

การวางหลักประกัน (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	6,790.00	4,772.40	2,056.40	1,697.50	1,193.10	514.10
BANK Futures	14,980.00	10,528.80	4,536.80	3,745.00	2,632.20	1,134.20
COMM Futures	16,940.00	11,906.40	5,130.40	4,235.00	2,976.60	1,282.60
ENERG Futures	9,695.00	6,814.20	2,936.20	2,423.75	1,703.55	734.05
FOOD Futures	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
ICT Futures	6,825.00	4,797.00	2,067.00	1,706.25	1,199.25	516.75
50 Baht Gold Futures	80,325.00	56,457.00	24,327.00	20,081.25	14,114.25	6,081.75
10 Baht Gold Futures	16,065.00	11,291.40	4,865.40	4,016.25	2,822.85	1,216.35
Gold-D Spot-Month Futures*	50,400.00	35,424.00	15,264.00	N/A	N/A	N/A
Gold-D Futures	15,960.00	11,217.60	4,833.60	N/A	N/A	N/A
Gold Online Futures	33,425.00	23,493.00	10,123.00	8,356.25	5,873.25	2,530.75
Silver Online Futures	6,615.00	4,649.40	2,003.40	1,653.75	1,162.35	500.85
TGB5 Futures	8,435.00	5,928.60	2,554.60	2,108.75	1,482.15	638.65
BB3 Futures	875.00	615.00	265.00	N/A	N/A	N/A
USD Futures	980.00	688.80	296.80	245.00	172.20	74.20
EUR/USD Futures	700.00	492.00	212.00	N/A	N/A	N/A
USD/JPY Futures	1,225.00	861.00	371.00	N/A	N/A	N/A
RSS3 Spot-Month Futures	187,600.00	131,856.00	56,816.00	N/A	N/A	N/A
RSS3 Futures	59,325.00	41,697.00	17,967.00	59,325.00	41,697.00	17,967.00
RSS3D Spot-Month Futures	187,600.00	131,856.00	56,816.00	N/A	N/A	N/A
RSS3D Futures	59,325.00	41,697.00	17,967.00	59,325.00	41,697.00	17,967.00
Japanese Rubber Futures	10,675.00	7,503.00	3,233.00	10,675.00	7,503.00	3,233.00

หมายเหตุ: กรณีลูกค้ามีฐานะ SET50 Index Options อาจจะมีการคำนวณหลักประกันแบบ Portfolio โดยหากในกรณีที่ของ SET50 Index มีสถานะ Long Options มูลค่าหลักประกันจะเท่ากับ 0 บาท

*สำหรับ Gold-D มีผลสัญญาซื้อขาย ทางบริษัทฯ มีให้บริการส่งมอบสินค้าด้วยตัวจริง (Physical Delivery) และของจริงที่ทำการจัดส่งตามชื่อ หรือชาม สินค้า Gold-D ในช่วงก่อนทำการซื้อขายล่วงหน้า 10 วันทำการ เนื่องจากในช่วงเวลาที่กล่าวถึง มีการส่งมอบสินค้าด้วยตัวจริง ซึ่งมีบริษัทฯ มีไว้ในบริการ และบริษัทฯ ขอเรียกเก็บหลักประกันเพิ่มเติมจากหลักประกันปกติสำหรับสัญญา Gold-D ของวันที่มีซื้อขายในช่วงก่อนทำการซื้อขายล่วงหน้า 10 วันทำการ(LTD-10) โดยมี IM = 50,400 MM = 35,424, FC = 15,264 และยังคงมีสถานะสัญญา Gold-D ในช่วงก่อนทำการซื้อขายล่วงหน้า เพื่อลดความเสี่ยงจากการผิดสัญญาของเงินมอบสินค้าด้วยตัวจริง

**เป็นข้อมูล RSS3/RSS3D Futures ที่ไม่ใช่ Spot Month Series สำหรับ RSS3/RSS3DFutures Spot Month Series จะมี IM = 187,600 บาท, MM = 131,856 บาท, FM = 56,816 บาท

