

MARGIN REQUIREMENT						
Effective from 16 April 2020 onwards			Unit : Baht / Contract			
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50 Futures	27,170.00	19,019.00	8,151.00	6,792.50	4,754.75	2,037.75
<b>PRECIOUS METAL FUTURES</b>						
50 Baht Gold Futures	67,602.00	47,321.40	20,280.60	16,900.50	11,830.35	5,070.15
10 Baht Gold Futures	13,520.40	9,464.28	4,056.12	3,380.10	2,366.07	1,014.03
Gold Online Futures	26,220.00	18,354.00	7,866.00	-	-	-
<b>CURRENCY FUTURES</b>						
USD Futures	608.00	425.60	182.40	152.00	106.40	45.60
<b>AGRICULTURE FUTURES</b>						
RSS3 Futures	28,880.00	20,216.00	8,664.00	28,880.00	20,216.00	8,664.00
Spot Month Margin (LTD-10)	91,390.00	63,973.00	27,417.00	-	-	-
<b>SECTOR FUTURES</b>						
BANK Index Futures	59,584.00	41,708.80	17,875.20	14,896.00	10,427.20	4,468.80
COMM Index Futures	51,148.00	35,803.60	15,344.40	12,787.00	8,950.90	3,836.10
ENERG Index Futures	33,820.00	23,674.00	10,146.00	8,455.00	5,918.50	2,536.50
FOOD Index Futures	18,240.00	12,768.00	5,472.00	4,560.00	3,192.00	1,368.00
ICT Index Futures	17,138.00	11,996.60	5,141.40	4,284.50	2,999.15	1,285.35
<b>INTEREST RATE FUTURES</b>						
5Y Government Bond	10,754.00	7,527.80	3,226.20	2,688.50	1,881.95	806.55
3M BIBOR	3,534.00	2,473.80	1,060.20	-	-	-
<b>SINGLE STOCK FUTURES</b>						
AAV	418.00	292.60	125.40	104.50	73.15	31.35
ADVANC	23,218.00	16,252.60	6,965.40	5,804.50	4,063.15	1,741.35
AEONTS	33,288.00	23,301.60	9,986.40	8,322.00	5,825.40	2,496.60
AMATA	3,914.00	2,739.80	1,174.20	978.50	684.95	293.55
AOT	10,982.00	7,687.40	3,294.60	2,745.50	1,921.85	823.65
AP	1,178.00	824.60	353.40	294.50	206.15	88.35
BA	988.00	691.60	296.40	247.00	172.90	74.10
BANPU	2,622.00	1,835.40	786.60	655.50	458.85	196.65
BAY	3,040.00	2,128.00	912.00	760.00	532.00	228.00
BBL	20,520.00	14,364.00	6,156.00	5,130.00	3,591.00	1,539.00
BCH	2,584.00	1,808.80	775.20	646.00	452.20	193.80
BCP	5,016.00	3,511.20	1,504.80	1,254.00	877.80	376.20
BCPG	3,040.00	2,128.00	912.00	760.00	532.00	228.00
BDMS	3,762.00	2,633.40	1,128.60	940.50	658.35	282.15
BEAUTY	798.00	558.60	239.40	199.50	139.65	59.85
BEC	1,520.00	1,064.00	456.00	380.00	266.00	114.00
BEM	1,558.00	1,090.60	467.40	389.50	272.65	116.85
BGRIM	12,236.00	8,565.20	3,670.80	3,059.00	2,141.30	917.70
BH	19,190.00	13,433.00	5,757.00	4,797.50	3,358.25	1,439.25
BJC	7,980.00	5,586.00	2,394.00	1,995.00	1,396.50	598.50
BLA	3,002.00	2,101.40	900.60	750.50	525.35	225.15
BLAND	190.00	133.00	57.00	47.50	33.25	14.25
BTS	1,938.00	1,356.60	581.40	484.50	339.15	145.35
CBG	17,936.00	12,555.20	5,380.80	4,484.00	3,138.80	1,345.20
CENTEL	3,572.00	2,500.40	1,071.60	893.00	625.10	267.90
CHG	342.00	239.40	102.60	85.50	59.85	25.65
CK	5,054.00	3,537.80	1,516.20	1,263.50	884.45	379.05
CKP	836.00	585.20	250.80	209.00	146.30	62.70
COM7	3,952.00	2,766.40	1,185.60	988.00	691.60	296.40
CPALL	9,766.00	6,836.20	2,929.80	2,441.50	1,709.05	732.45
CPF	6,384.00	4,468.80	1,915.20	1,596.00	1,117.20	478.80
CPN	10,868.00	7,607.60	3,260.40	2,717.00	1,901.90	815.10
DELTA	13,414.00	9,389.80	4,024.20	3,353.50	2,347.45	1,006.05
DTAC	8,322.00	5,825.40	2,496.60	2,080.50	1,456.35	624.15
EA	8,208.00	5,745.60	2,462.40	2,052.00	1,436.40	615.60
EGCO	49,210.00	34,447.00	14,763.00	12,302.50	8,611.75	3,690.75
EPG	760.00	532.00	228.00	190.00	133.00	57.00
ERW	950.00	665.00	285.00	237.50	166.25	71.25
ESSO	1,710.00	1,197.00	513.00	427.50	299.25	128.25

