Public

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	12,320.00	8,659.20	3,731.20	3,080.00	2,164.80	932.80
BANK Futures	32,410.00	22,779.60	9,815.60	8,102.50	5,694.90	2,453.90
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	12,355.00	8,683.80	3,741.80	3,088.75	2,170.95	935.45
50 Baht Gold Futures	276,185.00	194,118.60	83,644.60	69,046.25	48,529.65	20,911.15
10 Baht Gold Futures	55,237.00	38,823.72	16,728.92	13,809.25	9,705.93	4,182.23
Gold-D Spot-Month Futures*	113,050.00	79,458.00	34,238.00	N/A	N/A	N/A
Gold-D Futures	35,735.00	25,116.60	10,822.60	N/A	N/A	N/A
Gold Online Futures	117,950.00	82,902.00	35,722.00	29,487.50	20,725.50	8,930.50
Mini Gold Online Futures	11,795.00	8,290.20	3,572.20	2,948.75	2,072.55	893.05
Silver Online Futures	35,420.00	24,895.20	10,727.20	8,855.00	6,223.80	2,681.80
TGB5 Futures	7,840.00	5,510.40	2,374.40	1,960.00	1,377.60	593.60
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	770.00	541.20	233.20	192.50	135.30	58.30
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	156,800.00	110,208.00	47,488.00	N/A	N/A	N/A
RSS3 Futures	49,560.00	34,833.60	15,009.60	49,560.00	34,833.60	15,009.60
RSS3D Spot-Month Futures	156,800.00	110,208.00	47,488.00	156,800.00	110,208.00	47,488.00
RSS3D Futures	49,560.00	34,833.60	15,009.60	49,560.00	34,833.60	15,009.60
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 โดยหากในกลุ่มของ SET50 Index มีแต่ฐานะ Long Options มูลค่าหลักประกันจะเท่ากับ 0 บาท
*สำหรับ Gold-D เมื่อสัญญาหมดอายุ ทางบริษัทฯ มีได้บริการส่งมอบสินค้าด้วยทองคำจริง (Physical Delivery) และขอสงวนสิทธิ์ในการเปิดสถานะซื้อ หรือขาย สินค้า Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ เนื่องจากในช่วงเวลาดังกล่าวต้องมีการส่งมอบสินค้าด้วยทองคำจริง ซึ่งบริษัทฯ มิได้ให้บริการ และบริษัทฯขอเรียกเก็บหลักประกันเพิ่มเติมจากหลักประกันปกติสำหรับสัญญา Gold-D คงค้างในบัญชีซื้อขายในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ(LTD-10) โดยมี IM = 113050 MM = 79458, FC = 34238 และบังคับปิดสถานะสัญญา Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย เพื่อลดความเสี่ยงจากการผิดนัดส่งมอบ/รับมอบสินค้าด้วยทองคำจริง

**เป็นข้อมูล RSS3/RSS3D Futures ที่ไม่ใช่ Spot Month Series สำหรับ RSS3/RSS3DFutures Spot Month Series จะมี IM = 156800 บาท, MM = 110208 บาท, FM = 47488 บาท

