

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

Futures	Outright			Spread		
	IM	MM	FC	IM	MM	FC
SET50 Futures	13,790.00	9,692.40	4,176.40	3,447.50	2,423.10	1,044.10
BANK Futures	22,855.00	16,063.80	6,921.80	5,713.75	4,015.95	1,730.45
COMM Futures	17,290.00	12,152.40	5,236.40	4,322.50	3,038.10	1,309.10
ENERG Futures	11,725.00	8,241.00	3,551.00	2,931.25	2,060.25	887.75
FOOD Futures	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
ICT Futures	13,895.00	9,766.20	4,208.20	3,473.75	2,441.55	1,052.05
50 Baht Gold Futures	366,625.00	257,685.00	111,035.00	91,656.25	64,421.25	27,758.75
10 Baht Gold Futures	73,325.00	51,537.00	22,207.00	18,331.25	12,884.25	5,551.75
Gold-D Spot-Month Futures*	164,675.00	115,743.00	49,873.00	N/A	N/A	N/A
Gold-D Futures	52,080.00	36,604.80	15,772.80	N/A	N/A	N/A
Gold Online Futures	164,850.00	115,866.00	49,926.00	41,212.50	28,966.50	12,481.50
Silver Online Futures	60,970.00	42,853.20	18,465.20	15,242.50	10,713.30	4,616.30
TGB5 Futures	6,685.00	4,698.60	2,024.60	1,671.25	1,174.65	506.15
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	700.00	492.00	212.00	175.00	123.00	53.00
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	112,875.00	79,335.00	34,185.00	N/A	N/A	N/A
RSS3 Futures	35,700.00	25,092.00	10,812.00	35,700.00	25,092.00	10,812.00
RSS3D Spot-Month Futures	112,875.00	79,335.00	34,185.00	N/A	N/A	N/A
RSS3D Futures	35,700.00	25,092.00	10,812.00	35,700.00	25,092.00	10,812.00
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 จะได้รับการคำนวณหลักประกันแบบ Portfolio โดยหากในกลุ่มของ SET50 Index มีสถานะ Long Options มูลค่าหลักประกันจะเท่ากับ 0 บาท
*สำหรับ Gold-D เมื่อสัญญาหมดอายุ ทางบริษัทฯ มีให้บริการส่งมอบสินค้าด้วยทองคำจริง (Physical Delivery) และขอสงวนสิทธิ์ในการเปิดสถานะซื้อ หรือขาย สินค้า Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ (เนื่องจากในช่วงเวลาดังกล่าวจะมีการส่งมอบสินค้าด้วยทองคำจริง ซึ่งบริษัทฯ มีได้ไม่ทำการ และบริษัทฯขอเรียกเก็บหลักประกันเพิ่มเติมจากหลักประกันปกติสำหรับสัญญา Gold-D คงค้างในบัญชีซื้อขายในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ(LTD-10) โดย IM = 164675 MM = 115743, FC = 49873 และยังคงมีเปิดสถานะสัญญา Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย เพื่อลดความเสี่ยงจากการผิดนัดส่งมอบวันมอบสินค้าด้วยทองคำจริง

**เป็นข้อมูล RSS3/RSS3D Futures ที่ไม่ Spot Month Series สำหรับ RSS3/RSS3DFutures Spot Month Series จะมี IM = 112875 บาท, MM = 79335 บาท, FM = 34185 บาท

