



การวางหลักประกันในสัญญาซื้อขายล่วงหน้าสำหรับนักลงทุนรายย่อย
Margin Rate for Retail Client

Margin per Contract (Baht/Contract)	ลูกค้ารายย่อย (Retail)		
	IM	MM	FC
Futures: Outright			
1. Index Market			
BANK Futures	24,150.00	16,974.00	7,314.00
COMM Futures	17,850.00	12,546.00	5,406.00
ENERGY Futures	13,160.00	9,249.60	3,985.60
FOOD Futures	6,650.00	4,674.00	2,014.00
ICT Futures	6,055.00	4,255.80	1,833.80
SET50 Index Futures	9,835.00	6,912.60	2,978.60
2. Metal Market			
50 Baht Gold Futures	53,900.00	37,884.00	16,324.00
10 Baht Gold Futures	10,780.00	7,576.80	3,264.80
Gold Online Futures	23,275.00	16,359.00	7,049.00
Silver Online Futures	7,525.00	5,289.00	2,279.00
3. Currency Market			
USD Futures	630.00	442.80	190.80
4. Interest Rate Market			
5Y Government Bond	4,865.00	3,419.40	1,473.40
3M BIBOR	1,120.00	787.20	339.20
5. Agriculture Market			
Japanese Rubber	6,055.00	4,255.80	1,833.80
6. Stock Market			
AAV Futures	350.00	246.00	106.00
ADVANC Futures	8,190.00	5,756.40	2,480.40
AEONTS Futures	25,375.00	17,835.00	7,685.00
AMATA Futures	2,065.00	1,451.40	625.40
AOT Futures	5,145.00	3,616.20	1,558.20
AP Futures (U21X,Z21X และ H22X)	703.50	494.46	213.06
AP Futures (From M22 onwards)	700.00	492.00	212.00
AWC Futures	455.00	319.80	137.80
BA Futures	1,925.00	1,353.00	583.00
BAM Futures	1,365.00	959.40	413.40
BANPU Futures (U21X,Z21X ,H22X และ M22X)	2,243.50	1,576.86	679.46
BANPU Futures (From U22 onwards)	1,890.00	1,328.40	572.40
BAY Futures	3,465.00	2,435.40	1,049.40
BBL Futures	8,855.00	6,223.80	2,681.80
BCH Futures	2,100.00	1,476.00	636.00
BCP Futures	2,590.00	1,820.40	784.40
BCPG Futures (U21X)	1,454.25	1,022.13	440.43
BCPG Futures (From Z21 onwards)	1,435.00	1,008.60	434.60
BDMS Futures	1,505.00	1,057.80	455.80
BEAUTY Futures	210.00	147.60	63.60
BEC Futures	2,135.00	1,500.60	646.60
BEM Futures	560.00	393.60	169.60
BGRIM Futures	4,095.00	2,878.20	1,240.20
BH Futures	10,780.00	7,576.80	3,264.80
BJC Futures	2,975.00	2,091.00	901.00
BLA Futures	3,290.00	2,312.40	996.40
BLAND Futures	105.00	73.80	31.80
BPP Futures	1,715.00	1,205.40	519.40
BTS Futures	630.00	442.80	190.80
CBG Futures	13,405.00	9,421.80	4,059.80
CENTEL Futures	4,480.00	3,148.80	1,356.80
CHG Futures	350.00	246.00	106.00
CK Futures	1,925.00	1,353.00	583.00
CKP Futures	665.00	467.40	201.40
COM7 Futures	7,805.00	5,485.80	2,363.80
CPALL Futures	3,710.00	2,607.60	1,123.60
CPF Futures	2,065.00	1,451.40	625.40
CPN Futures	4,970.00	3,493.20	1,505.20
CRC Futures	3,080.00	2,164.80	932.80
DELTA Futures	126,000.00	88,560.00	38,160.00
DTAC Futures	4,200.00	2,952.00	1,272.00
EA Futures	6,335.00	4,452.60	1,918.60
EASTW Futures	455.00	319.80	137.80
EGCO Futures	12,040.00	8,462.40	3,646.40