การวางหลักประกันของ Single Stock Futures

con.size	Futures	Outright			Spread		
		IM	MM	FC	IM	MM	FC
1,000	AAV Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	ADVANC Futures	10,010.00	7,035.60	3,031.60	2,502.50	1,758.90	757.90
1,000	AEONTS Futures	11,725.00	8,241.00	3,551.00	2,931.25	2,060.25	887.75
1,000	AMATA Futures	1,995.00	1,402.20	604.20	498.75	350.55	151.05
1,000	AOT Futures	3,220.00	2,263.20	975.20	805.00	565.80	243.80
1,000	AP Futures	945.00	664.20	286.20	236.25	166.05	71.55
1,000	AWC Futures	420.00	295.20	127.20	105.00	73.80	31.80
1,000	BA Futures	1,715.00	1,205.40	519.40	428.75	301.35	129.85
1,000	BAM Futures	1,085.00	762.60	328.60	271.25	190.65	82.15
1,000	BANPU Futures	560.00	393.60	169.60	140.00	98.40	42.40
1,000	BAY Futures	1,785.00	1,254.60	540.60	446.25	313.65	135.15
1,000	BBL Futures	6,860.00	4,821.60	2,077.60	1,715.00	1,205.40	519.40
1,000	BCH Futures	1,995.00	1,402.20	604.20	498.75	350.55	151.05
1,000	BCP Futures	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
1,000	BCPG Futures	630.00	442.80	190.80	157.50	110.70	47.70
1,000	BDMS Futures	1,995.00	1,402.20	604.20	498.75	350.55	151.05
1,000	BEAUTY Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	BEC Futures	630.00	442.80	190.80	157.50	110.70	47.70
1,000	BEM Futures	525.00	369.00	159.00	131.25	92.25	39.75
1,000	BGRIM Futures	3,220.00	2,263.20	975.20	805.00	565.80	243.80
1,000	BH Futures	15,960.00	11,217.60	4,833.60	3,990.00	2,804.40	1,208.40
1,000	BJC Futures	2,450.00	1,722.00	742.00	612.50	430.50	185.50
1,000	BLA Futures	1,715.00	1,205.40	519.40	428.75	301.35	129.85
1,000	BLAND Futures	70.00	49.20	21.20	17.50	12.30	5.30
1,000	BPP Futures	980.00	688.80	296.80	245.00	172.20	74.20
1,000	BSRC Futures	945.00	664.20	286.20	236.25	166.05	71.55
1,000	BTS Futures	595.00	418.20	180.20	148.75	104.55	45.05
1,000	CBG Futures	7,105.00	4,993.80	2,151.80	1,776.25	1,248.45	537.95
1,000	CENTEL Futures	4,095.00	2,878.20	1,240.20	1,023.75	719.55	310.05
1,000	CHG Futures	245.00	172.20	74.20	61.25	43.05	18.55
1,000	CK Futures	2,240.00	1,574.40	678.40	560.00	393.60	169.60
1,000	CKP Futures	455.00	319.80	137.80	113.75	79.95	34.45
1,000	COM7 Futures	2,240.00	1,574.40	678.40	560.00	393.60	169.60
1,000	CPALL Futures	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
1,000	CPF Futures	1,365.00	959.40	413.40	341.25	239.85	103.35
1,000	CPN Futures	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
1,000	CRC Futures	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
1,000	DELTA Futures	12,495.00	8,782.20	3,784.20	3,123.75	2,195.55	946.05
1,000	EA Futures	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
1,000	EASTW Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	EGCO Futures	9,380.00	6,592.80	2,840.80	2,345.00	1,648.20	710.20
1,000	EPG Futures	770.00	541.20	233.20	192.50	135.30	58.30
1,000	ERW Futures	525.00	369.00	159.00	131.25	92.25	39.75
1,000	GFPT Futures	1,120.00	787.20	339.20	280.00	196.80	84.80
1,040	GLOBAL(X) Futures	1,711.50	1,202.94	518.34	427.00	300.12	129.32
1,000	GLOBAL Futures	1,645.00	1,156.20	498.20	411.25	289.05	124.55
1,000	GPSC Futures	5,565.00	3,911.40	1,685.40	1,391.25	977.85	421.35
1,000	GULF Futures	3,220.00	2,263.20	975.20	805.00	565.80	243.80
1,000	GUNKUL Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	HANA Futures	5,845.00	4,108.20	1,770.20	1,461.25	1,027.05	442.55
1,000	HMPRO Futures	1,050.00	738.00	318.00	262.50	184.50	79.50
1,000	ICHI Futures	2,100.00	1,476.00	636.00	525.00	369.00	159.00
1,000	INTUCH Futures	4,445.00	3,124.20	1,342.20	1,111.25	781.05	336.55
1,000	IRPC Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	ITD Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	IVL Futures	2,520.00	1,771.20	763.20	630.00	442.80	190.80
1,375	JAS(X) Futures	530.25	372.69	160.59	133.00	93.48	40.28
1,000	JAS Futures	385.00	270.60	116.60	96.25	67.65	29.15
1,000	JMT Futures	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
1,000	KBANK Futures	6,545.00	4,600.20	1,982.20	1,636.25	1,150.05	495.55
1,000	KCE Futures	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
1,000	KEX Futures	910.00	639.60	275.60	227.50	159.90	68.90