การวางแผนประกันของ Single Stock Futures						
con.size	Futures	Outright			Spread	
		IM	MM	FC	IM	FC
1,000	AAV Futures	300.00	210.00	90.00	75.00	22.50
1,049	ADVANC(X) Futures	25,002.25	17,573.01	7,572.11	6,251.00	1,893.16
1,000	ADVANC Futures	23,835.00	16,752.60	7,218.60	5,958.75	1,804.65
1,000	AEONTS Futures	9,660.00	6,789.60	2,925.60	2,415.00	731.40
1,000	AMATA Futures	2,660.00	1,869.60	805.60	665.00	201.40
1,000	AOT Futures	7,385.00	5,190.60	2,236.60	1,846.25	559.15
1,000	AP Futures	1,050.00	738.00	318.00	262.50	79.50
1,000	AWC Futures	350.00	246.00	106.00	87.50	26.50
1,000	BA Futures	2,170.00	1,525.20	657.20	542.50	164.30
1,000	BAM Futures	875.00	615.00	265.00	218.75	66.25
1,000	BANPU Futures	630.00	442.80	190.80	157.50	47.70
1,000	BAY Futures	1,540.00	1,082.40	466.40	385.00	116.60
1,000	BBL Futures	10,430.00	7,330.80	3,158.80	2,607.50	789.70
1,000	BCH Futures	1,260.00	885.60	381.60	315.00	95.40
1,000	BCP Futures	4,130.00	2,902.80	1,250.80	1,032.50	312.70
1,000	BCPG Futures	1,715.00	1,205.40	519.40	428.75	129.85
1,013	BDMS(X) Futures	1,610.00	1,131.60	487.60	402.50	121.90
1,000	BDMS Futures	1,589.00	1,116.84	481.24	397.25	120.31
1,000	BEAUTY Futures	150.00	105.00	45.00	37.50	11.25
1,000	BEC Futures	315.00	221.40	95.40	78.75	23.85
1,000	BEM Futures	560.00	393.60	169.60	140.00	42.40
1,000	BGRIM Futures	2,310.00	1,623.60	699.60	577.50	174.90
1,035	BH(X) Futures	19,355.00	13,603.80	5,861.80	4,837.00	1,464.92
1,000	BH Futures	18,697.00	13,141.32	5,662.52	4,674.25	1,415.63
1,000	BJC Futures	1,715.00	1,205.40	519.40	428.75	129.85
1,000	BLA Futures	2,380.00	1,672.80	720.80	595.00	180.20
1,000	BLAND Futures	70.00	49.20	21.20	17.50	5.30
1,000	BPP Futures	2,660.00	1,869.60	805.60	665.00	201.40
154	BSRC(X) Futures	987.00	693.72	298.92	-	-
1,000	BTS Futures	350.00	246.00	106.00	87.50	26.50
1,000	CBG Futures	5,670.00	3,985.20	1,717.20	1,417.50	429.30
1,000	CENTEL Futures	5,880.00	4,132.80	1,780.80	1,470.00	445.20
1,000	CHG Futures	210.00	147.60	63.60	52.50	15.90
1,000	CK Futures	2,100.00	1,476.00	636.00	525.00	159.00
1,000	CKP Futures	315.00	221.40	95.40	78.75	23.85
1,000	COM7 Futures	2,940.00	2,066.40	890.40	735.00	222.60
1,000	CPALL Futures	4,200.00	2,952.00	1,272.00	1,050.00	318.00
1,000	CPF Futures	2,065.00	1,451.40	625.40	516.25	156.35
1,000	CPN Futures	5,985.00	4,206.60	1,812.60	1,496.25	453.15
1,036	CRC(X) Futures	3,010.00	2,115.60	911.60	752.50	227.90
1,000	CRC Futures	2,905.00	2,041.80	879.80	726.25	219.95
1,000	DELTA Futures	60,750.00	42,525.00	18,225.00	15,187.50	4,556.25
1,000	EA Futures	950.00	665.00	285.00	237.50	71.25
1,000	EASTW Futures	420.00	295.20	127.20	105.00	31.80
1,000	EGCO Futures	9,765.00	6,863.40	2,957.40	2,441.25	739.35
1,000	EPG Futures	525.00	369.00	159.00	131.25	39.75
1,000	ERW Futures	455.00	319.80	137.80	113.75	34.45
1,000	GFPT Futures	1,015.00	713.40	307.40	253.75	76.85
1,037	GLOBAL(X) Futures	1,487.50	1,045.50	450.50	372.75	112.89
1,000	GLOBAL Futures	1,435.00	1,008.60	434.60	358.75	108.65
1,000	GPSC Futures	5,530.00	3,886.80	1,674.80	1,382.50	418.70
1,037	GULF(X) Futures	5,661.25	3,979.05	1,714.55	1,415.75	428.77
1,000	GULF Futures	5,460.00	3,837.60	1,653.60	1,365.00	413.40
1,000	GUNKUL Futures	315.00	221.40	95.40	78.75	23.85
1,000	HANA Futures	2,800.00	1,968.00	848.00	700.00	212.00
1,000	HMPRO Futures	875.00	615.00	265.00	218.75	66.25
1,000	ICHI Futures	1,435.00	1,008.60	434.60	358.75	108.65
1,000	IRPC Futures	210.00	147.60	63.60	52.50	15.90
1,000	ITD Futures	100.00	70.00	30.00	25.00	7.50
1,000	IVL Futures	2,730.00	1,918.80	826.80	682.50	206.70
1,000	JAS Futures	245.00	172.20	74.20	61.25	18.55
1,000	JMT Futures	1,750.00	1,230.00	530.00	437.50	132.50
1,015	KBANK(X) Futures	11,581.50	8,140.14	3,507.54	2,894.50	876.62