EPG Futures	1,505.00	1,057.80	455.80
ERW Futures (U21X,Z21X และ H22X)	708.75	498.15	214.65
ERW Futures (From M22 onwards)	455.00	319.80	137.80
ESSO Futures	945.00	664.20	286.20
GFPT Futures	1,155.00	811.80	349.80
GLOBAL Futures (U21X และ Z21X)	2,341.50	1,645.74	709.14
GLOBAL Futures (From H22 onwards)	2,240.00	1,574.40	678.40
GPSC Futures	7,245.00	5,092.20	2,194.20
GULF Futures	3,780.00	2,656.80	1,144.80
GUNKUL Futures	490.00	344.40	148.40
HANA Futures	10,185.00	7,158.60	3,084.60
HMPRO Futures	1,225.00	861.00	371.00
ICHI Futures	1,610.00	1,131.60	487.60
INTUCH Futures	7,735.00	5,436.60	2,342.60
IRPC Futures	385.00	270.60	116.60
ITD Futures	315.00	221.40	95.40
IVL Futures	4,935.00	3,468.60	1,494.60
JAS Futures	280.00	196.80	84.80
JMT Futures	5,215.00	3,665.40	1,579.40
KBANK Futures	11,025.00	7,749.00	3,339.00
KCE Futures	10,885.00	7,650.60	3,296.60
KEX Futures	4,270.00	3,001.20	1,293.20
KKP Futures	4,830.00	3,394.80	1,462.80
KTB Futures	735.00	516.60	222.60
KTC Futures	6,860.00	4,821.60	2,077.60
LH Futures	560.00	393.60	169.60
LPN Futures	455.00	319.80	137.80
M Futures	3,640.00	2,558.40	1,102.40
MAJOR Futures	2,625.00	1,845.00	795.00
MBK Futures	1,505.00	1,057.80	455.80
MEGA Futures	5,495.00	3,862.20	1,664.20
MINT Futures	3,780.00	2,656.80	1,144.80
MTC Futures	6,055.00	4,255.80	1,833.80
OR Futures	2,380.00	1,672.80	720.80
ORI Futures	980.00	688.80	296.80
OSP Futures	2,870.00	2,017.20	869.20
PLANB Futures	875.00	615.00	265.00
PRM Futures	805.00	565.80	243.80
PSH Futures	1,050.00	738.00	318.00
PSL Futures	4,095.00	2,878.20	1,240.20
PTG Futures	1,575.00	1,107.00	477.00
PTT Futures	2,625.00	1,845.00	795.00
PTTEP Futures	8,960.00	6,297.60	2,713.60
PTTGC Futures	5,460.00	3,837.60	1,653.60
QH Futures	175.00	123.00	53.00
RATCH Futures	3,045.00	2,140.20	922.20
RS Futures	2,030.00	1,426.80	614.80
S Futures	245.00	172.20	74.20
SAMART Futures	1,085.00	762.60	328.60
SAWAD Futures	7,560.00	5,313.60	2,289.60
SCB Futures	8,995.00	6,322.20	2,724.20
SCC Futures	26,250.00	18,450.00	7,950.00
SCGP Futures	5,355.00	3,763.80	1,621.80
SGP Futures	1,015.00	713.40	307.40
SIRI Futures	140.00	98.40	42.40
SPALI Futures	1,785.00	1,254.60	540.60
SPCG Futures	1,295.00	910.20	392.20
SPRC Futures	1,085.00	762.60	328.60
STA Futures	5,390.00	3,788.40	1,632.40
STEC Futures	1,365.00	959.40	413.40
STGT Futures	4,375.00	3,075.00	1,325.00
STPI Futures	560.00	393.60	169.60
SUPER Futures	105.00	73.80	31.80
TASCO Futures	2,135.00	1,500.60	646.60
TCAP Futures	3,675.00	2,583.00	1,113.00
THAI Futures	1,155.00	811.80	349.80
THANI Futures	560.00	393.60	169.60
THCOM Futures	1,820.00	1,279.20	551.20

