

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

Futures	Outright			Spread		
	IM	MM	FC	IM	MM	FC
SET50 Futures	12,320.00	8,659.20	3,731.20	3,080.00	2,164.80	932.80
BANK Futures	24,045.00	16,900.20	7,282.20	6,011.25	4,225.05	1,820.55
COMM Futures	17,710.00	12,447.60	5,363.60	4,427.50	3,111.90	1,340.90
ENERG Futures	12,425.00	8,733.00	3,763.00	3,106.25	2,183.25	940.75
FOOD Futures	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
ICT Futures	12,005.00	8,437.80	3,635.80	3,001.25	2,109.45	908.95
50 Baht Gold Futures	140,350.00	98,646.00	42,506.00	35,087.50	24,661.50	10,626.50
10 Baht Gold Futures	28,070.00	19,729.20	8,501.20	7,017.50	4,932.30	2,125.30
Gold-D Spot-Month Futures*	62,825.00	44,157.00	19,027.00	N/A	N/A	N/A
Gold-D Futures	19,845.00	13,948.20	6,010.20	N/A	N/A	N/A
Gold Online Futures	67,550.00	47,478.00	20,458.00	16,887.50	11,869.50	5,114.50
Silver Online Futures	9,275.00	6,519.00	2,809.00	2,318.75	1,629.75	702.25
TGB5 Futures	6,545.00	4,600.20	1,982.20	1,636.25	1,150.05	495.55
BB3 Futures	4,585.00	3,222.60	1,388.60	N/A	N/A	N/A
EUR Futures	1,155.00	811.80	349.80	288.75	202.95	87.45
JPY Futures	875.00	615.00	265.00	218.75	153.75	66.25
USD Futures	980.00	688.80	296.80	245.00	172.20	74.20
EUR/USD Futures	1,155.00	811.80	349.80	N/A	N/A	N/A
USD/JPY Futures	1,680.00	1,180.80	508.80	N/A	N/A	N/A
RSS3 Spot-Month Futures	145,075.00	101,967.00	43,937.00	N/A	N/A	N/A
RSS3 Futures	45,850.00	32,226.00	13,886.00	45,850.00	32,226.00	13,886.00
RSS3D Spot-Month Futures	145,075.00	101,967.00	43,937.00	N/A	N/A	N/A
RSS3D Futures	45,850.00	32,226.00	13,886.00	45,850.00	32,226.00	13,886.00
Japanese Rubber Futures	10,080.00	7,084.80	3,052.80	10,080.00	7,084.80	3,052.80

หมายเหตุ: กรณีมูลค่ามีฐาน: SET50 Index Options อยู่จะมีการคำนวณหลักประกันแบบ Portfolio โดยหากในบัญชีของ SET50 Index มีแต่ฐาน: Long Options มูลค่าหลักประกันจะเท่ากับ 0 บาท
*สำหรับ Gold-D เมื่อสัญญาหมดอายุ ทางบริษัทฯ มีให้บริการส่งมอบสินค้าด้วยทองคำจริง (Physical Delivery) และขอสงวนสิทธิ์ในการเปิดสถานะซื้อ หรือขาย สินค้า Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ (เนื่องจากในช่วงเวลาใกล้สุดท้าย มีการส่งมอบสินค้าด้วยทองคำจริง ซึ่งบริษัทฯ มีไดโนบริการ และบริษัทฯขอเชิญให้นักลงทุนหลักประกันเพิ่มเติมจากหลักประกันปกติสำหรับสัญญา Gold-D ลงค่าในบัญชีซื้อขายในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ(LTD-10) โดยมี IM = 62825 MM = 44157, FC = 19027 และบังคับเปิดสถานะสัญญา Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย เพื่อลดความเสี่ยงจากการผิดนัดส่งมอบรับมอบสินค้าด้วยทองคำจริง

