



การวางหลักประกันในสัญญาซื้อขายล่วงหน้าสำหรับนักลงทุนรายย่อย
Margin Rate for Retail Client

| Margin per Contract (Baht/Contract) | ลูกค้ารายย่อย (Retail) | | |
|-------------------------------------|------------------------|------------|-----------|
| | IM | MM | FC |
| Futures: Outright | | | |
| 1. Index Market | | | |
| BANK Futures | 20,475.00 | 14,391.00 | 6,201.00 |
| COMM Futures | 16,310.00 | 11,463.60 | 4,939.60 |
| ENERGY Futures | 9,170.00 | 6,445.20 | 2,777.20 |
| FOOD Futures | 4,340.00 | 3,050.40 | 1,314.40 |
| ICT Futures | 7,735.00 | 5,436.60 | 2,342.60 |
| SET50 Index Futures | 6,545.00 | 4,600.20 | 1,982.20 |
| 2. Metal Market | | | |
| 50 Baht Gold Futures | 47,250.00 | 33,210.00 | 14,310.00 |
| 10 Baht Gold Futures | 9,450.00 | 6,642.00 | 2,862.00 |
| Gold Online Futures | 22,050.00 | 15,498.00 | 6,678.00 |
| Silver Online Futures | 5,880.00 | 4,132.80 | 1,780.80 |
| 3. Currency Market | | | |
| USD Futures | 1,050.00 | 738.00 | 318.00 |
| EUR/USD Futures | 875.00 | 615.00 | 265.00 |
| USD/JPY Futures | 2,065.00 | 1,451.40 | 625.40 |
| 4. Interest Rate Market | | | |
| 5Y Government Bond | 10,745.00 | 7,552.20 | 3,254.20 |
| 3M BIBOR | 1,120.00 | 787.20 | 339.20 |
| 5. Agriculture Market | | | |
| Japanese Rubber | 3,850.00 | 2,706.00 | 1,166.00 |
| 6. Stock Market | | | |
| AAV Future | 315.00 | 221.40 | 95.40 |
| ADVANC Futures | 11,130.00 | 7,822.80 | 3,370.80 |
| AEONTS Futures | 11,095.00 | 7,798.20 | 3,360.20 |
| AMATA Futures | 1,680.00 | 1,180.80 | 508.80 |
| AOT Futures | 3,150.00 | 2,214.00 | 954.00 |
| AP Futures | 1,050.00 | 738.00 | 318.00 |
| AWC Futures | 560.00 | 393.60 | 169.60 |
| BA Futures | 1,470.00 | 1,033.20 | 445.20 |
| BAM Futures | 1,120.00 | 787.20 | 339.20 |
| BANPU Futures | 1,085.00 | 762.60 | 328.60 |
| BAY Futures | 2,030.00 | 1,426.80 | 614.80 |
| BBL Futures | 7,875.00 | 5,535.00 | 2,385.00 |
| BCH Futures | 1,470.00 | 1,033.20 | 445.20 |
| BCP Futures | 2,695.00 | 1,894.20 | 816.20 |
| BCPG Futures | 840.00 | 590.40 | 254.40 |
| BDMS Futures | 1,750.00 | 1,230.00 | 530.00 |
| BEAUTY Futures | 175.00 | 123.00 | 53.00 |
| BEC Futures | 1,015.00 | 713.40 | 307.40 |
| BEM Futures | 560.00 | 393.60 | 169.60 |
| BGRIM Futures | 3,185.00 | 2,238.60 | 964.60 |
| BH Futures | 15,575.00 | 10,947.00 | 4,717.00 |
| BJC Futures | 2,345.00 | 1,648.20 | 710.20 |
| BLA Futures | 3,045.00 | 2,140.20 | 922.20 |
| BLAND Futures | 70.00 | 49.20 | 21.20 |
| BPP Futures | 875.00 | 615.00 | 265.00 |
| BTS Futures | 455.00 | 319.80 | 137.80 |
| CBG Futures | 6,300.00 | 4,428.00 | 1,908.00 |
| CENTEL Futures | 4,935.00 | 3,468.60 | 1,494.60 |
| CHG Futures | 280.00 | 196.80 | 84.80 |
| CK Futures | 1,645.00 | 1,156.20 | 498.20 |
| CKP Futures | 350.00 | 246.00 | 106.00 |
| COM7 Futures | 2,905.00 | 2,041.80 | 879.80 |
| CPALL Futures | 3,290.00 | 2,312.40 | 996.40 |
| CPF Futures | 1,260.00 | 885.60 | 381.60 |
| CPN Futures | 5,180.00 | 3,640.80 | 1,568.80 |
| CRC Futures | 3,535.00 | 2,484.60 | 1,070.60 |
| DELTA Futures | 162,050.00 | 113,898.00 | 49,078.00 |
| DTAC Futures | 3,535.00 | 2,484.60 | 1,070.60 |

