

ตารางหลักประกัน (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	17,442.00	12,209.40	5,232.60	4,360.50	3,052.35	1,308.15
BANK Futures	45,600.00	31,920.00	13,680.00	11,400.00	7,980.00	3,420.00
COMM Futures	27,740.00	19,418.00	8,322.00	6,935.00	4,854.50	2,080.50
ENERG Futures	24,130.00	16,891.00	7,239.00	6,032.50	4,222.75	1,809.75
FOOD Futures	9,120.00	6,384.00	2,736.00	2,280.00	1,596.00	684.00
ICT Futures	8,778.00	6,144.60	2,633.40	2,194.50	1,536.15	658.35
50 Baht Gold Futures	57,418.00	40,192.60	17,225.40	14,354.50	10,048.15	4,306.35
10 Baht Gold Futures	11,483.60	8,038.52	3,445.08	2,870.90	2,009.63	861.27
Gold-D Spot-Month Futures	28,690.00	20,083.00	8,607.00	N/A	N/A	N/A
Gold-D Futures	9,082.00	6,357.40	2,724.60	N/A	N/A	N/A
Gold Online Futures	25,308.00	17,715.60	7,592.40	N/A	N/A	N/A
TGB5 Futures	9,804.00	6,862.80	2,941.20	2,451.00	1,715.70	735.30
BB3 Futures	3,876.00	2,713.20	1,162.80	N/A	N/A	N/A
USD Futures	532.00	372.40	159.60	133.00	93.10	39.90
RSS3 Spot-Month Futures	77,710.00	54,397.00	23,313.00	N/A	N/A	N/A
RSS3 Futures	24,586.00	17,210.20	7,375.80	24,586.00	17,210.20	7,375.80
RSS3D Spot-Month Futures	77,710.00	54,397.00	23,313.00	N/A	N/A	N/A
RSS3D Futures	24,586.00	17,210.20	7,375.80	24,586.00	17,210.20	7,375.80

หมายเหตุ: กรณีลูกค้ามีฐานะ: SET50 Index Options อยู่จะมีการคำนวณหลักประกันแบบ Portfolio โดยหากในเล่มของ SET50 Index มีแต่ฐานะ Long Options มูลค่าหลักประกันจะเท่ากับ 0 บาท

\*สำหรับ Gold-D เมื่อสัญญาหมดอายุ ทางบริษัทฯ มีให้บริการส่งมอบสินค้าด้วยทองคำจริง (Physical Delivery) และขอสงวนสิทธิ์ในการเปิดสถานะซื้อ หรือขาย สินค้า Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ เนื่องจากในช่วงเวลาดังกล่าวต้องมีการส่งมอบสินค้าด้วยทองคำจริง ซึ่งบริษัทฯ มีให้บริการ และบริษัทฯ ขอเรียกเก็บหลักประกันเพิ่มเติมจากหลักประกันปกติสำหรับสัญญา Gold-D คงค้างในบัญชีซื้อขายในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ (LTD-10) โดยมี IM = 28,690, MM = 20,083, FC = 8,607 และบังคับปิดสถานะสัญญา Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย เพื่อลดความเสี่ยงจากการผิดนัดส่งมอบ/รับมอบสินค้าด้วยทองคำจริง

\*\*เป็นข้อมูล RSS3/RSS3D Futures ที่ไม่ใช่ Spot Month Series สำหรับ RSS3/RSS3DFutures Spot Month Series จะมี IM = 77,710 บาท, MM = 54,397 บาท, FM = 23,313 บาท

