

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	14,945.00	10,504.20	4,526.20	3,736.25	2,626.05	1,131.55
BANK Futures	36,750.00	25,830.00	11,130.00	9,187.50	6,457.50	2,782.50
COMM Futures	21,385.00	15,030.60	6,476.60	5,346.25	3,757.65	1,619.15
ENERG Futures	19,950.00	14,022.00	6,042.00	4,987.50	3,505.50	1,510.50
FOOD Futures	7,595.00	5,338.20	2,300.20	1,898.75	1,334.55	575.05
ICT Futures	7,175.00	5,043.00	2,173.00	1,793.75	1,260.75	543.25
50 Baht Gold Futures	63,350.00	44,526.00	19,186.00	15,837.50	11,131.50	4,796.50
10 Baht Gold Futures	12,670.00	8,905.20	3,837.20	3,167.50	2,226.30	959.30
Gold-D Spot-Month Futures	28,525.00	20,049.00	8,639.00	N/A	N/A	N/A
Gold-D Futures	9,030.00	6,346.80	2,734.80	N/A	N/A	N/A
Gold Online Futures	30,625.00	21,525.00	9,275.00	7,656.25	5,381.25	2,318.75
Silver Online Futures	12,110.00	8,511.60	3,667.60	N/A	N/A	N/A
TGB5 Futures	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
BB3 Futures	2,240.00	1,574.40	678.40	N/A	N/A	N/A
USD Futures	490.00	344.40	148.40	122.50	86.10	37.10
RSS3 Spot-Month Futures	200,900.00	141,204.00	60,844.00	N/A	N/A	N/A
RSS3 Futures	63,525.00	44,649.00	19,239.00	63,525.00	44,649.00	19,239.00
RSS3D Spot-Month Futures	200,900.00	141,204.00	60,844.00	N/A	N/A	N/A
RSS3D Futures	63,525.00	44,649.00	19,239.00	63,525.00	44,649.00	19,239.00
Japanese Rubber Futures	10,500.00	7,380.00	3,180.00	10,500.00	7,380.00	3,180.00

หมายเหตุ: กรณีลูกค้ามีฐานะ SET50 Index Options จะมีการคำนวณหลักประกันแบบ Portfolio โดยหากในกลุ่มของ SET50 Index มีแต่ฐานะ Long Options มูลค่าหลักประกันจะเท่ากับ 0 บาท
*สำหรับ Gold-D เมื่อสัญญาจบออกๆ ทางบริษัทฯ มีให้บริการส่งมอบสินค้าของทองคำจริง (Physical Delivery) และขอสงวนสิทธิ์ในการเปิดสถานะชิล หรือขาย สิ้นค้า Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ เนื่องจากในช่วงเวลาดังกล่าวต้องมีการส่งมอบสินค้าด้วยทองคำจริง ซึ่งบริษัทฯ มีค่าใช้จ่าย และบริษัทฯขอเรียกเก็บหลักประกันเพิ่มเติมจากหลักประกันปกติสำหรับสัญญา Gold-D คงค้างในบัญชีซื้อขายในช่วงก่อนวันทำการซื้อขายสุดท้าย 10 วันทำการ(LTD-10) โดยมี IM = 28,525, MM = 20,049, FC = 8,639 และบังคับเปิดสถานะสัญญา Gold-D ในช่วงก่อนวันทำการซื้อขายสุดท้าย เพื่อลดความเสี่ยงจากการผิดนัดส่งมอบรับมอบสินค้าของทองคำจริง

**เป็นข้อมูล RSS3/RSS3D Futures ที่ไม่ใช่ Spot Month Series สำหรับ RSS3/RSS3DFutures Spot Month Series จะมี IM = 200,900 บาท, MM = 141,204 บาท, FM = 60,844 บาท

