

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	10,255.00	7,207.80	3,105.80	2,563.75	1,801.95	776.45
BANK Futures	19,985.00	14,046.60	6,052.60	4,996.25	3,511.65	1,513.15
COMM Futures	16,730.00	11,758.80	5,066.80	4,182.50	2,939.70	1,266.70
ENERG Futures	9,835.00	6,912.60	2,978.60	2,458.75	1,728.15	744.65
FOOD Futures	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
ICT Futures	11,865.00	8,339.40	3,593.40	2,966.25	2,084.85	898.35
50 Baht Gold Futures	252,000.00	177,120.00	76,320.00	63,000.00	44,280.00	19,080.00
10 Baht Gold Futures	50,400.00	35,424.00	15,264.00	12,600.00	8,856.00	3,816.00
Gold-D Spot-Month Futures*	102,900.00	72,324.00	31,164.00	N/A	N/A	N/A
Gold-D Futures	32,550.00	22,878.00	9,858.00	N/A	N/A	N/A
Gold Online Futures	103,775.00	72,939.00	31,429.00	25,943.75	18,234.75	7,857.25
Silver Online Futures	37,450.00	26,322.00	11,342.00	9,362.50	6,580.50	2,835.50
TGB5 Futures	6,300.00	4,428.00	1,908.00	1,575.00	1,107.00	477.00
EUR Futures	840.00	590.40	254.40	210.00	147.60	63.60
JPY Futures	630.00	442.80	190.80	157.50	110.70	47.70
USD Futures	770.00	541.20	233.20	192.50	135.30	58.30
EUR/USD Futures	945.00	664.20	286.20	N/A	N/A	N/A
USD/JPY Futures	1,505.00	1,057.80	455.80	N/A	N/A	N/A
RSS3 Spot-Month Futures	118,650.00	83,394.00	35,934.00	N/A	N/A	N/A
RSS3 Futures	37,520.00	26,371.20	11,363.20	37,520.00	26,371.20	11,363.20
RSS3D Spot-Month Futures	118,650.00	83,394.00	35,934.00	N/A	N/A	N/A
RSS3D Futures	37,520.00	26,371.20	11,363.20	37,520.00	26,371.20	11,363.20
Japanese Rubber Futures	7,665.00	5,387.40	2,321.40	7,665.00	5,387.40	2,321.40

หมายเหตุ: กรณีลูกค้ามีฐานะ SET50 Index Options จะมีการคำนวณหลักประกันแบบ Portfolio โดยหากในกลุ่มของ SET50 Index มีแต่ฐานะ Long Options มูลค่าหลักประกันจะเท่ากับ 0 บาท

*สำหรับ Gold-D เมื่อสัญญาหมดอายุ ทางบริษัทฯ มีโครงการส่งมอบสินค้าด้วยทองคำจริง (Physical Delivery) และขอสงวนสิทธิ์ในการเปิดสถานะซื้อ หรือขาย สินค้า Gold-D ในช่วงก่อนวันทำการซื้อขายล่วงหน้า 10 วันทำการ (เนื่องจากในช่วงเวลาดังกล่าวอาจมีการส่งมอบสินค้าด้วยทองคำจริง) ซึ่งบริษัทฯ มีค่าใช้จ่าย และบริษัทฯ ขอเชิญเป็นหลักทรัพย์เพิ่มเติมจากหลักทรัพย์ประกันปกติสำหรับสัญญา Gold-D มูลค่าในบัญชีซื้อขายในช่วงก่อนวันทำการซื้อขายล่วงหน้า 10 วันทำการ(LTD-10) โดยมี IM = 102900 MM = 72324, FC = 31164 และบังคับด้วยสัญญา Gold-D ในช่วงก่อนวันทำการซื้อขายล่วงหน้า เพื่อลดความเสี่ยงจากการผิดสัญญาของสินค้าด้วยทองคำจริง

**เป็นข้อมูล RSS3/RSS3D Futures ที่ไม่ใช่ Spot Month Series สำหรับ RSS3/RSS3DFutures Spot Month Series จะมี IM = 118650 บาท, MM = 83394 บาท, FM = 35934 บาท