| | | | |
|--|-----------|----------|----------|
| EA Futures | 7,735.00 | 5,436.60 | 2,342.60 |
| EASTW Futures | 420.00 | 295.20 | 127.20 |
| EGCO Futures | 8,400.00 | 5,904.00 | 2,544.00 |
| EPG Futures | 910.00 | 639.60 | 275.60 |
| ERW Futures | 420.00 | 295.20 | 127.20 |
| ESSO Futures | 1,260.00 | 885.60 | 381.60 |
| GFPT Futures | 1,120.00 | 787.20 | 339.20 |
| GLOBAL Futures | 1,505.00 | 1,057.80 | 455.80 |
| GPSC Futures | 5,075.00 | 3,567.00 | 1,537.00 |
| GULF Futures | 3,640.00 | 2,558.40 | 1,102.40 |
| GUNKUL Futures | 525.00 | 369.00 | 159.00 |
| HANA Futures | 9,275.00 | 6,519.00 | 2,809.00 |
| HMPRO Futures | 1,050.00 | 738.00 | 318.00 |
| ICHI Futures | 1,260.00 | 885.60 | 381.60 |
| INTUCH Futures (H23X, M23X, U23X และ Z23X) | 3,885.00 | 2,730.60 | 1,176.60 |
| INTUCH Futures (From H24 onwards) | 3,815.00 | 2,681.40 | 1,155.40 |
| IRPC Futures | 210.00 | 147.60 | 63.60 |
| ITD Futures | 175.00 | 123.00 | 53.00 |
| IVL Futures | 3,220.00 | 2,263.20 | 975.20 |
| JAS Futures | 315.00 | 221.40 | 95.40 |
| JMT Future | 6,965.00 | 4,895.40 | 2,109.40 |
| KBANK Futures | 8,155.00 | 5,731.80 | 2,469.80 |
| KCE Futures | 5,040.00 | 3,542.40 | 1,526.40 |
| KEX Futures | 1,995.00 | 1,402.20 | 604.20 |
| KKP Futures | 4,410.00 | 3,099.60 | 1,335.60 |
| KTB Futures | 1,085.00 | 762.60 | 328.60 |
| KTC Futures | 3,710.00 | 2,607.60 | 1,123.60 |
| LH Futures | 630.00 | 442.80 | 190.80 |
| LPN Futures | 280.00 | 196.80 | 84.80 |
| M Futures | 3,430.00 | 2,410.80 | 1,038.80 |
| MAJOR Futures | 1,540.00 | 1,082.40 | 466.40 |
| MBK Futures | 1,575.00 | 1,107.00 | 477.00 |
| MEGA Futures | 4,200.00 | 2,952.00 | 1,272.00 |
| MINT Futures | 2,590.00 | 1,820.40 | 784.40 |
| MTC Futures | 3,430.00 | 2,410.80 | 1,038.80 |
| OR Futures | 1,400.00 | 984.00 | 424.00 |
| ORI Futures | 1,120.00 | 787.20 | 339.20 |
| OSP Futures | 2,240.00 | 1,574.40 | 678.40 |
| PLANB Futures | 700.00 | 492.00 | 212.00 |
| PRM Futures | 805.00 | 565.80 | 243.80 |
| PSH Futures | 910.00 | 639.60 | 275.60 |
| PSL Futures | 2,065.00 | 1,451.40 | 625.40 |
| PTG Futures | 1,050.00 | 738.00 | 318.00 |
| PTT Futures | 1,435.00 | 1,008.60 | 434.60 |
| PTTEP Futures | 12,460.00 | 8,757.60 | 3,773.60 |
| PTTGC Futures | 3,220.00 | 2,263.20 | 975.20 |
| QH Futures | 175.00 | 123.00 | 53.00 |
| RATCH Futures (H23X) | 2,987.25 | 2,099.61 | 904.71 |
| RATCH Futures (From M23 onwards) | 2,835.00 | 1,992.60 | 858.60 |
| RS Futures | 1,400.00 | 984.00 | 424.00 |
| S Futures | 105.00 | 73.80 | 31.80 |
| SAMART Futures | 630.00 | 442.80 | 190.80 |
| SAWAD Futures | 4,130.00 | 2,902.80 | 1,250.80 |
| SCB Futures | 7,980.00 | 5,608.80 | 2,416.80 |
| SCBB Futures | 7,980.00 | 5,608.80 | 2,416.80 |
| SCC Futures | 13,825.00 | 9,717.00 | 4,187.00 |
| SCGP Futures | 3,990.00 | 2,804.40 | 1,208.40 |
| SGP Futures | 770.00 | 541.20 | 233.20 |
| SIRI Futures | 175.00 | 123.00 | 53.00 |
| SPALI Futures | 1,610.00 | 1,131.60 | 487.60 |
| SPCG Futures | 875.00 | 615.00 | 265.00 |
| SPRC Futures | 1,260.00 | 885.60 | 381.60 |
| STA Futures | 1,715.00 | 1,205.40 | 519.40 |
| STEC Futures | 945.00 | 664.20 | 286.20 |
| STGT Futures | 1,260.00 | 885.60 | 381.60 |

