

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	34,090.00	23,960.40	10,324.40	8,522.50	5,990.10	2,581.10
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	4,725.00	3,321.00	1,431.00	1,181.25	830.25	357.75
ICT Futures	13,755.00	9,667.80	4,165.80	3,438.75	2,416.95	1,041.45
50 Baht Gold Futures	266,770.00	187,501.20	80,793.20	66,692.50	46,875.30	20,198.30
10 Baht Gold Futures	53,354.00	37,500.24	16,158.64	13,338.50	9,375.06	4,039.66
Gold-D Spot-Month Futures*	109,025.00	76,629.00	33,019.00	N/A	N/A	N/A
Gold-D Futures	34,475.00	24,231.00	10,441.00	N/A	N/A	N/A
Gold Online Futures	113,680.00	79,900.80	34,428.80	28,420.00	19,975.20	8,607.20
Mini Gold Online Futures	11,368.00	7,990.08	3,442.88	2,842.00	1,997.52	860.72
Silver Online Futures	33,985.00	23,886.60	10,292.60	8,496.25	5,971.65	2,573.15
TGB5 Futures	8,680.00	6,100.80	2,628.80	2,170.00	1,525.20	657.20
EUR Futures	805.00	565.80	243.80	201.25	141.45	60.95
JPY Futures	595.00	418.20	180.20	148.75	104.55	45.05
USD Futures	805.00	565.80	243.80	201.25	141.45	60.95
EUR/USD Futures	735.00	516.60	222.60	N/A	N/A	N/A
USD/JPY Futures	1,400.00	984.00	424.00	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 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 ไม่ได้ให้บริการ และบริษัทฯขอเตือนกับหลักประกันเพิ่มเติมจากหลักประกันปกติสำหรับสัญญา Gold-D คงค้างในบัญชีซื้อขายในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ(LTD-10) โดยมี IM = 109025 MM = 76629, FC = 33019 และปิดรับเปิดสถานะสัญญา Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย เพื่อลดความเสี่ยงจากการผิดนัดของมอบมอบสินค้าด้วยทองคำจริง