การวางหลักประกันของ Single Stock Futures

con.size	Futures	Outright			Spread		
		IM	MM	FC	IM	MM	FC
1,000	AAV Futures	250.00	175.00	75.00	62.50	43.75	18.75
1,000	ADVANC Futures	20,685.00	14,538.60	6,264.60	5,171.25	3,634.65	1,566.15
1,000	AEONTS Futures	10,185.00	7,158.60	3,084.60	2,546.25	1,789.65	771.15
1,000	AMATA Futures	2,415.00	1,697.40	731.40	603.75	424.35	182.85
1,000	AOT Futures	7,000.00	4,920.00	2,120.00	1,750.00	1,230.00	530.00
1,000	AP Futures	980.00	688.80	296.80	245.00	172.20	74.20
1,000	AWC Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	BA Futures	1,995.00	1,402.20	604.20	498.75	350.55	151.05
1,000	BAM Futures	910.00	639.60	275.60	227.50	159.90	68.90
1,000	BANPU Futures	560.00	393.60	169.60	140.00	98.40	42.40
1,000	BAY Futures	1,330.00	934.80	402.80	332.50	233.70	100.70
1,000	BBL Futures	8,645.00	6,076.20	2,618.20	2,161.25	1,519.05	654.55
1,000	BCH Futures	1,260.00	885.60	381.60	315.00	221.40	95.40
1,000	BCP Futures	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
1,000	BCPG Futures	1,050.00	738.00	318.00	262.50	184.50	79.50
1,000	BDMS Futures	1,435.00	1,008.60	434.60	358.75	252.15	108.65
1,000	BEAUTY Futures	200.00	140.00	60.00	50.00	35.00	15.00
1,000	BEC Futures	315.00	221.40	95.40	78.75	55.35	23.85
1,000	BEM Futures	560.00	393.60	169.60	140.00	98.40	42.40
1,000	BGRIM Futures	2,310.00	1,623.60	699.60	577.50	405.90	174.90
1,000	BH Futures	17,150.00	12,054.00	5,194.00	4,287.50	3,013.50	1,298.50
1,000	BJC Futures	1,645.00	1,156.20	498.20	411.25	289.05	124.55
1,000	BLA Futures	2,275.00	1,599.00	689.00	568.75	399.75	172.25
1,000	BLAND Futures	70.00	49.20	21.20	17.50	12.30	5.30
1,000	BPP Futures	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
154	BSRC(X) Futures	910.00	639.60	275.60	-	-	-
1,000	BTS Futures	315.00	221.40	95.40	78.75	55.35	23.85
1,000	CBG Futures	5,285.00	3,714.60	1,600.60	1,321.25	928.65	400.15
1,000	CENTEL Futures	5,040.00	3,542.40	1,526.40	1,260.00	885.60	381.60
1,000	CHG Futures	210.00	147.60	63.60	52.50	36.90	15.90
1,000	CK Futures	1,645.00	1,156.20	498.20	411.25	289.05	124.55
1,000	CKP Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	COM7 Futures	2,485.00	1,746.60	752.60	621.25	436.65	188.15
1,000	CPALL Futures	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
1,000	CPF Futures	2,065.00	1,451.40	625.40	516.25	362.85	156.35
1,000	CPN Futures	5,355.00	3,763.80	1,621.80	1,338.75	940.95	405.45
1,036	CRC(X) Futures	2,756.25	1,937.25	834.75	689.50	484.62	208.82
1,000	CRC Futures	2,660.00	1,869.60	805.60	665.00	467.40	201.40
1,000	DELTA Futures	49,500.00	34,650.00	14,850.00	12,375.00	8,662.50	3,712.50
1,000	EA Futures	950.00	665.00	285.00	237.50	166.25	71.25
1,000	EASTW Futures	315.00	221.40	95.40	78.75	55.35	23.85
1,000	EGCO Futures	9,765.00	6,863.40	2,957.40	2,441.25	1,715.85	739.35
1,000	EPG Futures	420.00	295.20	127.20	105.00	73.80	31.80
1,000	ERW Futures	385.00	270.60	116.60	96.25	67.65	29.15
1,000	GFPT Futures	1,085.00	762.60	328.60	271.25	190.65	82.15
1,000	GLOBAL Futures	1,190.00	836.40	360.40	297.50	209.10	90.10
1,000	GPSC Futures	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
1,000	GULF Futures	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
1,000	GUNKUL Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	HANA Futures	2,625.00	1,845.00	795.00	656.25	461.25	198.75
1,000	HMPRO Futures	805.00	565.80	243.80	201.25	141.45	60.95
1,000	ICHI Futures	1,365.00	959.40	413.40	341.25	239.85	103.35
1,000	IRPC Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	ITD Futures	150.00	105.00	45.00	37.50	26.25	11.25
1,000	IVL Futures	1,925.00	1,353.00	583.00	481.25	338.25	145.75
1,000	JAS Futures	245.00	172.20	74.20	61.25	43.05	18.55
1,000	JMT Futures	1,715.00	1,205.40	519.40	428.75	301.35	129.85
1,015	KBANK(X) Futures	11,581.50	8,140.14	3,507.54	2,894.50	2,034.42	876.62
1,000	KBANK Futures	11,410.00	8,019.60	3,455.60	2,852.50	2,004.90	863.90
1,000	KCE Futures	3,220.00	2,263.20	975.20	805.00	565.80	243.80
1,000	KKP Futures	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80