การวางหลักประกันของ Single Stock Futures

Futures	Outright			Spread		
	IM	MM	FC	IM	MM	FC
AAV Futures	525.00	369.00	159.00	131.25	92.25	39.75
ADVANC Futures	10,745.00	7,552.20	3,254.20	2,686.25	1,888.05	813.55
AEONTS Futures	45,500.00	31,980.00	13,780.00	11,375.00	7,995.00	3,445.00
AMATA(X) Futures	2,329.25	1,637.13	705.43	582.75	409.59	176.49
AMATA Futures	2,310.00	1,623.60	699.60	577.50	405.90	174.90
AOT Futures	6,965.00	4,895.40	2,109.40	1,741.25	1,223.85	527.35
AP Futures	1,015.00	713.40	307.40	253.75	178.35	76.85
BA Futures	1,190.00	836.40	360.40	297.50	209.10	90.10
BANPU Futures	1,785.00	1,254.60	540.60	446.25	313.65	135.15
BAY Futures	5,880.00	4,132.80	1,780.80	1,470.00	1,033.20	445.20
BBL Futures	13,930.00	9,790.80	4,218.80	3,482.50	2,447.70	1,054.70
BCH Futures	1,400.00	984.00	424.00	350.00	246.00	106.00
BCP Futures	4,165.00	2,927.40	1,261.40	1,041.25	731.85	315.35
BCPG(X) Futures	2,129.75	1,496.91	645.01	532.00	373.92	161.12
BCPG Futures	2,100.00	1,476.00	636.00	525.00	369.00	159.00
BDMS Futures	2,100.00	1,476.00	636.00	525.00	369.00	159.00
BEAUTY Futures	350.00	246.00	106.00	87.50	61.50	26.50
BEC Futures	1,155.00	811.80	349.80	288.75	202.95	87.45
BEM Futures	630.00	442.80	190.80	157.50	110.70	47.70
BGRIM Futures	6,510.00	4,575.60	1,971.60	1,627.50	1,143.90	492.90
BH Futures	16,450.00	11,562.00	4,982.00	4,112.50	2,890.50	1,245.50
BJC Futures	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
BLA Futures	3,045.00	2,140.20	922.20	761.25	535.05	230.55
BLAND Futures	175.00	123.00	53.00	43.75	30.75	13.25
BPP Futures	1,960.00	1,377.60	593.60	490.00	344.40	148.40
BTS(X) Futures	922.25	648.21	279.31	231.00	162.36	69.96
BTS Futures	910.00	639.60	275.60	227.50	159.90	68.90
CBG Futures	16,835.00	11,832.60	5,098.60	4,208.75	2,958.15	1,274.65
CENTEL Futures	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
CHG Futures	245.00	172.20	74.20	61.25	43.05	18.55
CK Futures	2,065.00	1,451.40	625.40	516.25	362.85	156.35
CKP Futures	700.00	492.00	212.00	175.00	123.00	53.00
COM7(X) Futures	6,567.75	4,616.19	1,989.09	1,641.50	1,153.74	497.14
COM7 Futures	6,510.00	4,575.60	1,971.60	1,627.50	1,143.90	492.90
CPALL Futures	4,375.00	3,075.00	1,325.00	1,093.75	768.75	331.25
CPF Futures	2,870.00	2,017.20	869.20	717.50	504.30	217.30
CPN Futures	7,525.00	5,289.00	2,279.00	1,881.25	1,322.25	569.75
DELTA Futures	209,230.00	147,058.80	63,366.80	52,307.50	36,764.70	15,841.70
DTAC Futures	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
EA Futures	12,880.00	9,052.80	3,900.80	3,220.00	2,263.20	975.20
EASTW Futures	560.00	393.60	169.60	140.00	98.40	42.40
EGCO Futures	23,100.00	16,236.00	6,996.00	5,775.00	4,059.00	1,749.00
EPG Futures	1,260.00	885.60	381.60	315.00	221.40	95.40
ERW Futures	665.00	467.40	201.40	166.25	116.85	50.35
ESSO Futures	1,400.00	984.00	424.00	350.00	246.00	106.00
GFPT Futures	1,470.00	1,033.20	445.20	367.50	258.30	111.30
GLOBAL(X) Futures	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
GLOBAL Futures	3,314.50	2,329.62	1,003.82	829.50	583.02	251.22
GPSC Futures	13,580.00	9,544.80	4,112.80	3,395.00	2,386.20	1,028.20
GULF(Y) Futures	20,531.00	14,430.36	6,217.96	5,132.75	3,607.59	1,554.49
GULF(X) Futures	4,105.50	2,885.58	1,243.38	1,025.50	720.78	310.58
GULF Futures	4,060.00	2,853.60	1,229.60	1,015.00	713.40	307.40
GUNKUL Futures	280.00	196.80	84.80	70.00	49.20	21.20
HANA Futures	8,330.00	5,854.80	2,522.80	2,082.50	1,463.70	630.70
HMPRO Futures	1,505.00	1,057.80	455.80	376.25	264.45	113.95
ICHI Futures	2,380.00	1,672.80	720.80	595.00	418.20	180.20
INTUCH Futures	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
IRPC Futures	525.00	369.00	159.00	131.25	92.25	39.75
ITD Futures	140.00	98.40	42.40	35.00	24.60	10.60
IVL Futures	5,530.00	3,886.80	1,674.80	1,382.50	971.70	418.70
JAS Futures	385.00	270.60	116.60	96.25	67.65	29.15
JMT Futures	5,670.00	3,985.20	1,717.20	1,417.50	996.30	429.30
KBANK Futures	16,870.00	11,857.20	5,109.20	4,217.50	2,964.30	1,277.30