ตารางหลักประกันของ Single Stock Futures

Futures	Outright			Spread		
	IM	MM	FC	IM	MM	FC
AAV Futures	456.00	319.20	136.80	114.00	79.80	34.20
ADVANC Futures	14,022.00	9,815.40	4,206.60	3,505.50	2,453.85	1,051.65
AEONTS Futures	20,710.00	14,497.00	6,213.00	5,177.50	3,624.25	1,553.25
AMATA Futures	2,850.00	1,995.00	855.00	712.50	498.75	213.75
AOT Futures	7,866.00	5,506.20	2,359.80	1,966.50	1,376.55	589.95
AP Futures	1,064.00	744.80	319.20	266.00	186.20	79.80
BA Futures	1,330.00	931.00	399.00	332.50	232.75	99.75
BANPU Futures	1,444.00	1,010.80	433.20	361.00	252.70	108.30
BAY Futures	3,914.00	2,739.80	1,174.20	978.50	684.95	293.55
BBL Futures	20,330.00	14,231.00	6,099.00	5,082.50	3,557.75	1,524.75
BCH Futures	1,786.00	1,250.20	535.80	446.50	312.55	133.95
BCP Futures	3,344.00	2,340.80	1,003.20	836.00	585.20	250.80
BCPG Futures	1,862.00	1,303.40	558.60	465.50	325.85	139.65
BDMS Futures	2,470.00	1,729.00	741.00	617.50	432.25	185.25
BEAUTY Futures	342.00	239.40	102.60	85.50	59.85	25.65
BEC Futures	1,178.00	824.60	353.40	294.50	206.15	88.35
BEM Futures	1,026.00	718.20	307.80	256.50	179.55	76.95
BGRIM Futures	8,018.00	5,612.60	2,405.40	2,004.50	1,403.15	601.35
BH Futures	13,148.00	9,203.60	3,944.40	3,287.00	2,300.90	986.10
BJC Futures	5,510.00	3,857.00	1,653.00	1,377.50	964.25	413.25
BLA Futures	2,128.00	1,489.60	638.40	532.00	372.40	159.60
BLAND Futures	152.00	106.40	45.60	38.00	26.60	11.40
BPP Futures	2,090.00	1,463.00	627.00	522.50	365.75	156.75
BTSX Futures	1,271.10	889.77	381.33	317.30	222.11	95.19
BTS Futures	1,254.00	877.80	376.20	313.50	219.45	94.05
CBG Futures	14,326.00	10,028.20	4,297.80	3,581.50	2,507.05	1,074.45
CENTEL Futures	4,522.00	3,165.40	1,356.60	1,130.50	791.35	339.15
CHG Futures	266.00	186.20	79.80	66.50	46.55	19.95
CK Futures	2,698.00	1,888.60	809.40	674.50	472.15	202.35
CKP Futures	722.00	505.40	216.60	180.50	126.35	54.15
COM7X Futures	5,099.60	3,569.72	1,529.88	1,274.90	892.43	382.47
COM7 Futures	5,054.00	3,537.80	1,516.20	1,263.50	884.45	379.05
CPALL Futures	4,712.00	3,298.40	1,413.60	1,178.00	824.60	353.40
CPF Futures	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
CPN Futures	7,752.00	5,426.40	2,325.60	1,938.00	1,356.60	581.40
DELTA Futures	11,666.00	8,166.20	3,499.80	2,916.50	2,041.55	874.95
DTAC Futures	5,814.00	4,069.80	1,744.20	1,453.50	1,017.45	436.05
EA Futures	7,448.00	5,213.60	2,234.40	1,862.00	1,303.40	558.60
EASTW Futures	760.00	532.00	228.00	190.00	133.00	57.00
EGCO Futures	30,780.00	21,546.00	9,234.00	7,695.00	5,386.50	2,308.50
EPG Futures	722.00	505.40	216.60	180.50	126.35	54.15
ERW Futures	912.00	638.40	273.60	228.00	159.60	68.40
ESSO Futures	1,748.00	1,223.60	524.40	437.00	305.90	131.10
GFPT Futures	1,710.00	1,197.00	513.00	427.50	299.25	128.25
GLOBALX Futures	2,547.90	1,783.53	764.37	636.50	445.55	190.95
GLOBAL Futures	2,432.00	1,702.40	729.60	608.00	425.60	182.40
GPSC Futures	10,488.00	7,341.60	3,146.40	2,622.00	1,835.40	786.60
GULFX Futures	24,130.00	16,891.00	7,239.00	6,032.50	4,222.75	1,809.75
GULF Futures	4,826.00	3,378.20	1,447.80	1,206.50	844.55	361.95
GUNKUL Futures	304.00	212.80	91.20	76.00	53.20	22.80
HANA Futures	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
HMPRO Futures	2,090.00	1,463.00	627.00	522.50	365.75	156.75
ICHI Futures	1,254.00	877.80	376.20	313.50	219.45	94.05
INTUCH Futures	4,712.00	3,298.40	1,413.60	1,178.00	824.60	353.40
IRPC Futures	418.00	292.60	125.40	104.50	73.15	31.35
ITD Futures	190.00	133.00	57.00	47.50	33.25	14.25
IVL Futures	5,016.00	3,511.20	1,504.80	1,254.00	877.80	376.20
JAS Futures	570.00	399.00	171.00	142.50	99.75	42.75
JMT Futures	3,724.00	2,606.80	1,117.20	931.00	651.70	279.30
KBANK Futures	18,582.00	13,007.40	5,574.60	4,645.50	3,251.85	1,393.65
KCE Futures	3,914.00	2,739.80	1,174.20	978.50	684.95	293.55