**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	FC
1,000	AAV Futures	250.00	175.00	75.00	62.50	18.75
1,049	ADVANC(X) Futures	24,085.25	16,928.49	7,294.39	6,021.75	1,823.73
1,000	ADVANC Futures	22,960.00	16,137.60	6,953.60	5,740.00	1,738.40
1,000	AEONTS Futures	10,080.00	7,084.80	3,052.80	2,520.00	763.20
1,000	AMATA Futures	3,745.00	2,632.20	1,134.20	936.25	283.55
1,000	AOT Futures	8,190.00	5,756.40	2,480.40	2,047.50	620.10
1,000	AP Futures	840.00	590.40	254.40	210.00	63.60
1,000	AWC Futures	385.00	270.60	116.60	96.25	29.15
1,000	BA Futures	2,450.00	1,722.00	742.00	612.50	185.50
1,000	BAM Futures	770.00	541.20	233.20	192.50	58.30
382	BANPUU(X) Futures	642.25	451.41	194.51	-	-
1,000	BANPU Futures	2,660.00	1,869.60	805.60	665.00	201.40
1,000	BAY Futures	5,145.00	3,616.20	1,558.20	1,286.25	389.55
1,000	BBL Futures	14,175.00	9,963.00	4,293.00	3,543.75	1,073.25
1,000	BCH Futures	1,155.00	811.80	349.80	288.75	87.45
1,000	BCP Futures	4,760.00	3,345.60	1,441.60	1,190.00	360.40
1,000	BCPG Futures	1,260.00	885.60	381.60	315.00	95.40
1,013	BDMS(X) Futures	1,417.50	996.30	429.30	355.25	107.59
1,000	BDMS Futures	1,400.00	984.00	424.00	350.00	106.00
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	630.00	442.80	190.80	157.50	47.70
1,000	BGRIM Futures	3,010.00	2,115.60	911.60	752.50	227.90
1,035	BH(X) Futures	20,756.75	14,589.03	6,286.33	5,188.75	1,571.45
1,000	BH Futures	20,055.00	14,095.80	6,073.80	5,013.75	1,518.45
1,000	BJC Futures	1,645.00	1,156.20	498.20	411.25	124.55
1,000	BLA Futures	2,590.00	1,820.40	784.40	647.50	196.10
1,000	BLAND Futures	105.00	73.80	31.80	26.25	7.95
802	BPP(X) Futures	2,189.25	1,538.73	663.03	-	-
154	BSRC(X) Futures	964.25	677.73	292.03	-	-
1,000	BTS Futures	280.00	196.80	84.80	70.00	21.20
1,000	CBG Futures	6,265.00	4,403.40	1,897.40	1,566.25	474.35
1,000	CENTEL Futures	5,320.00	3,739.20	1,611.20	1,330.00	402.80
1,000	CHG Futures	210.00	147.60	63.60	52.50	15.90
1,000	CK Futures	2,660.00	1,869.60	805.60	665.00	201.40
1,000	CKP Futures	280.00	196.80	84.80	70.00	21.20
1,000	COM7 Futures	3,570.00	2,509.20	1,081.20	892.50	270.30
1,000	CPALL Futures	3,850.00	2,706.00	1,166.00	962.50	291.50
1,000	CPF Futures	1,855.00	1,303.80	561.80	463.75	140.45
1,000	CPN Futures	6,195.00	4,354.20	1,876.20	1,548.75	469.05
1,068	CRC(Y) Futures	3,363.50	2,364.06	1,018.66	841.75	254.93
1,030	CRC(X) Futures	3,244.50	2,280.42	982.62	812.00	245.92
1,000	CRC Futures	3,150.00	2,214.00	954.00	787.50	238.50
1,000	DELTA Futures	78,250.00	54,775.00	23,475.00	19,562.50	5,868.75
1,000	EA Futures	750.00	525.00	225.00	187.50	56.25
1,000	EASTW Futures	910.00	639.60	275.60	227.50	68.90
1,000	EGCO Futures	11,095.00	7,798.20	3,360.20	2,773.75	840.05
1,000	EPG Futures	1,085.00	762.60	328.60	271.25	82.15
1,000	ERW Futures	525.00	369.00	159.00	131.25	39.75
1,000	GFPT Futures	910.00	639.60	275.60	227.50	68.90
1,037	GLOBAL(X) Futures	1,379.00	969.24	417.64	344.75	104.41
1,000	GLOBAL Futures	1,330.00	934.80	402.80	332.50	100.70
1,000	GPSC Futures	8,625.00	4,797.00	2,067.00	1,706.25	516.75
1,037	GULF(X) Futures	6,532.75	4,591.59	1,978.49	1,632.75	494.49
1,000	GULF Futures	6,300.00	4,428.00	1,908.00	1,575.00	477.00
1,000	GUNKUL Futures	735.00	516.60	222.60	183.75	55.65
1,000	HANA Futures	7,805.00	5,485.80	2,363.80	1,951.25	590.95
1,000	HMPRO Futures	770.00	541.20	233.20	192.50	58.30
1,000	ICHI Futures	1,540.00	1,082.40	466.40	385.00	116.60
1,000	IRPC Futures	385.00	270.60	116.60	96.25	29.15
1,000	ITD Futures	200.00	140.00	60.00	50.00	15.00
1,000	IVL Futures	3,325.00	2,337.00	1,007.00	831.25	251.75
1,000	JAS Futures	175.00	123.00	53.00	43.75	13.25
1,000	JMT Futures	2,030.00	1,426.80	614.80	507.50	153.70
1,011	KBANK(X) Futures	15,569.75	10,943.31	4,715.41	3,892.00	1,178.72