THG Futures	2,975.00	2,091.00	901.00
TISCO Futures	6,755.00	4,747.80	2,045.80
TKN Futures	875.00	615.00	265.00
TOA Futures	3,150.00	2,214.00	954.00
TOP Futures	4,725.00	3,321.00	1,431.00
TPIPL Futures	175.00	123.00	53.00
TPIPP Futures	245.00	172.20	74.20
TQM Futures	11,900.00	8,364.00	3,604.00
TRUE Futures	245.00	172.20	74.20
TTA Futures	3,115.00	2,189.40	943.40
TTB Futures	105.00	73.80	31.80
TTCL Futures	700.00	492.00	212.00
TTW Futures	700.00	492.00	212.00
TU Futures	1,645.00	1,156.20	498.20
TVO Futures	3,255.00	2,287.80	985.80
UNIQ Futures	805.00	565.80	243.80
VGI Futures	700.00	492.00	212.00
VNG Futures	1,050.00	738.00	318.00
VNT Futures	3,290.00	2,312.40	996.40
WHA Futures	280.00	196.80	84.80
WHAUP Futures	315.00	221.40	95.40
Margin per Spread (Baht/Spread)		Retail	
Futures: Calendar Spread	IM	MM	FC
1. Index Market			
BANK Futures	6,037.50	4,243.50	1,828.50
COMM Futures	4,462.50	3,136.50	1,351.50
ENERGY Futures	3,290.00	2,312.40	996.40
FOOD Futures	1,662.50	1,168.50	503.50
ICT Futures	1,513.75	1,063.95	458.45
SET50 Index Futures	2,458.75	1,728.15	744.65
2. Metal Market			
50 Baht Gold Futures	13,475.00	9,471.00	4,081.00
10 Baht Gold Futures	2,695.00	1,894.20	816.20
Gold Online Futures	5,818.75	4,089.75	1,762.25
Silver Online Futures	15,050.00	10,578.00	4,558.00
3. Currency Market			
USD Futures	157.50	110.70	47.70
4. Interest Rate Market			
5Y Government Bond	1,216.25	854.85	368.35
3M BIBOR	2,240.00	1,574.40	678.40
5. Agriculture Market			
Japanese Rubber	6,055.00	4,255.80	1,833.80
6. Stock Market			
AAV Futures	87.50	61.50	26.50
ADVANC Futures	2,047.50	1,439.10	620.10
AEONTS Futures	6,343.75	4,458.75	1,921.25
AMATA Futures	516.25	362.85	156.35
AOT Futures	1,286.25	904.05	389.55
AP Futures	175.00	123.00	53.00
AWC Futures	113.75	79.95	34.45
BA Futures	481.25	338.25	145.75
BAM Futures	341.25	239.85	103.35
BANPU Futures	472.50	332.10	143.10
BAY Futures	866.25	608.85	262.35
BBL Futures	2,213.75	1,555.95	670.45
BCH Futures	525.00	369.00	159.00
BCP Futures	647.50	455.10	196.10
BCPG Futures	358.75	252.15	108.65
BDMS Futures	376.25	264.45	113.95
BEAUTY Futures	52.50	36.90	15.90
BEC Futures	533.75	375.15	161.65
BEM Futures	140.00	98.40	42.40
BGRIM Futures	1,023.75	719.55	310.05
BH Futures	2,695.00	1,894.20	816.20
BJC Futures	743.75	522.75	225.25
BLA Futures	822.50	578.10	249.10
BLAND Futures	26.25	18.45	7.95
BPP Futures	428.75	301.35	129.85