Futures	Outright			Spread		
	IM	MM	FC	IM	MM	FC
KKP Futures	7,562.00	5,293.40	2,268.60	1,890.50	1,323.35	567.15
KTB Futures	1,520.00	1,064.00	456.00	380.00	266.00	114.00
KTC Futures	5,738.00	4,016.60	1,721.40	1,434.50	1,004.15	430.35
LH Futures	988.00	691.60	296.40	247.00	172.90	74.10
LPN Futures	912.00	638.40	273.60	228.00	159.60	68.40
M Futures	6,194.00	4,335.80	1,858.20	1,548.50	1,083.95	464.55
MAJOR Futures	2,964.00	2,074.80	889.20	741.00	518.70	222.30
MBK Futures	1,710.00	1,197.00	513.00	427.50	299.25	128.25
MEGA Futures	6,384.00	4,468.80	1,915.20	1,596.00	1,117.20	478.80
MINTX Futures	4,366.20	3,056.34	1,309.86	1,092.50	764.75	327.75
MINT Futures	4,332.00	3,032.40	1,299.60	1,083.00	758.10	324.90
MTC Futures	9,120.00	6,384.00	2,736.00	2,280.00	1,596.00	684.00
ORI Futures	950.00	665.00	285.00	237.50	166.25	71.25
OSP Futures	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
PLANB Futures	1,254.00	877.80	376.20	313.50	219.45	94.05
PRM Futures	1,406.00	984.20	421.80	351.50	246.05	105.45
PSH Futures	1,634.00	1,143.80	490.20	408.50	285.95	122.55
PSL Futures	1,368.00	957.60	410.40	342.00	239.40	102.60
PTG Futures	2,774.00	1,941.80	832.20	693.50	485.45	208.05
PTT Futures	5,168.00	3,617.60	1,550.40	1,292.00	904.40	387.60
PTTEP Futures	16,530.00	11,571.00	4,959.00	4,132.50	2,892.75	1,239.75
PTTGC Futures	8,322.00	5,825.40	2,496.60	2,080.50	1,456.35	624.15
QH Futures	304.00	212.80	91.20	76.00	53.20	22.80
RATCH Futures	6,612.00	4,628.40	1,983.60	1,653.00	1,157.10	495.90
ROBINS Futures	12,633.10	8,843.17	3,789.93	3,157.80	2,210.46	947.34
RS Futures	2,622.00	1,835.40	786.60	655.50	458.85	196.65
S Futures	228.00	159.60	68.40	57.00	39.90	17.10
SAMART Futures	1,140.00	798.00	342.00	285.00	199.50	85.50
SAWAD Futures	10,032.00	7,022.40	3,009.60	2,508.00	1,755.60	752.40
SCBX Futures	13,560.30	9,492.21	4,068.09	3,389.60	2,372.72	1,016.88
SCB Futures	13,452.00	9,416.40	4,035.60	3,363.00	2,354.10	1,008.90
SCC Futures	37,126.00	25,988.20	11,137.80	9,281.50	6,497.05	2,784.45
SGP Futures	1,292.00	904.40	387.60	323.00	226.10	96.90
SIRI Futures	190.00	133.00	57.00	47.50	33.25	14.25
SPALI Futures	2,166.00	1,516.20	649.80	541.50	379.05	162.45
SPCG Futures	1,824.00	1,276.80	547.20	456.00	319.20	136.80
SPRC Futures	1,368.00	957.60	410.40	342.00	239.40	102.60
STA Futures	6,536.00	4,575.20	1,960.80	1,634.00	1,143.80	490.20
STEC Futures	2,356.00	1,649.20	706.80	589.00	412.30	176.70
STPI Futures	874.00	611.80	262.20	218.50	152.95	65.55
SUPER Futures	360.00	252.00	108.00	90.00	63.00	27.00
TASCO Futures	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
TCAPX Futures	6,372.60	4,460.82	1,911.78	1,594.10	1,115.87	478.23
TCAP Futures	5,928.00	4,149.60	1,778.40	1,482.00	1,037.40	444.60
THAI Futures	1,634.00	1,143.80	490.20	408.50	285.95	122.55
THANI Futures	570.00	399.00	171.00	142.50	99.75	42.75
THCOM Futures	1,368.00	957.60	410.40	342.00	239.40	102.60
THG Futures	1,824.00	1,276.80	547.20	456.00	319.20	136.80
TISCO Futures	10,792.00	7,554.40	3,237.60	2,698.00	1,888.60	809.40
TKN Futures	2,356.00	1,649.20	706.80	589.00	412.30	176.70
TMB Futures	228.00	159.60	68.40	57.00	39.90	17.10
TOA Futures	4,522.00	3,165.40	1,356.60	1,130.50	791.35	339.15
TOP Futures	8,246.00	5,772.20	2,473.80	2,061.50	1,443.05	618.45
TPIPL Futures	152.00	106.40	45.60	38.00	26.60	11.40
TPIPP Futures	418.00	292.60	125.40	104.50	73.15	31.35
TQM Futures	26,410.00	18,487.00	7,923.00	6,602.50	4,621.75	1,980.75
TRUE Futures	494.00	345.80	148.20	123.50	86.45	37.05
TTA Futures	1,800.00	1,260.00	540.00	450.00	315.00	135.00
TTCL Futures	760.00	532.00	228.00	190.00	133.00	57.00
TTW Futures	950.00	665.00	285.00	237.50	166.25	71.25
TU Futures	1,558.00	1,090.60	467.40	389.50	272.65	116.85
TVO Futures	2,432.00	1,702.40	729.60	608.00	425.60	182.40
UNIQ Futures	1,178.00	824.60	353.40	294.50	206.15	88.35
VNT Futures	3,040.00	2,128.00	912.00	760.00	532.00	228.00
WHA Futures	570.00	399.00	171.00	142.50	99.75	42.75
WHAUP Futures	494.00	345.80	148.20	123.50	86.45	37.05