con.size	Futures	Outright			Spread		
		IM	MM	FC	IM	MM	FC
1,000	KTB Futures	2,135.00	1,500.60	646.60	533.75	375.15	161.65
1,000	KTC Futures	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
1,000	LH Futures	385.00	270.60	116.60	96.25	67.65	29.15
1,000	LPN Futures	200.00	140.00	60.00	50.00	35.00	15.00
1,000	M Futures	3,150.00	2,214.00	954.00	787.50	553.50	238.50
1,000	MAJOR Futures	805.00	565.80	243.80	201.25	141.45	60.95
1,000	MBK Futures	1,750.00	1,230.00	530.00	437.50	307.50	132.50
1,000	MEGA Futures	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
1,000	MINT Futures	2,520.00	1,771.20	763.20	630.00	442.80	190.80
1,000	MTC Futures	4,165.00	2,927.40	1,261.40	1,041.25	731.85	315.35
1,000	OR Futures	1,540.00	1,082.40	466.40	385.00	270.60	116.60
1,000	ORI Futures	350.00	246.00	106.00	87.50	61.50	26.50
1,000	OSP Futures	2,170.00	1,525.20	657.20	542.50	381.30	164.30
1,000	PLANB Futures	700.00	492.00	212.00	175.00	123.00	53.00
1,000	PRM Futures	805.00	565.80	243.80	201.25	141.45	60.95
1,000	PSH Futures	490.00	344.40	148.40	122.50	86.10	37.10
1,000	PSL Futures	805.00	565.80	243.80	201.25	141.45	60.95
1,000	PTG Futures	875.00	615.00	265.00	218.75	153.75	66.25
1,000	PTT Futures	1,960.00	1,377.60	593.60	490.00	344.40	148.40
1,000	PTTEP Futures	9,695.00	6,814.20	2,936.20	2,423.75	1,703.55	734.05
1,000	PTTGC Futures	3,185.00	2,238.60	964.60	796.25	559.65	241.15
1,000	QH Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	RATCH Futures	2,520.00	1,771.20	763.20	630.00	442.80	190.80
1,000	RS Futures	105.00	73.80	31.80	26.25	18.45	7.95
1,000	S Futures	70.00	49.20	21.20	17.50	12.30	5.30
1,000	SAMART Futures	525.00	369.00	159.00	131.25	92.25	39.75
1,100	SAWAD(X) Futures	5,159.00	3,626.04	1,562.44	1,289.75	906.51	390.61
1,000	SAWAD Futures	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
1,000	SCB Futures	6,825.00	4,797.00	2,067.00	1,706.25	1,199.25	516.75
1,000	SCC Futures	21,945.00	15,424.20	6,646.20	5,486.25	3,856.05	1,661.55
1,000	SCGP Futures	2,485.00	1,746.60	752.60	621.25	436.65	188.15
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	2,030.00	1,426.80	614.80	507.50	356.70	153.70
1,000	SPCG Futures	1,120.00	787.20	339.20	280.00	196.80	84.80
1,000	SPRC Futures	805.00	565.80	243.80	201.25	141.45	60.95
1,000	STA Futures	1,505.00	1,057.80	455.80	376.25	264.45	113.95
1,000	STECON Futures	1,120.00	787.20	339.20	280.00	196.80	84.80
1,000	STGT Futures	1,190.00	836.40	360.40	297.50	209.10	90.10
1,000	STPI Futures	665.00	467.40	201.40	166.25	116.85	50.35
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	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
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	1,400.00	984.00	424.00	350.00	246.00	106.00
1,124	THG(X) Futures	1,849.75	1,300.11	560.21	462.00	324.72	139.92
1,000	THG Futures	1,645.00	1,156.20	498.20	411.25	289.05	124.55
1,000	TISCO Futures	5,845.00	4,108.20	1,770.20	1,461.25	1,027.05	442.55
1,000	TKN Futures	595.00	418.20	180.20	148.75	104.55	45.05
1,000	TOA Futures	1,820.00	1,279.20	551.20	455.00	319.80	137.80
1,000	TOP Futures	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
1,000	TPIPL Futures	105.00	73.80	31.80	26.25	18.45	7.95
1,000	TPIPP Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	TQM Futures	1,540.00	1,082.40	466.40	385.00	270.60	116.60
1,000	TRUE Futures	1,190.00	836.40	360.40	297.50	209.10	90.10
1,000	TTA Futures	520.00	364.00	156.00	130.00	91.00	39.00
1,000	TTB Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	TTCL Futures	105.00	73.80	31.80	26.25	18.45	7.95
1,000	TTW Futures	315.00	221.40	95.40	78.75	55.35	23.85
1,000	TU Futures	1,295.00	910.20	392.20	323.75	227.55	98.05
1,000	TVO Futures	1,575.00	1,107.00	477.00	393.75	276.75	119.25
1,000	UNIQ Futures	600.00	420.00	180.00	150.00	105.00	45.00
1,000	VGI Futures	210.00	147.60	63.60	52.50	36.90	15.90
1,000	VNG Futures	200.00	140.00	60.00	50.00	35.00	15.00
1,000	WHA Futures	490.00	344.40	148.40	122.50	86.10	37.10
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) = ระดับตุ้มบังคับปิดสถานะ