| | | | |
|--|-----------|---------------|-----------|
| STPI Futures | 560.00 | 393.60 | 169.60 |
| SUPER Futures | 70.00 | 49.20 | 21.20 |
| TASCO Futures | 1,120.00 | 787.20 | 339.20 |
| TCAP Futures | 3,010.00 | 2,115.60 | 911.60 |
| THAI Futures | 1,155.00 | 811.80 | 349.80 |
| THANI Futures | 350.00 | 246.00 | 106.00 |
| THCOM Futures | 1,820.00 | 1,279.20 | 551.20 |
| THG Futures | 8,295.00 | 5,830.20 | 2,512.20 |
| TISCO Futures | 5,530.00 | 3,886.80 | 1,674.80 |
| TKN Futures | 1,610.00 | 1,131.60 | 487.60 |
| TOA Futures | 2,800.00 | 1,968.00 | 848.00 |
| TOP Futures | 4,480.00 | 3,148.80 | 1,356.80 |
| TPIPL Futures | 140.00 | 98.40 | 42.40 |
| TPIPP Futures | 175.00 | 123.00 | 53.00 |
| TQM Futures | 3,535.00 | 2,484.60 | 1,070.60 |
| TRUE Futures | 420.00 | 295.20 | 127.20 |
| TTA Futures | 1,050.00 | 738.00 | 318.00 |
| TTB Futures | 105.00 | 73.80 | 31.80 |
| TTCL Futures | 525.00 | 369.00 | 159.00 |
| TTW Futures | 525.00 | 369.00 | 159.00 |
| TU Futures | 1,120.00 | 787.20 | 339.20 |
| TVO Futures (H23X และ M23X) | 2,040.50 | 1,434.18 | 617.98 |
| TVO Futures (From U23 onwards) | 1,855.00 | 1,303.80 | 561.80 |
| UNIQ Futures | 350.00 | 246.00 | 106.00 |
| VGI Futures | 455.00 | 319.80 | 137.80 |
| VNG Futures | 525.00 | 369.00 | 159.00 |
| WHA Futures | 245.00 | 172.20 | 74.20 |
| WHAUP Futures | 245.00 | 172.20 | 74.20 |
| Margin per Spread (Baht/Spread) | | Retail | |
| Futures: Calendar Spread | IM | MM | FC |
| 1. Index Market | | | |
| BANK Futures | 5,118.75 | 3,597.75 | 1,550.25 |
| COMM Futures | 4,077.50 | 2,865.90 | 1,234.90 |
| ENERGY Futures | 2,292.50 | 1,611.30 | 694.30 |
| FOOD Futures | 1,085.00 | 762.60 | 328.60 |
| ICT Futures | 1,933.75 | 1,359.15 | 585.65 |
| SET50 Index Futures | 1,636.25 | 1,150.05 | 495.55 |
| 2. Metal Market | | | |
| 50 Baht Gold Futures | 11,812.50 | 8,302.50 | 3,577.50 |
| 10 Baht Gold Futures | 2,362.50 | 1,660.50 | 715.50 |
| Gold Online Futures | 5,512.50 | 3,874.50 | 1,669.50 |
| Silver Online Futures | 1,470.00 | 1,033.20 | 445.20 |
| 3. Currency Market | | | |
| USD Futures | 262.50 | 184.50 | 79.50 |
| EUR/USD Futures | 1,750.00 | 1,230.00 | 530.00 |
| USD/JPY Futures | 4,130.00 | 2,902.80 | 1,250.80 |
| 4. Interest Rate Market | | | |
| 5Y Government Bond | 2,686.25 | 1,888.05 | 813.55 |
| 3M BIBOR | 2,240.00 | 1,574.40 | 678.40 |
| 5. Agriculture Market | | | |
| Japanese Rubber | 3,850.00 | 2,706.00 | 1,166.00 |
| 6. Stock Market | | | |
| AAV Futures | 78.75 | 55.35 | 23.85 |
| ADVANC Futures | 2,782.50 | 1,955.70 | 842.70 |
| AEONTS Futures | 2,773.75 | 1,949.55 | 840.05 |
| AMATA Futures | 420.00 | 295.20 | 127.20 |
| AOT Futures | 787.50 | 553.50 | 238.50 |
| AP Futures | 262.50 | 184.50 | 79.50 |
| AWC Futures | 140.00 | 98.40 | 42.40 |
| BA Futures | 367.50 | 258.30 | 111.30 |
| BAM Futures | 280.00 | 196.80 | 84.80 |
| BANPU Futures | 271.25 | 190.65 | 82.15 |
| BAY Futures | 507.50 | 356.70 | 153.70 |
| BBL Futures | 1,968.75 | 1,383.75 | 596.25 |
| BCH Futures | 367.50 | 258.30 | 111.30 |