**เป็นข้อมูล RSS3/RSS3D Futures ที่ไม่ใช่ Spot Month Series สำหรับ RSS3/RSS3DFutures Spot Month Series จะมี IM = 145075 บาท, MM = 101967 บาท, FM = 43937 บาท

การวางหลักประกันของ Single Stock Futures							
con.size	Futures	Outright			Spread		
		IM	MM	FC	IM	MM	FC
1,000	AAV Futures	350.00	245.00	105.00	87.50	61.25	26.25
1,000	ADVANC Futures	21,595.00	15,178.20	6,540.20	5,398.75	3,794.55	1,635.05
1,000	AEONTS Futures	12,075.00	8,487.00	3,657.00	3,018.75	2,121.75	914.25
1,000	AMATA Futures	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
1,000	AOT Futures	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
1,000	AP Futures	840.00	590.40	254.40	210.00	147.60	63.60
1,000	AWC Futures	315.00	221.40	95.40	78.75	55.35	23.85
1,000	BA Futures	2,275.00	1,599.00	689.00	568.75	399.75	172.25
1,000	BAM Futures	770.00	541.20	233.20	192.50	135.30	58.30
1,000	BANPU Futures	595.00	418.20	180.20	148.75	104.55	45.05
1,000	BAY Futures	1,330.00	934.80	402.80	332.50	233.70	100.70
1,000	BBL Futures	10,920.00	7,675.20	3,307.20	2,730.00	1,918.80	826.80
1,000	BCH Futures	1,960.00	1,377.60	593.60	490.00	344.40	148.40
1,000	BCP Futures	4,655.00	3,271.80	1,409.80	1,163.75	817.95	352.45
1,000	BCPG Futures	1,050.00	738.00	318.00	262.50	184.50	79.50
1,000	BOMS Futures	1,750.00	1,230.00	530.00	437.50	307.50	132.50
1,000	BEAUTY Futures	150.00	105.00	45.00	37.50	26.25	11.25
1,000	BEC Futures	385.00	270.60	116.60	96.25	67.65	29.15
1,000	BEM Futures	700.00	492.00	212.00	175.00	123.00	53.00
1,000	BGRIM Futures	1,715.00	1,205.40	519.40	428.75	301.35	129.85
1,000	BH Futures	18,795.00	13,210.20	5,692.20	4,698.75	3,302.55	1,423.05
1,000	BJC Futures	2,520.00	1,771.20	763.20	630.00	442.80	190.80
1,000	BLA Futures	2,135.00	1,500.60	646.60	533.75	375.15	161.65
1,000	BLAND Futures	105.00	73.80	31.80	26.25	18.45	7.95
1,000	BPP Futures	805.00	565.80	243.80	201.25	141.45	60.95
1,000	BSRC Futures	805.00	565.80	243.80	201.25	141.45	60.95
1,000	BTS Futures	665.00	467.40	201.40	166.25	116.85	50.35
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	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
1,000	CHG Futures	315.00	221.40	95.40	78.75	55.35	23.85
1,000	CK Futures	2,065.00	1,451.40	625.40	516.25	362.85	156.35
1,000	CKP Futures	455.00	319.80	137.80	113.75	79.95	34.45
1,000	COM7 Futures	2,555.00	1,795.80	773.80	638.75	448.95	193.45
1,000	CPALL Futures	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
1,000	CPF Futures	2,730.00	1,918.80	826.80	682.50	479.70	206.70
1,000	CPN Futures	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
1,000	CRC Futures	3,045.00	2,140.20	922.20	761.25	535.05	230.55
1,000	DELTA Futures	24,955.00	17,539.80	7,557.80	6,238.75	4,384.95	1,889.45
1,448	EA(X) Futures	1,737.50	1,216.25	521.25	435.00	304.50	130.50
1,000	EA Futures	1,200.00	840.00	360.00	300.00	210.00	90.00
1,000	EASTW Futures	210.00	147.60	63.60	52.50	36.90	15.90
1,000	EGCO Futures	8,365.00	5,879.40	2,533.40	2,091.25	1,469.85	633.35
1,000	EPG Futures	455.00	319.80	137.80	113.75	79.95	34.45
1,000	ERW Futures	385.00	270.60	116.60	96.25	67.65	29.15
1,000	GFPT Futures	1,120.00	787.20	339.20	280.00	196.80	84.80
1,038	GLOBAL(X) Futures	1,053.50	740.46	319.06	264.25	185.73	80.03
1,000	GLOBAL Futures	1,015.00	713.40	307.40	253.75	178.35	76.85
1,000	GPSC Futures	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
1,030	GULFI(X) Futures	7,101.50	4,991.34	2,150.74	-	-	-
1,000	GULF Futures	7,560.00	5,313.60	2,289.60	1,890.00	1,328.40	572.40
1,000	GUNKUL Futures	315.00	221.40	95.40	78.75	55.35	23.85
1,000	HANA Futures	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
1,000	HMPRO Futures	910.00	639.60	275.60	227.50	159.90	68.90
1,000	ICHI Futures	1,365.00	959.40	413.40	341.25	239.85	103.35
1,814	INTUCH(Y) Futures	12,951.75	9,103.23	3,922.53	-	-	-
1,000	IRPC Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	ITD Futures	200.00	140.00	60.00	50.00	35.00	15.00
1,000	IVL Futures	2,520.00	1,771.20	763.20	630.00	442.80	190.80
1,000	JAS Futures	350.00	246.00	106.00	87.50	61.50	26.50
1,000	JMT Futures	2,380.00	1,672.80	720.80	595.00	418.20	180.20
1,015	KBANK(X) Futures	13,427.75	9,437.79	4,066.69	3,356.50	2,359.14	1,016.54
1,000	KBANK Futures	13,230.00	9,298.80	4,006.80	3,307.50	2,324.70	1,001.70