การวางหลักประกันของ Single Stock Futures

con.size	Futures	Outright			Spread		
		IM	MM	FC	IM	MM	FC
1,000	AAV Futures	200.00	140.00	60.00	50.00	35.00	15.00
1,049	ADVANC(X) Futures	22,249.50	15,638.22	6,738.42	5,561.50	3,908.94	1,684.34
1,000	ADVANC Futures	21,210.00	14,907.60	6,423.60	5,302.50	3,726.90	1,605.90
1,000	AEONTS Futures	8,960.00	6,297.60	2,713.60	2,240.00	1,574.40	678.40
1,000	AMATA Futures	4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
1,000	AOT Futures	7,700.00	5,412.00	2,332.00	1,925.00	1,353.00	583.00
1,000	AP Futures	840.00	590.40	254.40	210.00	147.60	63.60
1,000	AWC Futures	420.00	295.20	127.20	105.00	73.80	31.80
1,000	BA Futures	2,450.00	1,722.00	742.00	612.50	430.50	185.50
1,000	BAM Futures	700.00	492.00	212.00	175.00	123.00	53.00
382	BANPUU(X) Futures	614.25	431.73	186.03	-	-	-
1,000	BANPU Futures	2,415.00	1,697.40	731.40	603.75	424.35	182.85
1,000	BAY Futures	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
1,000	BBL Futures	12,145.00	8,536.20	3,678.20	3,036.25	2,134.05	919.55
1,018	BCH(X) Futures	1,247.75	876.99	377.89	311.50	218.94	94.34
1,000	BCH Futures	1,225.00	861.00	371.00	306.25	215.25	92.75
1,000	BCP Futures	6,720.00	4,723.20	2,035.20	1,680.00	1,180.80	508.80
1,000	BCPG Futures	1,050.00	738.00	318.00	262.50	184.50	79.50
1,013	BDMS(X) Futures	1,454.25	1,022.13	440.43	364.00	255.84	110.24
1,000	BDMS Futures	1,435.00	1,008.60	434.60	358.75	252.15	108.65
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	630.00	442.80	190.80	157.50	110.70	47.70
1,000	BGRIM Futures	3,010.00	2,115.60	911.60	752.50	528.90	227.90
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	1,890.00	1,328.40	572.40	472.50	332.10	143.10
1,000	BLA Futures	2,415.00	1,697.40	731.40	603.75	424.35	182.85
1,000	BLAND Futures	140.00	98.40	42.40	35.00	24.60	10.60
802	BPP(X) Futures	2,189.25	1,538.73	663.03	-	-	-
1,000	BTS Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	CBG Futures	6,790.00	4,772.40	2,056.40	1,697.50	1,193.10	514.10
1,000	CENTEL Futures	6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10
1,000	CHG Futures	210.00	147.60	63.60	52.50	36.90	15.90
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	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
1,000	CPALL Futures	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
1,000	CPF Futures	1,855.00	1,303.80	561.80	463.75	325.95	140.45
1,000	CPN Futures	5,670.00	3,985.20	1,717.20	1,417.50	996.30	429.30
1,030	CRC(X) Futures	3,965.50	2,787.18	1,200.98	992.25	697.41	300.51
1,000	CRC Futures	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
1,000	DELTA Futures	66,000.00	46,200.00	19,800.00	16,500.00	11,550.00	4,950.00
1,000	EA Futures	700.00	490.00	210.00	175.00	122.50	52.50
1,000	EASTW Futures	910.00	639.60	275.60	227.50	159.90	68.90
1,000	EGCO Futures	11,095.00	7,798.20	3,360.20	2,773.75	1,949.55	840.05
1,000	EPG Futures	910.00	639.60	275.60	227.50	159.90	68.90
1,000	ERW Futures	595.00	418.20	180.20	148.75	104.55	45.05
1,000	GFPT Futures	980.00	688.80	296.80	245.00	172.20	74.20
1,037	GLOBAL(X) Futures	1,197.00	841.32	362.52	299.25	210.33	90.63
1,000	GLOBAL Futures	1,155.00	811.80	349.80	288.75	202.95	87.45
1,000	GPSC Futures	6,475.00	4,551.00	1,961.00	1,618.75	1,137.75	490.25
1,000	GST Futures	1,610.00	1,131.60	487.60	402.50	282.90	121.90
1,037	GULF(X) Futures	6,170.50	4,336.98	1,868.78	1,541.75	1,083.63	466.93
1,000	GULF Futures	5,950.00	4,182.00	1,802.00	1,487.50	1,045.50	450.50
1,000	GUNKUL Futures	735.00	516.60	222.60	183.75	129.15	55.65
1,000	HANA Futures	10,325.00	7,257.00	3,127.00	2,581.25	1,814.25	781.75
1,000	HMPRO Futures	700.00	492.00	212.00	175.00	123.00	53.00
1,000	ICHI Futures	1,540.00	1,082.40	466.40	385.00	270.60	116.60
1,000	IRPC Futures	525.00	369.00	159.00	131.25	92.25	39.75
1,000	ITD Futures	150.00	105.00	45.00	37.50	26.25	11.25
1,000	IVL Futures	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
1,000	JAS Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	JMT Futures	1,715.00	1,205.40	519.40	428.75	301.35	129.85
1,011	KBANK(X) Futures	15,569.75	10,943.31	4,715.41	3,892.00	2,735.52	1,178.72