| | | | |
|----------------|-----------|-----------|-----------|
| BCP Futures | 673.75 | 473.55 | 204.05 |
| BCPG Futures | 210.00 | 147.60 | 63.60 |
| BDMS Futures | 437.50 | 307.50 | 132.50 |
| BEAUTY Futures | 43.75 | 30.75 | 13.25 |
| BEC Futures | 253.75 | 178.35 | 76.85 |
| BEM Futures | 140.00 | 98.40 | 42.40 |
| BGRIM Futures | 796.25 | 559.65 | 241.15 |
| BH Futures | 3,893.75 | 2,736.75 | 1,179.25 |
| BJC Futures | 586.25 | 412.05 | 177.55 |
| BLA Futures | 761.25 | 535.05 | 230.55 |
| BLAND Futures | 17.50 | 12.30 | 5.30 |
| BPP Futures | 218.75 | 153.75 | 66.25 |
| BTS Futures | 113.75 | 79.95 | 34.45 |
| CBG Futures | 1,575.00 | 1,107.00 | 477.00 |
| CENTEL Futures | 1,233.75 | 867.15 | 373.65 |
| CHG Futures | 70.00 | 49.20 | 21.20 |
| CK Futures | 411.25 | 289.05 | 124.55 |
| CKP Futures | 87.50 | 61.50 | 26.50 |
| COM7 Futures | 726.25 | 510.45 | 219.95 |
| CPALL Futures | 822.50 | 578.10 | 249.10 |
| CPF Futures | 315.00 | 221.40 | 95.40 |
| CPN Futures | 1,295.00 | 910.20 | 392.20 |
| CRC Futures | 883.75 | 621.15 | 267.65 |
| DELTA Futures | 40,512.50 | 28,474.50 | 12,269.50 |
| DTAC Futures | 883.75 | 621.15 | 267.65 |
| EA Futures | 1,933.75 | 1,359.15 | 585.65 |
| EASTW Futures | 105.00 | 73.80 | 31.80 |
| EGCO Futures | 2,100.00 | 1,476.00 | 636.00 |
| EPG Futures | 227.50 | 159.90 | 68.90 |
| ERW Futures | 105.00 | 73.80 | 31.80 |
| ESSO Futures | 315.00 | 221.40 | 95.40 |
| GFPT Futures | 280.00 | 196.80 | 84.80 |
| GLOBAL Futures | 376.25 | 264.45 | 113.95 |
| GPSC Futures | 1,268.75 | 891.75 | 384.25 |
| GULF Futures | 910.00 | 639.60 | 275.60 |
| GUNKUL Futures | 131.25 | 92.25 | 39.75 |
| HANA Futures | 2,318.75 | 1,629.75 | 702.25 |
| HMPRO Futures | 262.50 | 184.50 | 79.50 |
| ICHI Futures | 315.00 | 221.40 | 95.40 |
| INTUCH Futures | 953.75 | 670.35 | 288.85 |
| IRPC Futures | 52.50 | 36.90 | 15.90 |
| ITD Futures | 43.75 | 30.75 | 13.25 |
| IVL Futures | 805.00 | 565.80 | 243.80 |
| JAS Futures | 78.75 | 55.35 | 23.85 |
| JMT Futures | 1,741.25 | 1,223.85 | 527.35 |
| KBANK Futures | 2,038.75 | 1,432.95 | 617.45 |
| KCE Futures | 1,260.00 | 885.60 | 381.60 |
| KEX Futures | 498.75 | 350.55 | 151.05 |
| KKP Futures | 1,102.50 | 774.90 | 333.90 |
| KTB Futures | 271.25 | 190.65 | 82.15 |
| KTC Futures | 927.50 | 651.90 | 280.90 |
| LH Futures | 157.50 | 110.70 | 47.70 |
| LPN Futures | 70.00 | 49.20 | 21.20 |
| M Futures | 857.50 | 602.70 | 259.70 |
| MAJOR Futures | 385.00 | 270.60 | 116.60 |
| MBK Futures | 393.75 | 276.75 | 119.25 |
| MEGA Futures | 1,050.00 | 738.00 | 318.00 |
| MINT Futures | 647.50 | 455.10 | 196.10 |
| MTC Futures | 857.50 | 602.70 | 259.70 |
| OR Futures | 350.00 | 246.00 | 106.00 |
| ORI Futures | 280.00 | 196.80 | 84.80 |
| OSP Futures | 560.00 | 393.60 | 169.60 |
| PLANB Futures | 175.00 | 123.00 | 53.00 |
| PRM Futures | 201.25 | 141.45 | 60.95 |
| PSH Futures | 227.50 | 159.90 | 68.90 |