IM = Initial Margin MM = Maintenance Margin FM = Force Close Margin

MARGIN REQUIREMENT						
Effective from 16 April 2020 onwards						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
GFPT	1,558.00	1,090.60	467.40	389.50	272.65	116.85
GLOBAL M20X U20X Z20X	3,026.70	2,118.69	908.01	756.66	529.66	227.00
GLOBAL (H21 onwards)*	2,888.00	2,021.60	866.40	722.00	505.40	216.60
GPSC M20X	16,670.60	11,669.42	5,001.18	4,167.67	2,917.37	1,250.30
GPSC (U20 onwards)*	14,858.00	10,400.60	4,457.40	3,714.50	2,600.15	1,114.35
GULF M20X U20X Z20X H21X	37,468.00	26,227.60	11,240.40	9,367.00	6,556.90	2,810.10
GULF (M21 onwards)*	7,493.60	5,245.52	2,248.08	1,873.40	1,311.38	562.02
GUNKUL	342.00	239.40	102.60	85.50	59.85	25.65
HANA	7,752.00	5,426.40	2,325.60	1,938.00	1,356.60	581.40
HMPRO	2,280.00	1,596.00	684.00	570.00	399.00	171.00
ICHI	874.00	611.80	262.20	218.50	152.95	65.55
INTUCH	6,650.00	4,655.00	1,995.00	1,662.50	1,163.75	498.75
IRPC	532.00	372.40	159.60	133.00	93.10	39.90
ITD	342.00	239.40	102.60	85.50	59.85	25.65
IVL	7,220.00	5,054.00	2,166.00	1,805.00	1,263.50	541.50
JAS	874.00	611.80	262.20	218.50	152.95	65.55
KBANK	22,040.00	15,428.00	6,612.00	5,510.00	3,857.00	1,653.00
KCE	6,042.00	4,229.40	1,812.60	1,510.50	1,057.35	453.15
KKP	8,740.00	6,118.00	2,622.00	2,185.00	1,529.50	655.50
KTB	2,280.00	1,596.00	684.00	570.00	399.00	171.00
KTC	7,030.00	4,921.00	2,109.00	1,757.50	1,230.25	527.25
LH	1,558.00	1,090.60	467.40	389.50	272.65	116.85
LPN	684.00	478.80	205.20	171.00	119.70	51.30
MAJOR	3,458.00	2,420.60	1,037.40	864.50	605.15	259.35
MEGA	5,092.00	3,564.40	1,527.60	1,273.00	891.10	381.90
MINT	7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00
MTC	10,222.00	7,155.40	3,066.60	2,555.50	1,788.85	766.65
ORI	1,330.00	931.00	399.00	332.50	232.75	99.75
PLANB	1,406.00	984.20	421.80	351.50	246.05	105.45
PRM	1,748.00	1,223.60	524.40	437.00	305.90	131.10
PSH	2,242.00	1,569.40	672.60	560.50	392.35	168.15
PSL	1,178.00	824.60	353.40	294.50	206.15	88.35
PTG	3,344.00	2,340.80	1,003.20	836.00	585.20	250.80
PTT	5,092.00	3,564.40	1,527.60	1,273.00	891.10	381.90
PTTEP	21,736.00	15,215.20	6,520.80	5,434.00	3,803.80	1,630.20
PTTGC	11,780.00	8,246.00	3,534.00	2,945.00	2,061.50	883.50
QH	342.00	239.40	102.60	85.50	59.85	25.65
RATCH	10,944.00	7,660.80	3,283.20	2,736.00	1,915.20	820.80
ROBINS M20X U20X Z20X	15,821.30	11,074.91	4,746.39	3,955.13	2,768.59	1,186.54
RS	1,710.00	1,197.00	513.00	427.50	299.25	128.25
S	418.00	292.60	125.40	104.50	73.15	31.35
SAMART	1,026.00	718.20	307.80	256.50	179.55	76.95
SAWAD	13,490.00	9,443.00	4,047.00	3,372.50	2,360.75	1,011.75
SCB M20X U20X Z20X	16,125.30	11,287.71	4,837.59	4,031.50	2,822.05	1,209.45
SCB (H21 onwards)*	15,998.00	11,198.60	4,799.40	3,999.50	2,799.65	1,199.85
SCC	46,018.00	32,212.60	13,805.40	11,504.50	8,053.15	3,451.35
SGP	1,710.00	1,197.00	513.00	427.50	299.25	128.25
SIRI	152.00	106.40	45.60	38.00	26.60	11.40
SPALI	2,394.00	1,675.80	718.20	598.50	418.95	179.55
SPCG	2,812.00	1,968.40	843.60	703.00	492.10	210.90
SPRC	2,090.00	1,463.00	627.00	522.50	365.75	156.75
STA	3,268.00	2,287.60	980.40	817.00	571.90	245.10
STEC	3,876.00	2,713.20	1,162.80	969.00	678.30	290.70
STPI	1,786.00	1,250.20	535.80	446.50	312.55	133.95
SUPER	76.00	53.20	22.80	19.00	13.30	5.70
TASCO	3,648.00	2,553.60	1,094.40	912.00	638.40	273.60
TCAP M20X U20X	7,639.90	5,347.93	2,291.97	1,909.74	1,336.82	572.92
TCAP (Z20 onwards)*	7,106.00	4,974.20	2,131.80	1,776.50	1,243.55	532.95
THAI	1,102.00	771.40	330.60	275.50	192.85	82.65

