

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

Futures	Outright			Spread		
	IM	MM	FC	IM	MM	FC
SET50 Futures	13,125.00	9,225.00	3,975.00	3,281.25	2,306.25	993.75
BANK Futures	28,105.00	19,753.80	8,511.80	7,026.25	4,938.45	2,127.95
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	4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50
ICT Futures	13,755.00	9,667.80	4,165.80	3,438.75	2,416.95	1,041.45
50 Baht Gold Futures	287,070.00	201,769.20	86,941.20	71,767.50	50,442.30	21,735.30
10 Baht Gold Futures	57,414.00	40,353.84	17,388.24	14,353.50	10,088.46	4,347.06
Gold-D Spot-Month Futures*	117,075.00	82,287.00	35,457.00	N/A	N/A	N/A
Gold-D Futures	36,995.00	26,002.20	11,204.20	N/A	N/A	N/A
Gold Online Futures	123,900.00	87,084.00	37,524.00	30,975.00	21,771.00	9,381.00
Mini Gold Online Futures	12,390.00	8,708.40	3,752.40	3,097.50	2,177.10	938.10
Silver Online Futures	39,095.00	27,478.20	11,840.20	9,773.75	6,869.55	2,960.05
TGB5 Futures	9,030.00	6,346.80	2,734.80	2,257.50	1,586.70	683.70
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	770.00	541.20	233.20	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	188,300.00	132,348.00	57,028.00	N/A	N/A	N/A
RSS3 Futures	59,570.00	41,869.20	18,041.20	59,570.00	41,869.20	18,041.20
RSS3D Spot-Month Futures	188,300.00	132,348.00	57,028.00	188,300.00	132,348.00	57,028.00
RSS3D Futures	59,570.00	41,869.20	18,041.20	59,570.00	41,869.20	18,041.20
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 โดยหากในกลยุทธ์ SET50 Index มีในสถานะ Long Options มูลค่าหลักประกันจะเท่ากับ 0 บาท
*สำหรับ Gold-D เมื่อสัญญาหมดอายุ ทางบริษัทฯ มีให้บริการส่งมอบสินค้าของค่าจริง (Physical Delivery) และขอสงวนสิทธิ์ในการเปิดสถานะซื้อ หรือขาย สินค้า Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ เนื่องจากในช่วงเวลาดังกล่าวต้องมีการส่งมอบสินค้าของค่าจริง ซึ่งบริษัทฯ มีได้ให้บริการ และบริษัทฯขอเรียกเก็บหลักประกันเพิ่มเติมจากหลักประกันปกติสำหรับสัญญา Gold-D ลงค่าในบัญชีซื้อขายในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ(LTD-10) โดยมี IM = 117075 MM = 82287, FC = 35457 และบังคับปิดสถานะสัญญา Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย เพื่อลดความเสี่ยงจากการผิดนัดส่งมอบสินค้าด้วยของค่าจริง

