

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	13,125.00	9,225.00	3,975.00	3,281.25	2,306.25	993.75
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	4,865.00	3,419.40	1,473.40	1,216.25	854.85	368.35
ICT Futures	14,385.00	10,110.60	4,356.60	3,596.25	2,527.65	1,089.15
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	152,355.00	107,083.80	46,141.80	38,088.75	26,770.95	11,535.45
Silver Online Futures	58,065.00	40,811.40	17,585.40	14,516.25	10,202.85	4,396.35
TGB5 Futures	12,250.00	8,610.00	3,710.00	3,062.50	2,152.50	927.50
EUR Futures	840.00	590.40	254.40	210.00	147.60	63.60
JPY Futures	595.00	418.20	180.20	148.75	104.55	45.05
USD Futures	840.00	590.40	254.40	210.00	147.60	63.60
EUR/USD Futures	875.00	615.00	265.00	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	8,295.00	5,830.20	2,512.20	8,295.00	5,830.20	2,512.20

หมายเหตุ: กรณีลูกค้ามีฐานะ SET50 Index Options จะมีการคำนวณหลักประกันแบบ Portfolio โดยหากในกรณีที่ SET50 Index มีสถานะ Long Options มูลค่าหลักประกันจะเท่ากับ 0 บาท
 *สำหรับ Gold-D เมื่อสัญญาหมดอายุ ทางบริษัทฯ มีให้บริการส่งมอบสินค้าด้วยทองคำจริง (Physical Delivery) และขอสงวนสิทธิ์ในการปิดสถานะซื้อ หรือขาย สินค้า Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ เนื่องจากในช่วงเวลาดังกล่าวต้องมีการส่งมอบสินค้าด้วยทองคำจริง ซึ่งบริษัทฯ มีให้บริการ และบริษัทฯ ขอเชิญลูกค้าที่ถือหลักประกันที่เพิ่มเข้ามาจากหลักประกันปกติสำหรับสัญญา Gold-D คงค้างในบัญชีซื้อขายในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ(LTD-10) โดยมี IM = 164675 MM = 115743, FC = 49873 และยังคงมีสถานะสัญญา Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย เพื่อลดความเสี่ยงจากผิดนัดส่งมอบ/รับมอบสินค้าด้วยทองคำจริง

**เป็นข้อมูล RSS3/RSS3D Futures พื้นใช่ Spot Month Series สำหรับ RSS3/RSS3DFutures Spot Month Series จะมี IM = 120750 บาท, MM = 84870 บาท, FM = 36570 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
1,049	ADVANC(X) Futures	25,222.75	17,727.99	7,638.89	6,305.25	4,431.69	1,909.59
1,000	ADVANC Futures	24,045.00	16,900.20	7,282.20	6,011.25	4,225.05	1,820.55
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	7,070.00	4,969.20	2,141.20	1,767.50	1,242.30	535.30
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	700.00	492.00	212.00	175.00	123.00	53.00
1,000	BAY Futures	2,065.00	1,451.40	625.40	516.25	362.85	156.35
1,000	BBL Futures	9,695.00	6,814.20	2,936.20	2,423.75	1,703.55	734.05
1,000	BCH Futures	1,120.00	787.20	339.20	280.00	196.80	84.80
1,000	BCP Futures	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
1,000	BCPG Futures	1,470.00	1,033.20	445.20	367.50	258.30	111.30
1,013	BDMS(X) Futures	1,489.25	1,046.73	451.03	372.75	261.99	112.89
1,000	BDMS Futures	1,470.00	1,033.20	445.20	367.50	258.30	111.30
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	2,345.00	1,648.20	710.20	586.25	412.05	177.55
154	BSRC(X) Futures	959.00	674.04	290.44	-	-	-
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	CENTEL Futures	5,040.00	3,542.40	1,526.40	1,260.00	885.60	381.60
1,000	CHG Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	CK Futures	2,380.00	1,672.80	720.80	595.00	418.20	180.20
1,000	CKP Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	COM7 Futures	2,870.00	2,017.20	869.20	717.50	504.30	217.30
1,000	CPALL Futures	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
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
1,068	CRC(Y) Futures	2,728.25	1,917.57	826.27	682.50	479.70	206.70
1,030	CRC(X) Futures	2,632.00	1,849.92	797.12	658.00	462.48	199.28
1,000	CRC Futures	2,555.00	1,795.80	773.80	638.75	448.95	193.45
1,000	DELTA Futures	76,750.00	53,725.00	23,025.00	19,187.50	13,431.25	5,756.25
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	9,870.00	6,937.20	2,989.20	2,467.50	1,734.30	747.30
1,000	EPG Futures	455.00	319.80	137.80	113.75	79.95	34.45
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	5,075.00	3,567.00	1,537.00	1,268.75	891.75	384.25
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	385.00	270.60	116.60	96.25	67.65	29.15
1,000	HANA Futures	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
1,000	HMPRO Futures	735.00	516.60	222.60	183.75	129.15	55.65
1,000	ICHI Futures	1,610.00	1,131.60	487.60	402.50	282.90	121.90
1,000	IRPC Futures	350.00	246.00	106.00	87.50	61.50	26.50
1,000	ITD Futures	150.00	105.00	45.00	37.50	26.25	11.25
1,000	IVL Futures	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
1,000	JAS Futures	210.00	147.60	63.60	52.50	36.90	15.90
1,000	JMT Futures	1,680.00	1,180.80	508.80	420.00	295.20	127.20

