

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	22,400.00	15,744.00	6,784.00	5,600.00	3,936.00	1,696.00
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	13,755.00	9,667.80	4,165.80	3,438.75	2,416.95	1,041.45
50 Baht Gold Futures	341,250.00	239,850.00	103,350.00	85,312.50	59,962.50	25,837.50
10 Baht Gold Futures	68,250.00	47,970.00	20,670.00	17,062.50	11,992.50	5,167.50
Gold-D Spot-Month Futures*	149,450.00	105,042.00	45,262.00	N/A	N/A	N/A
Gold-D Futures	47,250.00	33,210.00	14,310.00	N/A	N/A	N/A
Gold Online Futures	137,550.00	96,678.00	41,658.00	34,387.50	24,169.50	10,414.50
Mini Gold Online Futures	13,755.00	9,667.80	4,165.80	3,438.75	2,416.95	1,041.45
Silver Online Futures	49,140.00	34,538.40	14,882.40	12,285.00	8,634.60	3,720.60
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	840.00	590.40	254.40	N/A	N/A	N/A
USD/JPY Futures	1,435.00	1,008.60	434.60	N/A	N/A	N/A
RSS3 Spot-Month Futures	137,900.00	96,924.00	41,764.00	N/A	N/A	N/A
RSS3 Futures	43,610.00	30,651.60	13,207.60	43,610.00	30,651.60	13,207.60
RSS3D Spot-Month Futures	137,900.00	96,924.00	41,764.00	137,900.00	96,924.00	41,764.00
RSS3D Futures	43,610.00	30,651.60	13,207.60	43,610.00	30,651.60	13,207.60
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 อยู่จะมีการคำนวณหลักประกันแบบ Portfolio โดยหากในมูลค่าของ SET50 Index มีสถานะ Long Options มูลค่าหลักประกันจะเท่ากับ 0 บาท
 *สำหรับ Gold-D เมื่อสัญญาหมดอายุ หากบริษัทฯ มีได้รับการส่งมอบสินค้าด้วยทองคำจริง (Physical Delivery) และขอส่งมอบสินทรัพย์ในรูปเงินสด (Cash) หรือขายสินค้า Gold-D ในช่วงก่อนวันทำการซื้อขายล่วงหน้า 10 วันทำการ เนื่องจากในช่วงเวลาดังกล่าวจะมีการส่งมอบสินค้าด้วยทองคำจริง ซึ่งบริษัทฯ ไม่ได้นำมาทำการ และบริษัทฯขอเรียกเก็บหลักประกันเพิ่มเติมจากหลักประกันปกติสำหรับสัญญา Gold-D ลงคงไม่บัญชีซื้อขายในช่วงก่อนวันทำการซื้อขายล่วงหน้า 10 วันทำการ(LTD-10) โดยมี IM = 149450 MM = 105042, FC = 45262 และบริษัทฯมีสถานะสัญญา Gold-D ในช่วงก่อนวันทำการซื้อขายล่วงหน้า เพื่อลดความเสี่ยงจากการผิดนัดของมอบสินค้าด้วยทองคำจริง

**เป็นข้อมูล RSS3/RSS3D Futures ที่ไม่ใช่ Spot Month Series สำหรับ RSS3/RSS3D Futures Spot Month Series จะมี IM = 137900 บาท, MM = 96924 บาท, FM = 41764 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	24,085.25	16,928.49	7,294.39	6,021.75	4,232.43	1,823.73
1,000	ADVANC Futures	22,960.00	16,137.60	6,953.60	5,740.00	4,034.40	1,738.40
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	3,255.00	2,287.80	985.80	813.75	571.95	246.45
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	875.00	615.00	265.00	218.75	153.75	66.25
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	735.00	516.60	222.60	183.75	129.15	55.65
1,000	BANPU Futures	665.00	467.40	201.40	166.25	116.85	50.35
1,000	BAY Futures	3,080.00	2,164.80	932.80	770.00	541.20	233.20
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	1,085.00	762.60	328.60	271.25	190.65	82.15
1,000	BCP Futures	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
1,000	BCPG Futures	1,365.00	959.40	413.40	341.25	239.85	103.35
1,013	BDMS(X) Futures	1,417.50	996.30	429.30	355.25	249.69	107.59
1,000	BDMS Futures	1,400.00	984.00	424.00	350.00	246.00	106.00
1,000	BEAUTY Futures	150.00	105.00	45.00	37.50	26.25	11.25
1,000	BEC Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	BEM Futures	525.00	369.00	159.00	131.25	92.25	39.75
1,000	BGRIM Futures	2,205.00	1,549.80	667.80	551.25	387.45	166.95
1,035	BH(X) Futures	21,481.25	15,098.25	6,505.75	5,370.75	3,774.87	1,626.57
1,000	BH Futures	20,755.00	14,587.80	6,285.80	5,188.75	3,646.95	1,571.45
1,000	BjC Futures	1,575.00	1,107.00	477.00	393.75	276.75	119.25
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	2,205.00	1,549.80	667.80	551.25	387.45	166.95
154	BSRC(X) Futures	873.25	613.77	264.47	-	-	-
1,000	BTS Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	CBG Futures	5,040.00	3,542.40	1,526.40	1,260.00	885.60	381.60
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	2,520.00	1,771.20	763.20	630.00	442.80	190.80
1,000	CKP Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	COM7 Futures	3,045.00	2,140.20	922.20	761.25	535.05	230.55
1,000	CPALL Futures	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
1,000	CPF Futures	1,750.00	1,230.00	530.00	437.50	307.50	132.50
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	2,878.75	2,023.35	871.85	719.25	505.53	217.83
1,030	CRC(X) Futures	2,775.50	1,950.78	840.58	694.75	488.31	210.41
1,000	CRC Futures	2,695.00	1,894.20	816.20	673.75	473.55	204.05
1,000	DELTA Futures	84,800.00	59,360.00	25,440.00	21,200.00	14,840.00	6,360.00
1,000	EA Futures	800.00	560.00	240.00	200.00	140.00	60.00
1,000	EASTW Futures	735.00	516.60	222.60	183.75	129.15	55.65
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	700.00	492.00	212.00	175.00	123.00	53.00
1,000	ERW Futures	455.00	319.80	137.80	113.75	79.95	34.45
1,000	GFPT Futures	875.00	615.00	265.00	218.75	153.75	66.25
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	5,495.00	3,862.20	1,664.20	1,373.75	965.55	416.05
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	560.00	393.60	169.60	140.00	98.40	42.40
1,000	HANA Futures	7,455.00	5,239.80	2,257.80	1,863.75	1,309.95	564.45
1,000	HIMPRO Futures	735.00	516.60	222.60	183.75	129.15	55.65
1,000	ICHI Futures	1,540.00	1,082.40	466.40	385.00	270.60	116.60
1,000	IRPC Futures	385.00	270.60	116.60	96.25	67.65	29.15
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	1,785.00	1,254.60	540.60	446.25	313.65	135.15
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