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, BBL, BH, CBG, CPALL, CPN, DELTA, EGCO, KBANK, KKP, PTTEP, SCB, SCC, TISCO)

- Size of Block Trade is **100** contracts. (AMATA, AOT, BA, BAY, BCH, BCP, BDMS, BGRIM, BJC, BLA, CENTEL, CK, COM7, CPF, CRC, GFPT, GPSC, GULF, HANA, ICHI, IVL, JMT, KCE, KTB, KTC, M, MAJOR, MBK, MEGA, MINT, MTC, OR, OSP, PTT, PTTGC, RATCH, SAWAD, SCGP, SPALI, STA, TASCO, TCAP, THCOM, THG, TOA, TOP, TQM, TRUE, TU, TVO)

- Size of Block Trade is **500** contracts. (AAV, AP, AWC, BAM, BANPU, BCPG, BEC, BEM, BPP, BSRC, BTS, CHG, CKP, EA, EASTW, EPG, ERW, GLOBAL, GUNKUL, HMPRO, IRPC, JAS, LH, LPN, ORI, PLANB, PRM, PSH, PSL, PTG, QH, SAMART, SGP, SIRI, SPCG, SPRC, STECON, STGT, STPI, THAI, THANI, TKN, TPIPL, TPIPP, TTA, TTB, TTCL, TTW, UNIQ, VGI, VNG, WHA, WHAUP)

- Size of Block Trade is **1,000** contracts. ((4)BEAUTY, BLAND, ITD, RS, S, SUPER)