Futures	Outright			Spread		
	IM	MM	FC	IM	MM	FC
KCE Futures	9,065.00	6,371.40	2,745.40	2,266.25	1,592.85	686.35
KKP Futures	6,475.00	4,551.00	1,961.00	1,618.75	1,137.75	490.25
KTB Futures	1,330.00	934.80	402.80	332.50	233.70	100.70
KTC Futures	12,635.00	8,880.60	3,826.60	3,158.75	2,220.15	956.65
LH Futures	805.00	565.80	243.80	201.25	141.45	60.95
LPN Futures	595.00	418.20	180.20	148.75	104.55	45.05
M Futures	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
MAJOR Futures	2,625.00	1,845.00	795.00	656.25	461.25	198.75
MBK Futures	1,575.00	1,107.00	477.00	393.75	276.75	119.25
MEGA Futures	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
MINT(X) Futures	4,268.25	2,999.97	1,292.67	1,067.50	750.30	323.30
MINT Futures	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
MTC Futures	7,840.00	5,510.40	2,374.40	1,960.00	1,377.60	593.60
ORI Futures	1,085.00	762.60	328.60	271.25	190.65	82.15
OSP Futures	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
PLANB Futures	1,120.00	787.20	339.20	280.00	196.80	84.80
PRM Futures	1,295.00	910.20	392.20	323.75	227.55	98.05
PSH Futures	1,260.00	885.60	381.60	315.00	221.40	95.40
PSL Futures	1,540.00	1,082.40	466.40	385.00	270.60	116.60
PTG Futures	2,345.00	1,648.20	710.20	586.25	412.05	177.55
PTT Futures	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
PTTEP Futures	11,865.00	8,339.40	3,593.40	2,966.25	2,084.85	898.35
PTTGC Futures	7,700.00	5,412.00	2,332.00	1,925.00	1,353.00	583.00
QH Futures	210.00	147.60	63.60	52.50	36.90	15.90
RATCH Futures	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
RS Futures	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
S Futures	315.00	221.40	95.40	78.75	55.35	23.85
SAMART Futures	1,050.00	738.00	318.00	262.50	184.50	79.50
SAWAD Futures	9,590.00	6,740.40	2,904.40	2,397.50	1,685.10	726.10
SCB Futures	11,235.00	7,896.60	3,402.60	2,808.75	1,974.15	850.65
SCC Futures	28,525.00	20,049.00	8,639.00	7,131.25	5,012.25	2,159.75
SGP Futures	1,190.00	836.40	360.40	297.50	209.10	90.10
SIRI Futures	140.00	98.40	42.40	35.00	24.60	10.60
SPALI Futures	2,485.00	1,746.60	752.60	621.25	436.65	188.15
SPCG Futures	1,995.00	1,402.20	604.20	498.75	350.55	151.05
SPRC Futures	1,680.00	1,180.80	508.80	420.00	295.20	127.20
STA Futures	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
STEC Futures	1,540.00	1,082.40	466.40	385.00	270.60	116.60
STPI Futures	630.00	442.80	190.80	157.50	110.70	47.70
SUPER Futures	300.00	210.00	90.00	75.00	52.50	22.50
TASCO Futures	2,905.00	2,041.80	879.80	726.25	510.45	219.95
TCAP Futures	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
THAI Futures	735.00	516.60	222.60	183.75	129.15	55.65
THANI(X) Futures	750.75	527.67	227.37	187.25	131.61	56.71
THANI Futures	560.00	393.60	169.60	140.00	98.40	42.40
THCOM Futures	1,890.00	1,328.40	572.40	472.50	332.10	143.10
THG Futures	1,960.00	1,377.60	593.60	490.00	344.40	148.40
TISCO Futures	10,220.00	7,183.20	3,095.20	2,555.00	1,795.80	773.80
TKN Futures	1,960.00	1,377.60	593.60	490.00	344.40	148.40
TMB Futures	175.00	123.00	53.00	43.75	30.75	13.25
TOA Futures	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
TOP Futures	8,330.00	5,854.80	2,522.80	2,082.50	1,463.70	630.70
TPIPL Futures	245.00	172.20	74.20	61.25	43.05	18.55
TIIPP Futures	350.00	246.00	106.00	87.50	61.50	26.50
TQM Futures	19,075.00	13,407.00	5,777.00	4,768.75	3,351.75	1,444.25
TRUE Futures	385.00	270.60	116.60	96.25	67.65	29.15
TTA Futures	4,200.00	2,940.00	1,260.00	1,050.00	735.00	315.00
TTCL Futures	1,785.00	1,254.60	540.60	446.25	313.65	135.15
TTW Futures	910.00	639.60	275.60	227.50	159.90	68.90
TU Futures	1,365.00	959.40	413.40	341.25	239.85	103.35
TVO Futures	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
UNIQ Futures	560.00	393.60	169.60	140.00	98.40	42.40
VNT Futures	5,040.00	3,542.40	1,526.40	1,260.00	885.60	381.60
WHA Futures	385.00	270.60	116.60	96.25	67.65	29.15
WHAUP Futures	385.00	270.60	116.60	96.25	67.65	29.15

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, CBG, CPALL, CPN, DELTA, EGCO, GPSC, INTUCH, KBANK, KKP, M, MTC, PTTEP, PTTGC, RATCH, SAWAD, SCB, SCC, TCAP, TISCO, TOP, TQM)

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

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

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