con.size	Futures	Outright			Spread		
		IM	MM	FC	IM	MM	FC
1,000	KCE Futures	2,870.00	2,017.20	869.20	717.50	504.30	217.30
1,000	KEX Futures	650.00	455.00	195.00	162.50	113.75	48.75
1,000	KKP Futures	6,230.00	4,378.80	1,886.80	1,557.50	1,094.70	471.70
1,000	KTB Futures	2,450.00	1,722.00	742.00	612.50	430.50	185.50
1,000	KTC Futures	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
1,000	LH Futures	455.00	319.80	137.80	113.75	79.95	34.45
1,000	LPN Futures	250.00	175.00	75.00	62.50	43.75	18.75
1,000	M Futures	2,100.00	1,476.00	636.00	525.00	369.00	159.00
1,000	MAJOR Futures	980.00	688.80	296.80	245.00	172.20	74.20
1,000	MBK Futures	1,750.00	1,230.00	530.00	437.50	307.50	132.50
1,000	MEGA Futures	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
1,000	MINT Futures	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
1,000	MTC Futures	5,460.00	3,837.60	1,653.60	1,365.00	959.40	413.40
1,000	OR Futures	1,645.00	1,156.20	498.20	411.25	289.05	124.55
1,000	ORI Futures	420.00	295.20	127.20	105.00	73.80	31.80
1,000	OSP Futures	2,625.00	1,845.00	795.00	656.25	461.25	198.75
1,000	PLANB Futures	1,015.00	713.40	307.40	253.75	178.35	76.85
1,000	PRM Futures	1,085.00	762.60	328.60	271.25	190.65	82.15
1,000	PSH Futures	805.00	565.80	243.80	201.25	141.45	60.95
1,000	PSL Futures	945.00	664.20	286.20	236.25	166.05	71.55
1,000	PTG Futures	875.00	615.00	265.00	218.75	153.75	66.25
1,000	PTT Futures	2,625.00	1,845.00	795.00	656.25	461.25	198.75
1,000	PTTEP Futures	12,600.00	8,856.00	3,816.00	3,150.00	2,214.00	954.00
1,000	PTTGC Futures	3,535.00	2,484.60	1,070.60	883.75	621.15	267.65
1,000	QH Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	RATCH Futures	2,555.00	1,795.80	773.80	638.75	448.95	193.45
2,000	RS(X) Futures	350.00	246.00	106.00	87.50	61.50	26.50
1,000	RS Futures	175.00	123.00	53.00	43.75	30.75	13.25
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	4,658.50	3,274.26	1,410.86	1,165.50	819.18	352.98
1,000	SAWAD Futures	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
1,000	SCB Futures	7,700.00	5,412.00	2,332.00	1,925.00	1,353.00	583.00
1,000	SCC Futures	24,745.00	17,392.20	7,494.20	6,186.25	4,348.05	1,873.55
1,000	SCGP Futures	2,870.00	2,017.20	869.20	717.50	504.30	217.30
1,000	SGP Futures	455.00	319.80	137.80	113.75	79.95	34.45
1,000	SIRI Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	SPALI Futures	1,960.00	1,377.60	593.60	490.00	344.40	148.40