con.size	Futures	Outright			Spread		
		IM	MM	FC	IM	MM	FC
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	2,800.00	1,968.00	848.00	700.00	492.00	212.00
1,000	KKP Futures	5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
1,000	KTB Futures	2,380.00	1,672.80	720.80	595.00	418.20	180.20
1,000	KTC Futures	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
1,000	LH Futures	420.00	295.20	127.20	105.00	73.80	31.80
1,000	LPN Futures	200.00	140.00	60.00	50.00	35.00	15.00
1,000	M Futures	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
1,000	MAJOR Futures	910.00	639.60	275.60	227.50	159.90	68.90
1,000	MBK Futures	1,750.00	1,230.00	530.00	437.50	307.50	132.50
1,000	MEGA Futures	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
1,000	MINT Futures	2,730.00	1,918.80	826.80	682.50	479.70	206.70
1,000	MTC Futures	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
1,000	OR Futures	1,610.00	1,131.60	487.60	402.50	282.90	121.90
1,000	ORI Futures	385.00	270.60	116.60	96.25	67.65	29.15
1,000	OSP Futures	2,380.00	1,672.80	720.80	595.00	418.20	180.20
1,000	PLANB Futures	735.00	516.60	222.60	183.75	129.15	55.65
1,000	PRM Futures	910.00	639.60	275.60	227.50	159.90	68.90
1,000	PSH Futures	490.00	344.40	148.40	122.50	86.10	37.10
1,000	PSL Futures	875.00	615.00	265.00	218.75	153.75	66.25
1,000	PTG Futures	1,155.00	811.80	349.80	288.75	202.95	87.45
1,006	PTT(X) Futures	2,135.00	1,500.60	646.60	533.75	375.15	161.65
1,000	PTT Futures	2,122.75	1,491.99	642.89	530.25	372.69	160.59
1,000	PTTEP Futures	11,655.00	8,191.80	3,529.80	2,913.75	2,047.95	882.45
1,000	PTTGC Futures	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
1,000	QH Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	RATCH Futures	2,695.00	1,894.20	816.20	673.75	473.55	204.05
1,000	RS Futures	70.00	49.20	21.20	17.50	12.30	5.30
1,000	S Futures	70.00	49.20	21.20	17.50	12.30	5.30
1,000	SAMART Futures	665.00	467.40	201.40	166.25	116.85	50.35
1,100	SAWAD(X) Futures	5,313.00	3,734.28	1,609.08	1,328.25	933.57	402.27
1,000	SAWAD Futures	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
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	25,305.00	17,785.80	7,663.80	6,326.25	4,446.45	1,915.95
1,000	SCGP Futures	3,045.00	2,140.20	922.20	761.25	535.05	230.55
1,000	SGP Futures	525.00	369.00	159.00	131.25	92.25	39.75
1,000	SIRI Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	SPALI Futures	2,170.00	1,525.20	657.20	542.50	381.30	164.30
1,000	SPCG Futures	1,190.00	836.40	360.40	297.50	209.10	90.10
1,000	SPRC Futures	1,015.00	713.40	307.40	253.75	178.35	76.85
1,000	STA Futures	1,715.00	1,205.40	519.40	428.75	301.35	129.85
1,000	STECON Futures	2,030.00	1,426.80	614.80	507.50	356.70	153.70
1,000	STGT Futures	1,190.00	836.40	360.40	297.50	209.10	90.10
1,000	STPI Futures	735.00	516.60	222.60	183.75	129.15	55.65
1,000	SUPER Futures	100.00	70.00	30.00	25.00	17.50	7.50
1,000	TASCO Futures	1,400.00	984.00	424.00	350.00	246.00	106.00
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	1,785.00	1,254.60	540.60	446.25	313.65	135.15
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	6,160.00	4,329.60	1,865.60	1,540.00	1,082.40	466.40
1,000	TKN Futures	595.00	418.20	180.20	148.75	104.55	45.05
1,000	TOA Futures	2,030.00	1,426.80	614.80	507.50	356.70	153.70
1,000	TOP Futures	6,615.00	4,649.40	2,003.40	1,653.75	1,162.35	500.85
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	1,645.00	1,156.20	498.20	411.25	289.05	124.55
1,000	TRUE Futures	1,540.00	1,082.40	466.40	385.00	270.60	116.60
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	70.00	49.20	21.20	17.50	12.30	5.30
1,000	TTW Futures	315.00	221.40	95.40	78.75	55.35	23.85
1,000	TU Futures	1,155.00	811.80	349.80	288.75	202.95	87.45
1,000	TVO Futures	1,750.00	1,230.00	530.00	437.50	307.50	132.50
1,000	UNIQ Futures	650.00	455.00	195.00	162.50	113.75	48.75
1,000	VGI Futures	245.00	172.20	74.20	61.25	43.05	18.55
1,000	VNG Futures	300.00	210.00	90.00	75.00	52.50	22.50
1,000	WHA Futures	595.00	418.20	180.20	148.75	104.55	45.05
1,000	WHAUP Futures	665.00	467.40	201.40	166.25	116.85	50.35

หมายเหตุ

- IM (Initial Margin) = หลักประกันขั้นต้น

- MM (Maintenance Margin) = หลักประกันรักษาสภาพ

- FC (Force Close Level) = ระดับถูกบังคับปิดสถานะ

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)