*เป็นข้อมูล RSS3/RSS3D Futures ที่ไม่ใช่ Spot Month Series สำหรับ RSS3/RSS3DFutures Spot Month Series จะมี IM = 188300 บาท, MM = 132348 บาท, FM = 57028 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	9,205.00	6,469.80	2,787.80	2,301.25	1,617.45	696.95
1,000	AMATA Futures	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
1,000	AOT Futures	7,840.00	5,510.40	2,374.40	1,960.00	1,377.60	593.60
1,000	AP Futures	805.00	565.80	243.80	201.25	141.45	60.95
1,000	AWC Futures	350.00	246.00	106.00	87.50	61.50	26.50
1,000	BA Futures	2,310.00	1,623.60	699.60	577.50	405.90	174.90
1,000	BAM Futures	735.00	516.60	222.60	183.75	129.15	55.65
1,000	BANPU Futures	630.00	442.80	190.80	157.50	110.70	47.70
1,000	BAY Futures	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
1,000	BBL Futures	11,480.00	8,068.80	3,476.80	2,870.00	2,017.20	869.20
1,000	BCH Futures	1,085.00	762.60	328.60	271.25	190.65	82.15
1,000	BCP Futures	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
1,000	BCPG Futures	1,260.00	885.60	381.60	315.00	221.40	95.40
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	315.00	221.40	95.40	78.75	55.35	23.85
1,000	BEM Futures	595.00	418.20	180.20	148.75	104.55	45.05
1,000	BGRIM Futures	2,660.00	1,869.60	805.60	665.00	467.40	201.40
1,035	BH(X) Futures	20,756.75	14,589.03	6,286.33	5,188.75	3,646.95	1,571.45
1,000	BH Futures	20,055.00	14,095.80	6,073.80	5,013.75	3,523.95	1,518.45
1,000	BJC Futures	1,575.00	1,107.00	477.00	393.75	276.75	119.25
1,000	BLA Futures	2,450.00	1,722.00	742.00	612.50	430.50	185.50
1,000	BLAND Futures	70.00	49.20	21.20	17.50	12.30	5.30
1,000	BPP Futures	2,100.00	1,476.00	636.00	525.00	369.00	159.00
154	BSRC(X) Futures	829.50	583.02	251.22	-	-	-
1,000	BTS Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	CBG Futures	5,355.00	3,763.80	1,621.80	1,338.75	940.95	405.45
1,000	CENTEL Futures	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
1,000	CHG Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	CK Futures	2,660.00	1,869.60	805.60	665.00	467.40	201.40
1,000	CKP Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	COM7 Futures	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
1,000	CPALL Futures	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
1,000	CPF Futures	1,680.00	1,180.80	508.80	420.00	295.20	127.20
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	3,251.50	2,285.34	984.74	813.75	571.95	246.45
1,030	CRC(X) Futures	3,136.00	2,204.16	949.76	784.00	551.04	237.44
1,000	CRC Futures	3,045.00	2,140.20	922.20	761.25	535.05	230.55
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	840.00	590.40	254.40	210.00	147.60	63.60
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	1,015.00	713.40	307.40	253.75	178.35	76.85
1,000	ERW Futures	490.00	344.40	148.40	122.50	86.10	37.10
1,000	GFPT Futures	840.00	590.40	254.40	210.00	147.60	63.60
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	5,880.00	4,132.80	1,780.80	1,470.00	1,033.20	445.20
1,037	GULF(X) Futures	6,532.75	4,591.59	1,978.49	1,632.75	1,147.59	494.49
1,000	GULF Futures	6,300.00	4,428.00	1,908.00	1,575.00	1,107.00	477.00
1,000	GUNKUL Futures	630.00	442.80	190.80	157.50	110.70	47.70
1,000	HANA Futures	7,805.00	5,485.80	2,363.80	1,951.25	1,371.45	590.95
1,000	HMPRO 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	350.00	246.00	106.00	87.50	61.50	26.50
1,000	ITD Futures	200.00	140.00	60.00	50.00	35.00	15.00
1,000	IVL Futures	3,045.00	2,140.20	922.20	761.25	535.05	230.55
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	1,890.00	1,328.40	572.40	472.50	332.10	143.10
1,011	KBANK(X) Futures	14,189.00	9,972.84	4,297.24	3,547.25	2,493.21	1,074.31
1,000	KBANK Futures	14,035.00	9,864.60	4,250.60	3,508.75	2,466.15	1,062.65
1,000	KCE Futures	7,000.00	4,920.00	2,120.00	1,750.00	1,230.00	530.00