| | | | |
|---|-----------|-----------|-----------|
| PSL Futures | 516.25 | 362.85 | 156.35 |
| PTG Futures | 262.50 | 184.50 | 79.50 |
| PTT Futures | 358.75 | 252.15 | 108.65 |
| PTTEP Futures | 3,115.00 | 2,189.40 | 943.40 |
| PTTGC Futures | 805.00 | 565.80 | 243.80 |
| QH Futures | 43.75 | 30.75 | 13.25 |
| RATCH Futures | 708.75 | 498.15 | 214.65 |
| RS Futures | 350.00 | 246.00 | 106.00 |
| S Futures | 26.25 | 18.45 | 7.95 |
| SAMART Futures | 157.50 | 110.70 | 47.70 |
| SAWAD Futures | 1,032.50 | 725.70 | 312.70 |
| SCB Futures | 1,995.00 | 1,402.20 | 604.20 |
| SCBB Futures | 1,995.00 | 1,402.20 | 604.20 |
| SCC Futures | 3,456.25 | 2,429.25 | 1,046.75 |
| SCGP Futures | 997.50 | 701.10 | 302.10 |
| SGP Futures | 192.50 | 135.30 | 58.30 |
| SIRI Futures | 43.75 | 30.75 | 13.25 |
| SPALI Futures | 402.50 | 282.90 | 121.90 |
| SPCG Futures | 218.75 | 153.75 | 66.25 |
| SPRC Futures | 315.00 | 221.40 | 95.40 |
| STA Futures | 428.75 | 301.35 | 129.85 |
| STEC Futures | 236.25 | 166.05 | 71.55 |
| STGT Futures | 315.00 | 221.40 | 95.40 |
| STPI Futures | 140.00 | 98.40 | 42.40 |
| SUPER Futures | 17.50 | 12.30 | 5.30 |
| TASCO Futures | 280.00 | 196.80 | 84.80 |
| TCAP Futures | 752.50 | 528.90 | 227.90 |
| THAI Futures | 288.75 | 202.95 | 87.45 |
| THANI Futures | 87.50 | 61.50 | 26.50 |
| THCOM Futures | 455.00 | 319.80 | 137.80 |
| THG Futures | 2,073.75 | 1,457.55 | 628.05 |
| TISCO Futures | 1,382.50 | 971.70 | 418.70 |
| TKN Futures | 402.50 | 282.90 | 121.90 |
| TOA Futures | 700.00 | 492.00 | 212.00 |
| TOP Futures | 1,120.00 | 787.20 | 339.20 |
| TPIPL Futures | 35.00 | 24.60 | 10.60 |
| TPIPP Futures | 43.75 | 30.75 | 13.25 |
| TQM Futures | 883.75 | 621.15 | 267.65 |
| TRUE Futures | 105.00 | 73.80 | 31.80 |
| TTA Futures | 262.50 | 184.50 | 79.50 |
| TTB Futures | 26.25 | 18.45 | 7.95 |
| TTCL Futures | 131.25 | 92.25 | 39.75 |
| TTW Futures | 131.25 | 92.25 | 39.75 |
| TU Futures | 280.00 | 196.80 | 84.80 |
| TVO Futures | 463.75 | 325.95 | 140.45 |
| UNIQ Futures | 87.50 | 61.50 | 26.50 |
| VGI Futures | 113.75 | 79.95 | 34.45 |
| VNG Futures | 131.25 | 92.25 | 39.75 |
| WHA Futures | 61.25 | 43.05 | 18.55 |
| WHAUP Futures | 61.25 | 43.05 | 18.55 |
| Options: Outright (Short Options Minimum Charge) | IM | MM | FC |
| SET50 Index Options <Input Series> | 35.00 | 24.60 | 10.60 |