con.size	Futures	Outright			Spread		
		IM	MM	FC	IM	MM	FC
1,000	KKP Futures	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
1,000	KTB Futures	1,120.00	787.20	339.20	280.00	196.80	84.80
1,000	KTC Futures	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
1,000	LH Futures	560.00	393.60	169.60	140.00	98.40	42.40
1,000	LPN Futures	245.00	172.20	74.20	61.25	43.05	18.55
1,000	M Futures	2,695.00	1,894.20	816.20	673.75	473.55	204.05
1,000	MAJOR Futures	1,435.00	1,008.60	434.60	358.75	252.15	108.65
1,000	MBK Futures	2,380.00	1,672.80	720.80	595.00	418.20	180.20
1,000	MEGA Futures	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
1,000	MINT Futures	2,730.00	1,918.80	826.80	682.50	479.70	206.70
1,000	MTC Futures	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
1,000	OR Futures	1,295.00	910.20	392.20	323.75	227.55	98.05
1,000	ORI Futures	875.00	615.00	265.00	218.75	153.75	66.25
1,028	OSP(X) Futures	1,727.25	1,214.01	523.11	432.25	303.81	130.91
1,000	OSP Futures	1,680.00	1,180.80	508.80	420.00	295.20	127.20
1,000	PLANB Futures	875.00	615.00	265.00	218.75	153.75	66.25
1,000	PRM Futures	805.00	565.80	243.80	201.25	141.45	60.95
1,000	PSH Futures	945.00	664.20	286.20	236.25	166.05	71.55
1,000	PSL Futures	1,190.00	836.40	360.40	297.50	209.10	90.10
1,000	PTG Futures	980.00	688.80	296.80	245.00	172.20	74.20
1,000	PTT Futures	1,750.00	1,230.00	530.00	437.50	307.50	132.50
1,000	PTTEP Futures	10,045.00	7,060.20	3,042.20	2,511.25	1,765.05	760.55
1,000	PTTGC Futures	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
1,000	QH Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	RATCH Futures	2,135.00	1,500.60	646.60	533.75	375.15	161.65
1,000	RS Futures	1,505.00	1,057.80	455.80	376.25	264.45	113.95
1,000	S Futures	105.00	73.80	31.80	26.25	18.45	7.95
1,000	SAMART Futures	980.00	688.80	296.80	245.00	172.20	74.20
1,000	SAWAD Futures	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
1,000	SCB Futures	6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10
1,000	SCC Futures	14,105.00	9,913.80	4,271.80	3,526.25	2,478.45	1,067.95
1,000	SCGP Futures	2,730.00	1,918.80	826.80	682.50	479.70	206.70
1,000	SGP Futures	560.00	393.60	169.60	140.00	98.40	42.40
1,000	SIRI Futures	175.00	123.00	53.00	43.75	30.75	13.25
1,000	SPALI Futures	1,750.00	1,230.00	530.00	437.50	307.50	132.50
1,000	SPCG Futures	805.00	565.80	243.80	201.25	141.45	60.95
1,000	SPRC Futures	1,015.00	713.40	307.40	253.75	178.35	76.85
1,000	STA Futures	2,975.00	2,091.00	901.00	743.75	522.75	225.25
1,000	STEC Futures	1,190.00	836.40	360.40	297.50	209.10	90.10
1,000	STGT Futures	1,330.00	934.80	402.80	332.50	233.70	100.70
1,000	STPI Futures	385.00	270.60	116.60	96.25	67.65	29.15
1,000	SUPER Futures	70.00	49.20	21.20	17.50	12.30	5.30
1,000	TASCO Futures	1,260.00	885.60	381.60	315.00	221.40	95.40
1,000	TCAP Futures	3,150.00	2,214.00	954.00	787.50	553.50	238.50
1,000	THAI Futures	1,155.00	811.80	349.80	288.75	202.95	87.45
1,100	THANI(X) Futures	269.50	189.42	81.62	68.25	47.97	20.67
1,000	THANI Futures	245.00	172.20	74.20	61.25	43.05	18.55
1,000	THCOM Futures	1,960.00	1,377.60	593.60	490.00	344.40	148.40
1,000	THG Futures	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
1,000	TISCO Futures	8,505.00	5,977.80	2,575.80	2,126.25	1,494.45	643.95
1,000	TKN Futures	1,610.00	1,131.60	487.60	402.50	282.90	121.90
1,000	TOA Futures	1,995.00	1,402.20	604.20	498.75	350.55	151.05
1,000	TOP Futures	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
1,000	TPIPL Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	TPIPP Futures	245.00	172.20	74.20	61.25	43.05	18.55
1,000	TQM Futures	2,870.00	2,017.20	869.20	717.50	504.30	217.30
1,000	TRUE Futures	945.00	664.20	286.20	236.25	166.05	71.55
1,000	TTA Futures	1,080.00	756.00	324.00	270.00	189.00	81.00
1,000	TTB Futures	140.00	98.40	42.40	35.00	24.60	10.60
1,000	TTCL Futures	315.00	221.40	95.40	78.75	55.35	23.85
1,000	TTW Futures	560.00	393.60	169.60	140.00	98.40	42.40
1,000	TU Futures	1,050.00	738.00	318.00	262.50	184.50	79.50
1,000	TVO Futures	1,260.00	885.60	381.60	315.00	221.40	95.40
1,000	UNIQ Futures	350.00	246.00	106.00	87.50	61.50	26.50
1,000	VGI Futures	280.00	196.80	84.80	70.00	49.20	21.20
1,000	VNG Futures	210.00	147.60	63.60	52.50	36.90	15.90
1,000	WHA Futures	385.00	270.60	116.60	96.25	67.65	29.15
1,000	WHAUP Futures	280.00	196.80	84.80	70.00	49.20	21.20

