50	307.50	132.50
1,000	KTC Futures	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
1,000	LH Futures	560.00	393.60	169.60	140.00	98.40	42.40
1,000	LPN Futures	300.00	210.00	90.00	75.00	52.50	22.50
1,000	M Futures	2,590.00	1,820.40	784.40	647.50	455.10	196.10
1,000	MAJOR Futures	1,435.00	1,008.60	434.60	358.75	252.15	108.65
1,000	MBK Futures	2,240.00	1,574.40	678.40	560.00	393.60	169.60
1,000	MEGA Futures	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
1,000	MINT Futures	2,660.00	1,869.60	805.60	665.00	467.40	201.40
1,000	MTC Futures	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
1,000	OR Futures	1,295.00	910.20	392.20	323.75	227.55	98.05
1,000	ORI Futures	490.00	344.40	148.40	122.50	86.10	37.10
1,000	OSP Futures	2,380.00	1,672.80	720.80	595.00	418.20	180.20
1,000	PLANB Futures	875.00	615.00	265.00	218.75	153.75	66.25
1,000	PRM Futures	875.00	615.00	265.00	218.75	153.75	66.25
1,000	PSH Futures	1,435.00	1,008.60	434.60	358.75	252.15	108.65
1,000	PSL Futures	840.00	590.40	254.40	210.00	147.60	63.60
1,000	PTG Futures	1,050.00	738.00	318.00	262.50	184.50	79.50
1,000	PTT Futures	2,940.00	2,066.40	890.40	735.00	516.60	222.60
1,000	PTTEP Futures	10,990.00	7,724.40	3,328.40	2,747.50	1,931.10	832.10
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	3,290.00	2,312.40	996.40	822.50	578.10	249.10
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	7,122.50	5,006.10	2,157.10	1,781.50	1,252.14	539.54
1,000	SAWAD Futures	6,475.00	4,551.00	1,961.00	1,618.75	1,137.75	490.25
1,000	SCB Futures	7,490.00	5,264.40	2,268.40	1,872.50	1,316.10	567.10
1,000	SCC Futures	26,145.00	18,376.20	7,918.20	6,536.25	4,594.05	1,979.55
1,000	SCGP Futures	2,170.00	1,525.20	657.20	542.50	381.30	164.30
1,000	SGP Futures	490.00	344.40	148.40	122.50	86.10	37.10
1,000	SIRI Futures	245.00	172.20	74.20	61.25	43.05	18.55
1,000	SPALI Futures	2,380.00	1,672.80	720.80	595.00	418.20	180.20
1,000	SPCG Futures	595.00	418.20	180.20	148.75	104.55	45.05
1,000	SPRC Futures	700.00	492.00	212.00	175.00	123.00	53.00
1,000	STA Futures	2,310.00	1,623.60	699.60	577.50	405.90	174.90
1,000	STEC Futures	1,015.00	713.40	307.40	253.75	178.35	76.85
1,000	STECOM Futures	1,015.00	713.40	307.40	253.75	178.35	76.85
1,000	STGT Futures	1,190.00	836.40	360.40	297.50	209.10	90.10
1,000	STPI Futures	420.00	295.20	127.20	105.00	73.80	31.80
1,000	SUPER Futures	100.00	70.00	30.00	25.00	17.50	7.50
1,000	TASCO Futures	2,520.00	1,771.20	763.20	630.00	442.80	190.80
1,000	TCAP Futures	3,220.00	2,263.20	975.20	805.00	565.80	243.80
1,000	THAI Futures	1,650.00	1,155.00	495.00	412.50	288.75	123.75
1,000	THANI Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	THCOM Futures	1,435.00	1,008.60	434.60	358.75	252.15	108.65
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	1,470.00	1,033.20	445.20	367.50	258.30	111.30
1,000	TOP Futures	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
1,000	TPIPL Futures	105.00	73.80	31.80	26.25	18.45	7.95
1,000	TPIPP Futures	245.00	172.20	74.20	61.25	43.05	18.55
1,000	TQM Futures	2,380.00	1,672.80	720.80	595.00	418.20	180.20
1,000	TRUE Futures	1,610.00	1,131.60	487.60	402.50	282.90	121.90
1,000	TTA Futures	720.00	504.00	216.00	180.00	126.00	54.00
1,000	TTB Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	TTCL Futures	245.00	172.20	74.20	61.25	43.05	18.55
1,000	TTW Futures	455.00	319.80	137.80	113.75	79.95	34.45
1,000	TU Futures	1,155.00	811.80	349.80	288.75	202.95	87.45
1,000	TVO Futures	2,380.00	1,672.80	720.80	595.00	418.20	180.20
1,000	UNIQ Futures	400.00	280.00	120.00	100.00	70.00	30.00
1,000	VGI Futures	735.00	516.60	222.60	183.75	129.15	55.65
1,000	VNG Futures	250.00	175.00	75.00	62.50	43.75	18.75
1,000	WHA Futures	770.00	541.20	233.20	192.50	135.30	58.30
1,000	WHAUP Futures	595.00	418.20	180.20	148.75	104.55	45.05

หมายเหตุ

- IM (Initial Margin) = หลักประกันขั้นต่ำ

- MM (Maintenance Margin) = หลักประกันรักษาสภาพ

- FC (Force Close Level) = ระดับถูกบังคับปิดสถานะ

หลักประกันของ 1 ธุรกรรม Spread (ค่ามิ) 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, TPIPL, TPIPP, TRUE, TTA, TTB, TTCL, TTW, UNIQ, VGI, VNG, WHA, WHAUP)

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