con.size	Futures	Outright			Spread		
		IM	MM	FC	IM	MM	FC
1,000	KCE Futures	5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
1,000	KKP Futures	6,230.00	4,378.80	1,886.80	1,557.50	1,094.70	471.70
1,017	KT(B) Futures	2,598.75	1,826.55	787.05	649.25	456.33	196.63
1,000	KT(B) 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	3,255.00	2,287.80	985.80	813.75	571.95	246.45
1,000	MAJOR Futures	840.00	590.40	254.40	210.00	147.60	63.60
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	2,520.00	1,771.20	763.20	630.00	442.80	190.80
1,000	MTC Futures	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
1,000	OR Futures	1,470.00	1,033.20	445.20	367.50	258.30	111.30
1,000	ORI Futures	315.00	221.40	95.40	78.75	55.35	23.85
1,000	OSP Futures	1,820.00	1,279.20	551.20	455.00	319.80	137.80
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	1,015.00	713.40	307.40	253.75	178.35	76.85
1,000	PTG Futures	980.00	688.80	296.80	245.00	172.20	74.20
1,006	PTT(X) Futures	2,324.00	1,633.44	703.84	581.00	408.36	175.96
1,000	PTT Futures	2,310.00	1,623.60	699.60	577.50	405.90	174.90
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	5,705.00	4,009.80	1,727.80	1,426.25	1,002.45	431.95
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	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
1,000	SAWAD Futures	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
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	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
1,000	SGP Futures	700.00	492.00	212.00	175.00	123.00	53.00
1,000	SIRI Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	SPALI Futures	1,680.00	1,180.80	508.80	420.00	295.20	127.20
1,000	SPCG Futures	910.00	639.60	275.60	227.50	159.90	68.90
1,000	SPRC Futures	1,575.00	1,107.00	477.00	393.75	276.75	119.25
1,000	STA Futures	2,765.00	1,943.40	837.40	691.25	485.85	209.35
1,000	STECON Futures	2,835.00	1,992.60	858.60	708.75	498.15	214.65
1,000	STGT Futures	1,925.00	1,353.00	583.00	481.25	338.25	145.75
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	1,225.00	861.00	371.00	306.25	215.25	92.75
1,000	TCAP Futures	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
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	1,456.00	1,023.36	440.96	364.00	255.84	110.24
1,000	THG Futures	1,295.00	910.20	392.20	323.75	227.55	98.05
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	1,540.00	1,082.40	466.40	385.00	270.60	116.60
1,000	TOP Futures	6,160.00	4,329.60	1,865.60	1,540.00	1,082.40	466.40
1,000	TPIPL Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	TPIPP 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	1,470.00	1,033.20	445.20	367.50	258.30	111.30
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	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	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	630.00	442.80	190.80	157.50	110.70	47.70
1,000	WHAUP Futures	700.00	492.00	212.00	175.00	123.00	53.00

หมายเหตุ

- IM (Initial Margin) = หลักประกันขั้นต้น

- MM (Maintenance Margin) = หลักประกันรักษาสภาพ

- FC (Force Close Level) = ระดับผูกบังคับมีสถานะ

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, IML, 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)