con.size	Futures	Outright			Spread		
		IM	MM	FC	IM	MM	FC
1,000	KBANK Futures	15,400.00	10,824.00	4,664.00	3,850.00	2,706.00	1,166.00
1,000	KCE Futures	8,120.00	5,707.20	2,459.20	2,030.00	1,426.80	614.80
1,000	KKP Futures	9,730.00	6,838.80	2,946.80	2,432.50	1,709.70	736.70
1,017	KT(BX) Futures	3,204.25	2,252.13	970.43	801.50	563.34	242.74
1,000	KT(B) Futures	3,150.00	2,214.00	954.00	787.50	553.50	238.50
1,000	KTC Futures	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
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	1,785.00	1,254.60	540.60	446.25	313.65	135.15
1,000	MEGA Futures	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
1,000	MINT Futures	2,695.00	1,894.20	816.20	673.75	473.55	204.05
1,000	MTC Futures	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
1,000	OR Futures	1,400.00	984.00	424.00	350.00	246.00	106.00
1,000	ORI Futures	350.00	246.00	106.00	87.50	61.50	26.50
1,000	OSP Futures	2,030.00	1,426.80	614.80	507.50	356.70	153.70
1,000	PLANB Futures	910.00	639.60	275.60	227.50	159.90	68.90
1,000	PRM Futures	1,050.00	738.00	318.00	262.50	184.50	79.50
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	2,394.00	1,682.64	725.04	598.50	420.66	181.26
1,000	PTT Futures	2,380.00	1,672.80	720.80	595.00	418.20	180.20
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	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
1,000	QH Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	RATCH Futures	3,010.00	2,115.60	911.60	752.50	528.90	227.90
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	665.00	467.40	201.40	166.25	116.85	50.35
1,000	SAWAD Futures	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
1,000	SCB Futures	7,770.00	5,461.20	2,353.20	1,942.50	1,365.30	588.30
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	595.00	418.20	180.20	148.75	104.55	45.05
1,000	SIRI Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	SPALI Futures	1,575.00	1,107.00	477.00	393.75	276.75	119.25
1,000	SPCG Futures	945.00	664.20	286.20	236.25	166.05	71.55
1,000	SPRC Futures	1,540.00	1,082.40	466.40	385.00	270.60	116.60
1,000	STA Futures	2,555.00	1,795.80	773.80	638.75	448.95	193.45
1,000	STECON Futures	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
1,000	STGT Futures	1,470.00	1,033.20	445.20	367.50	258.30	111.30
1,000	STPI Futures	1,085.00	762.60	328.60	271.25	190.65	82.15
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	6,440.00	4,526.40	1,950.40	1,610.00	1,131.60	487.60
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	1,890.00	1,328.40	572.40	472.50	332.10	143.10
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	490.00	344.40	148.40	122.50	86.10	37.10
1,000	TOA Futures	1,820.00	1,279.20	551.20	455.00	319.80	137.80
1,000	TOP Futures	7,245.00	5,092.20	2,194.20	1,811.25	1,273.05	548.55
1,000	TPIPL Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	TPIPP Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	TQM Futures	1,995.00	1,402.20	604.20	498.75	350.55	151.05
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	245.00	172.20	74.20	61.25	43.05	18.55
1,000	TTCL Futures	70.00	49.20	21.20	17.50	12.30	5.30
1,000	TTW Futures	490.00	344.40	148.40	122.50	86.10	37.10
1,000	TU Futures	1,155.00	811.80	349.80	288.75	202.95	87.45
1,000	TVO Futures	2,135.00	1,500.60	646.60	533.75	375.15	161.65
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	665.00	467.40	201.40	166.25	116.85	50.35
1,000	WHAUP Futures	1,050.00	738.00	318.00	262.50	184.50	79.50

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, 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, BANPUU, 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, TPIPP, TTA, TTB, TTW, UNIQ, VGI, VNG, WHA, WHAUP)

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