Public

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	12,530.00	8,806.80	3,794.80	3,132.50	2,201.70	948.70
1,000	KKP Futures	9,730.00	6,838.80	2,946.80	2,432.50	1,709.70	736.70
1,017	KTB(X) Futures	3,204.25	2,252.13	970.43	801.50	563.34	242.74
1,000	KTB Futures	3,150.00	2,214.00	954.00	787.50	553.50	238.50
1,000	KTC Futures	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
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	3,220.00	2,263.20	975.20	805.00	565.80	243.80
1,000	MAJOR Futures	840.00	590.40	254.40	210.00	147.60	63.60
1,000	MBK Futures	1,785.00	1,254.60	540.60	446.25	313.65	135.15
1,000	MEGA Futures	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
1,000	MINT Futures	2,310.00	1,623.60	699.60	577.50	405.90	174.90
1,000	MTC Futures	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
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	1,820.00	1,279.20	551.20	455.00	319.80	137.80
1,000	PLANB Futures	1,050.00	738.00	318.00	262.50	184.50	79.50
1,021	PRM(X) Futures	1,072.75	753.99	324.89	98.00	68.88	29.68
1,000	PRM Futures	1,050.00	738.00	318.00	262.50	184.50	79.50
1,000	PSH Futures	385.00	270.60	116.60	96.25	67.65	29.15
1,000	PSL Futures	1,435.00	1,008.60	434.60	358.75	252.15	108.65
1,000	PTG Futures	1,015.00	713.40	307.40	253.75	178.35	76.85
1,006	PTT(X) Futures	2,535.75	1,782.27	767.97	633.50	445.26	191.86
1,000	PTT Futures	2,520.00	1,771.20	763.20	630.00	442.80	190.80
1,000	PTTEP Futures	13,020.00	9,151.20	3,943.20	3,255.00	2,287.80	985.80
1,000	PTTGC Futures	7,105.00	4,993.80	2,151.80	1,776.25	1,248.45	537.95
1,000	QH Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	RATCH Futures	3,185.00	2,238.60	964.60	796.25	559.65	241.15
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	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
1,000	SCB Futures	7,385.00	5,190.60	2,236.60	1,846.25	1,297.65	559.15
1,000	SCC Futures	27,930.00	19,630.80	8,458.80	6,982.50	4,907.70	2,114.70
1,000	SCGP Futures	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
1,000	SGP Futures	735.00	516.60	222.60	183.75	129.15	55.65
1,000	SIRI Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	SPALI Futures	1,505.00	1,057.80	455.80	376.25	264.45	113.95
1,000	SPCG Futures	1,505.00	1,057.80	455.80	376.25	264.45	113.95
1,000	SPRC Futures	2,345.00	1,648.20	710.20	586.25	412.05	177.55
1,000	STA Futures	2,940.00	2,066.40	890.40	735.00	516.60	222.60
1,000	STECON Futures	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
1,000	STGT Futures	1,400.00	984.00	424.00	350.00	246.00	106.00
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	1,820.00	1,279.20	551.20	455.00	319.80	137.80
1,000	TCAP Futures	7,175.00	5,043.00	2,173.00	1,793.75	1,260.75	543.25
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	THG Futures	1,120.00	787.20	339.20	280.00	196.80	84.80
1,000	TISCO Futures	7,420.00	5,215.20	2,247.20	1,855.00	1,303.80	561.80
1,000	TKN Futures	525.00	369.00	159.00	131.25	92.25	39.75
1,000	TOA Futures	1,820.00	1,279.20	551.20	455.00	319.80	137.80
1,000	TOP Futures	8,855.00	6,223.80	2,681.80	2,213.75	1,555.95	670.45
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	1,890.00	1,328.40	572.40	472.50	332.10	143.10
1,000	TRUE Futures	1,330.00	934.80	402.80	332.50	233.70	100.70
1,000	TTA Futures	720.00	504.00	216.00	180.00	126.00	54.00
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	630.00	442.80	190.80	157.50	110.70	47.70
1,000	TU Futures	1,225.00	861.00	371.00	306.25	215.25	92.75
1,000	TVO Futures	2,240.00	1,574.40	678.40	560.00	393.60	169.60
1,000	UNIQ Futures	500.00	350.00	150.00	125.00	87.50	37.50
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	560.00	393.60	169.60	140.00	98.40	42.40
1,000	WHAUP Futures	910.00	639.60	275.60	227.50	159.90	68.90

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, GST, GULF, HANA, ICHI, IVL, JMT, KCE, KTB, KTC, M, MBK, MEGA, MINT, MTC, OR, OSP, PTT, PTTGC, RATCH, SAWAD, SCGP, SPALI, STA, TASCO, TCAP, 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)

มีผลบังคับใช้ ณ วันที่ 14 ต.ค. 69