BTS Futures	157.50	110.70	47.70
CBG Futures	3,351.25	2,355.45	1,014.95
CENTEL Futures	1,120.00	787.20	339.20
CHG Futures	87.50	61.50	26.50
CK Futures	481.25	338.25	145.75
CKP Futures	166.25	116.85	50.35
COM7 Futures	1,951.25	1,371.45	590.95
CPALL Futures	927.50	651.90	280.90
CPF Futures	516.25	362.85	156.35
CPN Futures	1,242.50	873.30	376.30
GRC Futures	770.00	541.20	233.20
DELTA Futures	31,500.00	22,140.00	9,540.00
DTAC Futures	1,050.00	738.00	318.00
EA Futures	1,583.75	1,113.15	479.65
EASTW Futures	113.75	79.95	34.45
EGCO Futures	3,010.00	2,115.60	911.60
EPG Futures	376.25	264.45	113.95
ERW Futures	113.75	79.95	34.45
ESSO Futures	236.25	166.05	71.55
GFPT Futures	288.75	202.95	87.45
GLOBAL Futures	560.00	393.60	169.60
GPSC Futures	1,811.25	1,273.05	548.55
GULF Futures	945.00	664.20	286.20
GUNKUL Futures	122.50	86.10	37.10
HANA Futures	2,546.25	1,789.65	771.15
HMPRO Futures	306.25	215.25	92.75
ICHI Futures	402.50	282.90	121.90
INTUCH Futures	1,933.75	1,359.15	585.65
IRPC Futures	96.25	67.65	29.15
ITD Futures	78.75	55.35	23.85
IVL Futures	1,233.75	867.15	373.65
JAS Futures	70.00	49.20	21.20
JMT Futures	1,303.75	916.35	394.85
KBANK Futures	2,756.25	1,937.25	834.75
KCE Futures	2,721.25	1,912.65	824.15
KEX Futures	1,067.50	750.30	323.30
KKP Futures	1,207.50	848.70	365.70
KTB Futures	183.75	129.15	55.65
KTC Futures	1,715.00	1,205.40	519.40
LH Futures	140.00	98.40	42.40
LPN Futures	113.75	79.95	34.45
M Futures	910.00	639.60	275.60
MAJOR Futures	656.25	461.25	198.75
MBK Futures	376.25	264.45	113.95
MEGA Futures	1,373.75	965.55	416.05
MINT Futures	945.00	664.20	286.20
MTC Futures	1,513.75	1,063.95	458.45
OR Futures	595.00	418.20	180.20
ORI Futures	245.00	172.20	74.20
OSP Futures	717.50	504.30	217.30
PLANB Futures	218.75	153.75	66.25
PRM Futures	201.25	141.45	60.95
PSH Futures	262.50	184.50	79.50
PSL Futures	1,023.75	719.55	310.05
PTG Futures	393.75	276.75	119.25
PTT Futures	656.25	461.25	198.75
PTTEP Futures	2,240.00	1,574.40	678.40
PTTGC Futures	1,365.00	959.40	413.40
QH Futures	43.75	30.75	13.25
RATCH Futures	761.25	535.05	230.55
RS Futures	507.50	356.70	153.70
S Futures	61.25	43.05	18.55
SAMART Futures	271.25	190.65	82.15
SAWAD Futures	1,890.00	1,328.40	572.40
SCB Futures	2,248.75	1,580.55	681.05
SCC Futures	6,562.50	4,612.50	1,987.50
SCGP Futures	1,338.75	940.95	405.45
SGP Futures	253.75	178.35	76.85

SIRI Futures	35.00	24.60	10.60
SPALI Futures	446.25	313.65	135.15
SPCG Futures	323.75	227.55	98.05
SPRC Futures	271.25	190.65	82.15
STA Futures	1,347.50	947.10	408.10
STEC Futures	341.25	239.85	103.35
STGT Futures	1,093.75	768.75	331.25
STPI Futures	140.00	98.40	42.40
SUPER Futures	26.25	18.45	7.95
TASCO Futures	533.75	375.15	161.65
TCAP Futures	918.75	645.75	278.25
THAI Futures	288.75	202.95	87.45
THANI Futures	140.00	98.40	42.40
THCOM Futures	455.00	319.80	137.80
THG Futures	743.75	522.75	225.25
TISCO Futures	1,688.75	1,186.95	511.45
TKN Futures	218.75	153.75	66.25
TOA Futures	787.50	553.50	238.50
TOP Futures	1,181.25	830.25	357.75
TPIPL Futures	43.75	30.75	13.25
TPIPP Futures	61.25	43.05	18.55
TQM Futures	2,975.00	2,091.00	901.00
TRUE Futures	61.25	43.05	18.55
TTA Futures	778.75	547.35	235.85
TTB Futures	26.25	18.45	7.95
TTCL Futures	175.00	123.00	53.00
TTW Futures	175.00	123.00	53.00
TU Futures	411.25	289.05	124.55
TVO Futures	813.75	571.95	246.45
UNIQ Futures	201.25	141.45	60.95
VGI Futures	175.00	123.00	53.00
VNG Futures	262.50	184.50	79.50
VNT Futures	822.50	578.10	249.10
WHA Futures	70.00	49.20	21.20
WHAUP Futures	78.75	55.35	23.85
Options: Outright (Short Options Minimum Charge)	IM	MM	FC
SET50 Index Options <Input Series>	175.00	123.00	53.00