หมายเหตุ

- IM (Initial Margin) = หลักประกันขั้นต้น

- MM (Maintenance Margin) = หลักประกันรักษาสภาพ

- FC (Force Close Level) = ระดับจุดบังคับปิดสถานะ

หลักประกันของ 1 คู่ Spread (ค่าบี) 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, EA, EGCO, GPSC, HANA, INTUCH, KBANK, KCE, KKP, KTC, M, PTTEP, SAWAD, SCB, SCC, SCGP, THG, TISCO, TOP)

- Size of Block Trade is **100** contracts. (AMATA, AP, BA, BAM, BANPU, BAY, BCH, BCP, BCPG, BDMS, BGRIM, BJC, BLA, BPP, CENTEL, CK, COM7, CPF, CRC, GFPT, GLOBAL, GULF, HMPRO, ICHI, IVL, JMT, KEX, KTB, MAJOR, MBK, MEGA, MINT, MTC, OR, OSP, PSH, PSL, PTG, PTT, PTTGC, RATCH, RS, SGP, SPALI, SPCG, STA, STEC, STGT, TASCO, TCAP, THCOM, TOA, TQM, TU, TVO)

- Size of Block Trade is **500** contracts. (AAV, AWC, BEAUTY, BEC, BEM, BLAND, BTS, CHG, CKP, EASTW, EPG, ERW, ESSO, GUNKUL, IRPC, ITD, JAS, LH, LPN, ORI, PLANB, PRM, QH, S, SAMART, SIRI, SPRC, STPI, THAI, THANI, TKN, TPIPL, TPIPP, TRUE, TTA, TTB, TTCL, TTW, UNIQ, VGI, VNG, WHA, WHAUP)

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