1,000	KKP Futures	7,000.00	4,920.00	2,120.00	1,750.00	1,230.00	530.00
1,017	KTB(X) Futures	2,705.50	1,901.58	819.38	675.50	474.78	204.58
1,000	KTB Futures	2,660.00	1,869.60	805.60	665.00	467.40	201.40
1,000	KTC Futures	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
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	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
1,000	MAJOR Futures	805.00	565.80	243.80	201.25	141.45	60.95
1,000	MBK Futures	1,645.00	1,156.20	498.20	411.25	289.05	124.55
1,000	MEGA Futures	4,060.00	2,853.60	1,229.60	1,015.00	713.40	307.40
1,000	MINT Futures	2,695.00	1,894.20	816.20	673.75	473.55	204.05
1,000	MTC Futures	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
1,000	OR Futures	1,400.00	984.00	424.00	350.00	246.00	106.00
1,000	ORI Futures	315.00	221.40	95.40	78.75	55.35	23.85
1,000	OSP Futures	1,960.00	1,377.60	593.60	490.00	344.40	148.40
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	385.00	270.60	116.60	96.25	67.65	29.15
1,000	PSL Futures	910.00	639.60	275.60	227.50	159.90	68.90
1,000	PTG Futures	945.00	664.20	286.20	236.25	166.05	71.55
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	12,285.00	8,634.60	3,720.60	3,071.25	2,158.65	930.15
1,000	PTTGC Futures	4,935.00	3,468.60	1,494.60	1,233.75	867.15	373.65
1,000	QH Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	RATCH Futures	2,555.00	1,795.80	773.80	638.75	448.95	193.45
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	7,105.00	4,993.80	2,151.80	1,776.25	1,248.45	537.95
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	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
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	1,680.00	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	1,225.00	861.00	371.00	306.25	215.25	92.75
1,000	STA Futures	2,555.00	1,795.80	773.80	638.75	448.95	193.45
1,000	STECON Futures	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
1,000	STGT Futures	1,470.00	1,033.20	445.20	367.50	258.30	111.30
1,000	STPI Futures	910.00	639.60	275.60	227.50	159.90	68.90
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	4,655.00	3,271.80	1,409.80	1,163.75	817.95	352.45
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	1,960.00	1,377.60	593.60	490.00	344.40	148.40
1,000	THG Futures	1,190.00	836.40	360.40	297.50	209.10	90.10
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	5,950.00	4,182.00	1,802.00	1,487.50	1,045.50	450.50
1,000	TPIPL Futures	105.00	73.80	31.80	26.25	18.45	7.95
1,000	TIPPP Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	TQM Futures	1,750.00	1,230.00	530.00	437.50	307.50	132.50
1,000	TRUE Futures	1,400.00	984.00	424.00	350.00	246.00	106.00
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	350.00	246.00	106.00	87.50	61.50	26.50
1,000	TU Futures	1,120.00	787.20	339.20	280.00	196.80	84.80
1,000	TVO Futures	2,240.00	1,574.40	678.40	560.00	393.60	169.60
1,000	UNIQ Futures	600.00	420.00	180.00	150.00	105.00	45.00
1,000	VGI Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	VNG Futures	300.00	210.00	90.00	75.00	52.50	22.50
1,000	WHA Futures	665.00	467.40	201.40	166.25	116.85	50.35
1,000	WHAUP Futures	875.00	615.00	265.00	218.75	153.75	66.25

หมายเหตุ

- IM (Initial Margin) = หลักประกันขั้นต้น
- MM (Maintenance Margin) = หลักประกันรักษาสภาพ
- FC (Force Close Level) = ระดับถ่วงบังคับปิดสถานะ

หลักประกันของ 1 คู่ 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, ICHI, IVL, JMT, KCE, KTB, KTC, M, MBK, MEGA, MINT, MTC, OR, OSP, PTT, PTTGC, RATCH, SAWAD, SCGP, SPALI, STA, TASCO, TCAP, THCOM, 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, MAJOR, ORI, PLANB, PRM, PSH, PSL, PTG, QH, SAMART, SGP, SIRI, SPCG, SPRC, STECON, STGT, STPI, THAI, THANI, THG, TKN, TIPIP, TTA, TTB, TTW, UNIQ, VGI, VNG, WHA, WHAUP)

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