con.size	Futures	Outright			Spread		
		IM	MM	FC	IM	MM	FC
1,011	KBANK(X) Futures	12,173.00	8,555.88	3,686.68	3,043.25	2,138.97	921.67
1,000	KBANK Futures	12,040.00	8,462.40	3,646.40	3,010.00	2,115.60	911.60
1,000	KCE Futures	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
1,000	KKP Futures	5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
1,017	KTB(X) Futures	2,598.75	1,826.55	787.05	649.25	456.33	196.63
1,000	KTB Futures	2,555.00	1,795.80	773.80	638.75	448.95	193.45
1,000	KTC Futures	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
1,000	LH Futures	350.00	246.00	106.00	87.50	61.50	26.50
1,000	LPN Futures	150.00	105.00	45.00	37.50	26.25	11.25
1,000	M Futures	3,010.00	2,115.60	911.60	752.50	528.90	227.90
1,000	MAJOR Futures	875.00	615.00	265.00	218.75	153.75	66.25
1,000	MBK Futures	1,505.00	1,057.80	455.80	376.25	264.45	113.95
1,000	MEGA Futures	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
1,000	MINT Futures	2,695.00	1,894.20	816.20	673.75	473.55	204.05
1,000	MTC Futures	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
1,000	OR Futures	1,750.00	1,230.00	530.00	437.50	307.50	132.50
1,000	ORI Futures	315.00	221.40	95.40	78.75	55.35	23.85
1,000	OSP Futures	1,890.00	1,328.40	572.40	472.50	332.10	143.10
1,000	PLANB Futures	735.00	516.60	222.60	183.75	129.15	55.65
1,000	PRM Futures	980.00	688.80	296.80	245.00	172.20	74.20
1,000	PSH Futures	420.00	295.20	127.20	105.00	73.80	31.80
1,000	PSL Futures	875.00	615.00	265.00	218.75	153.75	66.25
1,000	PTG Futures	1,365.00	959.40	413.40	341.25	239.85	103.35
1,006	PTT(X) Futures	2,219.00	1,559.64	672.04	554.75	389.91	168.01
1,000	PTT Futures	2,205.00	1,549.80	667.80	551.25	387.45	166.95
1,000	PTTEP Futures	14,350.00	10,086.00	4,346.00	3,587.50	2,521.50	1,086.50
1,000	PTTGC Futures	5,530.00	3,886.80	1,674.80	1,382.50	971.70	418.70
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	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	630.00	442.80	190.80	157.50	110.70	47.70
1,000	SAWAD Futures	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
1,000	SCB Futures	6,790.00	4,772.40	2,056.40	1,697.50	1,193.10	514.10
1,000	SCC Futures	33,250.00	23,370.00	10,070.00	8,312.50	5,842.50	2,517.50
1,000	SCGP Futures	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
1,000	SGP Futures	630.00	442.80	190.80	157.50	110.70	47.70
1,000	SIRI Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	SPALI Futures	1,855.00	1,303.80	561.80	463.75	325.95	140.45
1,000	SPCG Futures	1,015.00	713.40	307.40	253.75	178.35	76.85
1,000	SPRC Futures	1,575.00	1,107.00	477.00	393.75	276.75	119.25
1,000	STA Futures	2,590.00	1,820.40	784.40	647.50	455.10	196.10
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	1,435.00	1,008.60	434.60	358.75	252.15	108.65
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	8,785.00	6,174.60	2,660.60	2,196.25	1,543.65	665.15
1,000	TKN Futures	525.00	369.00	159.00	131.25	92.25	39.75
1,000	TOA Futures	1,645.00	1,156.20	498.20	411.25	289.05	124.55
1,000	TOP Futures	6,160.00	4,329.60	1,865.60	1,540.00	1,082.40	466.40
1,000	TIPL Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	TIPIP Futures	210.00	147.60	63.60	52.50	36.90	15.90
1,000	TQM Futures	1,750.00	1,230.00	530.00	437.50	307.50	132.50
1,000	TRUE Futures	1,540.00	1,082.40	466.40	385.00	270.60	116.60
1,000	TTA Futures	560.00	392.00	168.00	140.00	98.00	42.00
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	315.00	221.40	95.40	78.75	55.35	23.85
1,000	TU Futures	1,120.00	787.20	339.20	280.00	196.80	84.80
1,000	TVO Futures	2,380.00	1,672.80	720.80	595.00	418.20	180.20
1,000	UNIQ Futures	550.00	385.00	165.00	137.50	96.25	41.25
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	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) = 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, TIPL, TIPIP, TTA, TTB, TTCL, TTW, UNIQ, VGI, VNG, WHA, WHAUP)

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