

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	14,350.00	10,086.00	4,346.00	3,587.50	2,521.50	1,086.50
BANK Futures	24,815.00	17,441.40	7,515.40	6,203.75	4,360.35	1,878.85
COMM Futures	15,960.00	11,217.60	4,833.60	3,990.00	2,804.40	1,208.40
ENERG Futures	11,515.00	8,093.40	3,487.40	2,878.75	2,023.35	871.85
FOOD Futures	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
ICT Futures	15,540.00	10,922.40	4,706.40	3,885.00	2,730.60	1,176.60
50 Baht Gold Futures	420,000.00	295,200.00	127,200.00	105,000.00	73,800.00	31,800.00
10 Baht Gold Futures	84,000.00	59,040.00	25,440.00	21,000.00	14,760.00	6,360.00
Gold-D Spot-Month Futures*	172,550.00	121,278.00	52,258.00	N/A	N/A	N/A
Gold-D Futures	54,565.00	38,351.40	16,525.40	N/A	N/A	N/A
Gold Online Futures	180,250.00	126,690.00	54,590.00	45,062.50	31,672.50	13,647.50
Silver Online Futures	60,970.00	42,853.20	18,465.20	15,242.50	10,713.30	4,616.30
TGB5 Futures	10,675.00	7,503.00	3,233.00	2,668.75	1,875.75	808.25
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	910.00	639.60	275.60	227.50	159.90	68.90
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	120,750.00	84,870.00	36,570.00	N/A	N/A	N/A
RSS3 Futures	38,185.00	26,838.60	11,564.60	38,185.00	26,838.60	11,564.60
RSS3D Spot-Month Futures	120,750.00	84,870.00	36,570.00	N/A	N/A	N/A
RSS3D Futures	38,185.00	26,838.60	11,564.60	38,185.00	26,838.60	11,564.60
Japanese Rubber Futures	7,980.00	5,608.80	2,416.80	7,980.00	5,608.80	2,416.80

หมายเหตุ: กรณีลูกค้ามีฐานะ SET50 Index Options อาจจะมีการคำนวณหลักประกันแบบ Portfolio โดยหากในกลยุทธ์ของ SET50 Index มีแต่สถานะ Long Options มูลค่าหลักประกันจะเท่ากับ 0 บาท

*สำหรับ Gold-D เมื่อสัญญาหมดอายุ ทางบริษัทฯ มีให้บริการส่งมอบสินค้าด้วยทองคำจริง (Physical Delivery) และขอสงวนสิทธิ์ในการเปิดสถานะซื้อ หรือขาย สัญญา Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ เนื่องจากในช่วงเวลาดังกล่าวต้องมีการส่งมอบสินค้าด้วยทองคำจริง ซึ่งบริษัทฯ มีค่าใช้จ่าย และบริษัทอาจขอเรียกเงินหลักประกันเพิ่มเติมจากหลักประกันที่ลูกค้าท่านสัญญา Gold-D ลงคงไม่มีบัญชีซื้อขายในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ(LTD-10) โดยมี IM = 172550 MM = 121278, FC = 52258 และไม่มีผลสถานะสัญญา Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย เพื่อลดความเสี่ยงจากการผิดสัญญาโดยส่งมอบสินค้าด้วยทองคำจริง

**เป็นบัญชี RSS3/RSS3D Futures ที่ไม่ใช่ Spot Month Series สำหรับ RSS3/RSS3D Futures Spot Month Series จะมี IM = 120750 บาท, MM = 84870 บาท, FM = 36570 บาท