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, AOT, BBL, BH, BJC, CBG, CPALL, CPN, DELTA, EGCO, GPSC, GULF, INTUCH, KBANK, KKP, M, MTC, PTTEP, PTTGC, RATCH, ROBINS, SAWAD, SCB, SCC, TCAP, TISCO, TOP, TQM)

- Size of Block Trade is **100** contracts. (AMATA, BANPU, BAY, BCH, BCP, BCPG, BDMS, BGRIM, BLA, BPP, BTS, CENTEL, CK, COM7, CPF, DTAC, EA, EASTW, GFPT, GLOBAL, HANA, HMPRO, IVL, JMT, KCE, KTB, KTC, LH, MAJOR, MBKT, MEGA, MINT, OSP, PSH, PTG, PTT, RS, SPALI, SPCG, STA, STEC, TASCO, THG, TOA, TTW, TU, TVO, UNIQ, VNT)

- Size of Block Trade is **500** contracts. (AAV, AP, BA, BEAUTY, BEC, BEM, BLAND, CHG, CKP, EPG, ERW, ESSO, GUNKUL, ICHI, IRPC, ITD, JAS, LPN, ORI, PLANB, PRM, PSL, QH, S, SAMART, SGP, SIRI, SPRC, STPI, THAI, THANI, THCOM, TKN, TMB, TPIPL, TPIPP, TRUE, TTA, TTCL, VGI, VNG, WHA, WHAUP)

- Size of Block Trade is **1,000** contracts. (SUPER)

<b>SUPER MARGIN</b>		<b>17.00 ของวันที่ 23 กรกฎาคม 2563 เป็นต้นไป (5.00pm on 23rd July, 2020 onwards.)</b>					
<b>RETAIL</b>			<b>RETAIL</b>				
Outright	IM	MM	FC	Spread	Spread IM	Spread MM	Spread FC
50 Baht Gold Futures	99,370.00	69,559.00	29,811.00	50 Baht Gold Futures	24,842.50	17,389.75	7,452.75
10 Baht Gold Futures	19,874.00	13,911.80	5,962.20	10 Baht Gold Futures	4,968.50	3,477.95	1,490.55
Gold - D	15,732.00	11,012.40	4,719.60	Gold - D			
Gold Online Futures	43,890.00	30,723.00	13,167.00	Gold Online Futures			
USD Futures	912.00	638.40	273.60	USD Futures	228.00	159.60	68.40
RSS3	42,560.00	29,792.00	12,768.00	RSS3	10,640.00	7,448.00	3,192.00
RSS3D	42,560.00	29,792.00	12,768.00	RSS3D	10,640.00	7,448.00	3,192.00

<b>NORMAL MARGIN</b>		<b>17.00 ของวันที่ 24 กรกฎาคม 2563 เป็นต้นไป (5.00pm on 24th July, 2020 onwards.)</b>					
<b>RETAIL</b>			<b>RETAIL</b>				
Outright	IM	MM	FC	Spread	Spread IM	Spread MM	Spread FC
50 Baht Gold Futures	57,418.00	40,192.60	17,225.40	50 Baht Gold Futures	14,354.50	10,048.15	4,306.35
10 Baht Gold Futures	11,483.60	8,038.52	3,445.08	10 Baht Gold Futures	2,870.90	2,009.63	861.27
Gold - D	9,082.00	6,357.40	2,724.60	Gold - D			
Gold Online Futures	25,308.00	17,715.60	7,592.40	Gold Online Futures			
USD Futures	532.00	372.40	159.60	USD Futures	133.00	93.10	39.90
RSS3	24,586.00	17,210.20	7,375.80	RSS3	6,146.50	4,302.55	1,843.95
RSS3D	24,586.00	17,210.20	7,375.80	RSS3D	6,146.50	4,302.55	1,843.95