1,000	SPCG Futures	770.00	541.20	233.20	192.50	135.30	58.30
1,000	SPRC Futures	945.00	664.20	286.20	236.25	166.05	71.55
1,000	STA Futures	1,890.00	1,328.40	572.40	472.50	332.10	143.10
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	1,120.00	787.20	339.20	280.00	196.80	84.80
1,000	STPI Futures	490.00	344.40	148.40	122.50	86.10	37.10
1,000	SUPER Futures	100.00	70.00	30.00	25.00	17.50	7.50
1,000	TASCO Futures	1,295.00	910.20	392.20	323.75	227.55	98.05
1,000	TCAP Futures	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
1,000	THAI Futures	1,650.00	1,155.00	495.00	412.50	288.75	123.75
1,000	THANI Futures	245.00	172.20	74.20	61.25	43.05	18.55
1,000	THCOM Futures	1,855.00	1,303.80	561.80	463.75	325.95	140.45
1,000	THG Futures	1,855.00	1,303.80	561.80	463.75	325.95	140.45
1,000	TISCO Futures	8,400.00	5,904.00	2,544.00	2,100.00	1,476.00	636.00
1,000	TKN Futures	1,120.00	787.20	339.20	280.00	196.80	84.80
1,000	TOA Futures	1,610.00	1,131.60	487.60	402.50	282.90	121.90
1,000	TOP Futures	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
1,000	TIPL Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	TIPLP Futures	210.00	147.60	63.60	52.50	36.90	15.90
1,000	TQM Futures	2,415.00	1,697.40	731.40	603.75	424.35	182.85
1,000	TRUE Futures	1,225.00	861.00	371.00	306.25	215.25	92.75
1,000	TTA Futures	680.00	476.00	204.00	170.00	119.00	51.00
1,000	TTB Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	TTCL Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	TTW Futures	420.00	295.20	127.20	105.00	73.80	31.80
1,000	TU Futures	980.00	688.80	296.80	245.00	172.20	74.20
1,000	TVO Futures	2,065.00	1,451.40	625.40	516.25	362.85	156.35
1,000	UNIQ Futures	350.00	245.00	105.00	87.50	61.25	26.25
1,000	VGI Futures	490.00	344.40	148.40	122.50	86.10	37.10
1,000	VNG Futures	250.00	175.00	75.00	62.50	43.75	18.75
1,000	WHA Futures	665.00	467.40	201.40	166.25	116.85	50.35
1,000	WHAUP Futures	560.00	393.60	169.60	140.00	98.40	42.40

หมายเหตุ

- IM (Initial Margin) = หลักประกันขั้นต้น
 - MM (Maintenance Margin) = หลักประกันรักษาสภาพ
 - FC (Force Close Level) = ระดับถ่วงบังคับปิดสถานะ
- 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, GULFI, 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, STEC, 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, TIPLP, TRUE, TTA, TTB, TTCL, TTW, UNIQ, VGI, VNG, WHA, WHAUP)

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