BB ผู้ที่ซื้อ(Long) Options แบบ Outright จะต้องชำระค่าพรีเมียม (Premium)

\$\$ Options buyer must pay Premium.

BB ผู้ที่ขาย(Short) Options แบบ Outright จะต้องวางหลักประกันเท่ากับค่าพรีเมียมที่ได้รับจากการขาย Options + Risk Margin ของ Options รุ่นนั้น โดยระบบจะทำการคำนวณให้ว่าลูกค้าต้องวางหลักประกันเท่าไร ทั้งนี้หากลูกค้าขาย(Short) Options รุ่นที่เป็น Deep-Out-of-The-Money ทำให้มีกำไรหลักประกันน้อยเกินไป ระบบจะบังคับให้วางหลักประกันขั้นต่ำเท่ากับค่าพรีเมียมที่ได้รับจากการขาย + "Short Options Minimum Charge" โดยพิจารณาจาก Options ที่ลูกค้าได้ทำการขาย(Short)ไว้

\$\$ Options seller must lay Margin equal to Options Premium plus Risk Margin of that Options series. The system will calculate required Margin Level. If the client sell (short) Deep-Out-of-The-Money Options and required too low Margin Level, the system will obligate the client to lay Margin equal to Options Premium plus "Short Options Minimum Charge" by considering the "Short" Options in client's Portfolio.

BB การคำนวณหลักประกันเริ่มต้น (Initial Margin Requirement) สำหรับลูกค้าทั่วไปมีดังนี้

ขั้นที่ 1 : A = ผลคูณของ "อัตราความเสี่ยงหลักประกันเริ่มต้น" กับ "หลักประกันความเสี่ยง"

ขั้นที่ 2 : หากพอร์ตมีแต่ฐานะ Long สัญญาอปชั่น โดยไม่มีฐานะ Short สัญญาอปชั่น และไม่มีสถานะสัญญาฟิวเจอร์ส
A = ค่าที่น้อยกว่าระหว่าง (ผลคูณของ "อัตราความเสี่ยงหลักประกันเริ่มต้น" กับ "หลักประกันความเสี่ยง" ,
พรีเมียมรวมของฐานะ Long สัญญาอปชั่น)

ขั้นที่ 3 : Initial Margin Requirement = ค่าที่มากกว่าระหว่าง (A - หลักประกันพรีเมียมสุทธิ, 0)

โดย หลักประกันพรีเมียมสุทธิ = พรีเมียมรวมของฐานะ Long สัญญาอปชั่น - พรีเมียมรวมของฐานะ Short สัญญาอปชั่น
พรีเมียมคิดตามราคาตลาดของอปชั่น

หมายเหตุ: บริษัทสามารถเปลี่ยนระดับหลักประกันแต่ละชนิดของลูกค้าได้ตามความเหมาะสม

\$\$ For Portfolio with Long and Other Instrument

Initial Margin Requirement

Step 1 : A = 1.9*Risk Margin

Step 2 : If there is only Long Options (no other positions)

A = Min (1.9*Risk Margin , Long Option Premium)

Step 3 : Initial Margin Requirement = Max (A - NetOptionValue, 0)

NetOptionValue = Long Option Premium - Short Option Premium

Option Premium is a market price.

Note: TISCO can adjust each Margin Level for client as suitable