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

\$\$ Options buyer must pay Premium.

BB ผู้ที่ขาย(Short) Options แบบ Outright จะต้องวางหลักประกันไว้กับค่าพรีเมียมที่ได้รับจากการขาย Options + Risk Margin ของ Options รุ่นนั้น โดยระบบจะทำการคำนวณให้ว่าลูกค้าต้องวางหลักประกันไว้เท่าไร ทั้งนี้หากลูกค้าขาย(Short) Options รุ่นที่เป็น Deep-Out-of-The-Money ทำให้มีการวางหลักประกันน้อยเกินไป ระบบจะบังคับให้วางหลักประกันขั้นต่ำไว้กับค่าพรีเมียมที่ได้รับจากการขาย + "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 "อัตราทดความเสี่ยงหลักประกันเริ่มต้น" กับ "หลักประกันความเสี่ยง"

ขั้นที่ 2 : หากพอร์ตมีแต่ฐานะ Long สัญญาออพชั่น โดยไม่มีฐานะ Short สัญญาออพชั่น และไม่มีสถานะสัญญาฟิวเจอร์ส
A = ค่าที่น้อยกวาระหว่าง (ผลคูณของ “อัตราทดความเสี่ยงหลักประกันเริ่มต้น” กับ “หลักประกันความเสี่ยง”,
พรีเมียมรวมของฐานะ Long สัญญาออพชั่น)

ขั้นที่ 3 : Initial Margin Requirement = ค่าที่มากกว่าระหว่าง (A - หลักประกันพรีเมียมสุทธิ, 0)
โดย หลักประกันพรีเมียมสุทธิ = พรีเมียมรวมของฐานะ Long สัญญาออพชั่น - พรีเมียมรวมของฐานะ Short สัญญาออพชั่น
พรีเมียมคิดตามราคาตลาดของออพชั่น

หมายเหตุ: บริษัทสามารถเปลี่ยนแปลงระดับหลักประกันแต่ละชนิดของลูกค้าได้ตามความเหมาะสม

\$\$ For Portfolio with Long and Other Instrument

Initial Margin Requirement

Step 1 : $A = 1.9 * \text{Risk Margin}$

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

$A = \text{Min} (1.9 * \text{Risk Margin} , \text{Long Option Premium})$

Step 3 : Initial Margin Requirement = $\text{Max} (A - \text{NetOptionValue}, 0)$

NetOptionValue = Long Option Premium - Short Option Premium

Option Premium is a market price.

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