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
1,049	ADVANC(X) Futures	26,691.00	18,759.96	8,083.56	6,672.75	4,689.99	2,020.89
1,000	ADVANC Futures	25,445.00	17,884.20	7,706.20	6,361.25	4,471.05	1,926.55
1,000	AEONTS Futures	8,820.00	6,199.20	2,671.20	2,205.00	1,549.80	667.80
1,000	AMATA Futures	2,835.00	1,992.60	858.60	708.75	498.15	214.65
1,000	AOT Futures	6,685.00	4,698.60	2,024.60	1,671.25	1,174.65	506.15
1,000	AP Futures	945.00	664.20	286.20	236.25	166.05	71.55
1,000	AWC Futures	315.00	221.40	95.40	78.75	55.35	23.85
1,000	BA Futures	1,995.00	1,402.20	604.20	498.75	350.55	151.05
1,000	BAM Futures	770.00	541.20	233.20	192.50	135.30	58.30
1,000	BANPU Futures	770.00	541.20	233.20	192.50	135.30	58.30
1,000	BAY Futures	1,855.00	1,303.80	561.80	463.75	325.95	140.45
1,000	BBL Futures	10,430.00	7,330.80	3,158.80	2,607.50	1,832.70	789.70
1,000	BCH Futures	1,155.00	811.80	349.80	288.75	202.95	87.45
1,000	BCP Futures	4,725.00	3,321.00	1,431.00	1,181.25	830.25	357.75
1,000	BCPG Futures	1,470.00	1,033.20	445.20	367.50	258.30	111.30
1,013	BDMS(X) Futures	1,559.25	1,095.93	472.23	390.25	274.29	118.19
1,000	BDMS Futures	1,540.00	1,082.40	466.40	385.00	270.60	116.60
1,000	BEAUTY Futures	150.00	105.00	45.00	37.50	26.25	11.25
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	2,065.00	1,451.40	625.40	516.25	362.85	156.35
1,035	BH(X) Futures	22,967.00	16,142.52	6,955.72	5,741.75	4,035.63	1,738.93
1,000	BH Futures	22,190.00	15,596.40	6,720.40	5,547.50	3,899.10	1,680.10
1,000	BJC Futures	1,715.00	1,205.40	519.40	428.75	301.35	129.85
1,000	BLA Futures	2,170.00	1,525.20	657.20	542.50	381.30	164.30
1,000	BLAND Futures	70.00	49.20	21.20	17.50	12.30	5.30
1,000	BPP Futures	2,660.00	1,869.60	805.60	665.00	467.40	201.40
154	BSRC(X) Futures	1,057.00	742.92	320.12	-	-	-
1,000	BTS Futures	420.00	295.20	127.20	105.00	73.80	31.80
1,000	CBG Futures	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
1,000	CENDEL Futures	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
1,000	CHG Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	CK Futures	2,275.00	1,599.00	689.00	568.75	399.75	172.25
1,000	CKP Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	COM7 Futures	3,080.00	2,164.80	932.80	770.00	541.20	233.20
1,000	CPALL Futures	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
1,000	CPF Futures	1,890.00	1,328.40	572.40	472.50	332.10	143.10
1,000	CPN Futures	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
1,036	CRC(X) Futures	2,682.75	1,885.59	812.49	670.25	471.09	202.99
1,000	CRC Futures	2,590.00	1,820.40	784.40	647.50	455.10	196.10
1,000	DELTA Futures	70,200.00	49,140.00	21,060.00	17,550.00	12,285.00	5,265.00
1,000	EA Futures	800.00	560.00	240.00	200.00	140.00	60.00
1,000	EASTW Futures	560.00	393.60	169.60	140.00	98.40	42.40
1,000	EGCO Futures	10,360.00	7,281.60	3,137.60	2,590.00	1,820.40	784.40
1,000	EPG Futures	490.00	344.40	148.40	122.50	86.10	37.10
1,000	ERW Futures	420.00	295.20	127.20	105.00	73.80	31.80
1,000	GFPT Futures	945.00	664.20	286.20	236.25	166.05	71.55
1,037	GLOBAL(X) Futures	1,307.25	918.81	395.91	327.25	230.01	99.11
1,000	GLOBAL Futures	1,260.00	885.60	381.60	315.00	221.40	95.40
1,000	GPSC Futures	5,285.00	3,714.60	1,600.60	1,321.25	928.65	400.15
1,037	GULF(X) Futures	6,279.00	4,413.24	1,901.64	1,569.75	1,103.31	475.41
1,000	GULF Futures	6,055.00	4,255.80	1,833.80	1,513.75	1,063.95	458.45
1,000	GUNKUL Futures	350.00	246.00	106.00	87.50	61.50	26.50
1,000	HANA Futures	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
1,000	HMPRO Futures	770.00	541.20	233.20	192.50	135.30	58.30
1,000	ICHI Futures	1,680.00	1,180.80	508.80	420.00	295.20	127.20
1,000	IRPC Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	ITD Futures	100.00	70.00	30.00	25.00	17.50	7.50
1,000	IVL Futures	3,535.00	2,484.60	1,070.60	883.75	621.15	267.65
1,000	JAS Futures	210.00	147.60	63.60	52.50	36.90	15.90

con.size	Futures	Outright			Spread		
		IM	MM	FC	IM	MM	FC
1,000	JMT Futures	1,680.00	1,180.80	508.80	420.00	295.20	127.20
1,000	KBANK Futures	12,355.00	8,683.80	3,741.80	3,088.75	2,170.95	935.45
1,000	KCE Futures	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
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	2,590.00	1,820.40	784.40	647.50	455.10	196.10
1,000	KTC Futures	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
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	3,185.00	2,238.60	964.60	796.25	559.65	241.15
1,000	MAJOR Futures	910.00	639.60	275.60	227.50	159.90	68.90
1,000	MBK Futures	1,610.00	1,131.60	487.60	402.50	282.90	121.90
1,000	MEGA Futures	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
1,000	MINT Futures	2,905.00	2,041.80	879.80	726.25	510.45	219.95
1,000	MTC Futures	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
1,000	OR Futures	1,750.00	1,230.00	530.00	437.50	307.50	132.50
1,000	ORI Futures	350.00	246.00	106.00	87.50	61.50	26.50
1,000	OSP Futures	1,890.00	1,328.40	572.40	472.50	332.10	143.10
1,000	PLANB Futures	700.00	492.00	212.00	175.00	123.00	53.00
1,000	PRM Futures	910.00	639.60	275.60	227.50	159.90	68.90
1,000	PSH Futures	455.00	319.80	137.80	113.75	79.95	34.45
1,000	PSL Futures	945.00	664.20	286.20	236.25	166.05	71.55
1,000	PTG Futures	1,365.00	959.40	413.40	341.25	239.85	103.35
1,006	PTT(X) Futures	2,147.25	1,509.21	650.31	537.25	377.61	162.71
1,000	PTT Futures	2,135.00	1,500.60	646.60	533.75	375.15	161.65
1,000	PTTEP Futures	13,790.00	9,692.40	4,176.40	3,447.50	2,423.10	1,044.10
1,000	PTTGC Futures	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
1,000	QH Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	RATCH Futures	2,450.00	1,722.00	742.00	612.50	430.50	185.50
1,000	RS Futures	70.00	49.20	21.20	17.50	12.30	5.30
1,000	S Futures	105.00	73.80	31.80	26.25	18.45	7.95
1,000	SAMART Futures	700.00	492.00	212.00	175.00	123.00	53.00
1,000	SAWAD Futures	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
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	24,430.00	17,170.80	7,398.80	6,107.50	4,292.70	1,849.70
1,000	SCGP Futures	2,730.00	1,918.80	826.80	682.50	479.70	206.70
1,000	SGP Futures	560.00	393.60	169.60	140.00	98.40	42.40
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	1,050.00	738.00	318.00	262.50	184.50	79.50
1,000	SPRC Futures	1,575.00	1,107.00	477.00	393.75	276.75	119.25
1,000	STA Futures	2,450.00	1,722.00	742.00	612.50	430.50	185.50
1,000	STECON Futures	2,485.00	1,746.60	752.60	621.25	436.65	188.15
1,000	STGT Futures	1,575.00	1,107.00	477.00	393.75	276.75	119.25
1,000	STPI Futures	1,155.00	811.80	349.80	288.75	202.95	87.45
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	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
1,000	THAI Futures	1,650.00	1,155.00	495.00	412.50	288.75	123.75
1,000	THANI Futures	210.00	147.60	63.60	52.50	36.90	15.90
1,000	THCOM Futures	2,415.00	1,697.40	731.40	603.75	424.35	182.85
1,124	THG(X) Futures	1,652.00	1,161.12	500.32	413.00	290.28	125.08
1,000	THG Futures	1,470.00	1,033.20	445.20	367.50	258.30	111.30
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	525.00	369.00	159.00	131.25	92.25	39.75
1,000	TOA Futures	1,785.00	1,254.60	540.60	446.25	313.65	135.15
1,000	TOP Futures	6,405.00	4,501.80	1,939.80	1,601.25	1,125.45	484.95
1,000	TPIPL Futures	105.00	73.80	31.80	26.25	18.45	7.95
1,000	TPIPP Futures	210.00	147.60	63.60	52.50	36.90	15.90
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	600.00	420.00	180.00	150.00	105.00	45.00
1,000	TTB Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	TTCL Futures	70.00	49.20	21.20	17.50	12.30	5.30
1,000	TTW Futures	350.00	246.00	106.00	87.50	61.50	26.50
1,000	TU Futures	1,085.00	762.60	328.60	271.25	190.65	82.15
1,000	TVO Futures	2,380.00	1,672.80	720.80	595.00	418.20	180.20
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	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	595.00	418.20	180.20	148.75	104.55	45.05

หมายเหตุ

- IM (Initial Margin) = หลักประกันขั้นต้น

- MM (Maintenance Margin) = หลักประกันรักษาสภาพ

- FC (Force Close Level) = ระดับถ่วงบังคับมีสถานะ

หลักประกันของ 1 ชุด Spread (ค่ามี) 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, ICH, 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, EP, 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, TT, TTCL, TTW, UNIQ, VGI, VNG, WHA, WHAUP)

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