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MARGIN REQUIREMENT						
Effective from 16 April 2020 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
THANI	874.00	611.80	262.20	218.50	152.95	65.55
THCOM	722.00	505.40	216.60	180.50	126.35	54.15
TISCO	10,032.00	7,022.40	3,009.60	2,508.00	1,755.60	752.40
TKN	1,900.00	1,330.00	570.00	475.00	332.50	142.50
TMB M20X	332.50	232.75	99.75	83.14	58.20	24.94
TMB (U20 onwards)*	304.00	212.80	91.20	76.00	53.20	22.80
TOP	13,680.00	9,576.00	4,104.00	3,420.00	2,394.00	1,026.00
TPIPL	266.00	186.20	79.80	66.50	46.55	19.95
TRUE	570.00	399.00	171.00	142.50	99.75	42.75
TTA	608.00	425.60	182.40	152.00	106.40	45.60
TTCL	988.00	691.60	296.40	247.00	172.90	74.10
TTW	1,444.00	1,010.80	433.20	361.00	252.70	108.30
TU	2,394.00	1,675.80	718.20	598.50	418.95	179.55
TVO	2,850.00	1,995.00	855.00	712.50	498.75	213.75
UNIQ	1,368.00	957.60	410.40	342.00	239.40	102.60
VGI	1,558.00	1,090.60	467.40	389.50	272.65	116.85
VNG	418.00	292.60	125.40	104.50	73.15	31.35
WHA	798.00	558.60	239.40	199.50	139.65	59.85

IM = Initial Margin MM = Maintenance Margin FM = Force Close Margin

การปรับค่า MULTIPLIER ของสัญญา SINGLE STOCK FUTURES ที่มีกร CORPORATE ADJUST

โดยปกติแล้ว สัญญา Single Stock Futures จะมี Multiplier เป็น 1,000 ต่อสัญญา แต่ในกรณีที่สัญญามีอักษรลงท้ายเป็น X หรือ Y หรือ Z จะมี Multiplier เปลี่ยนแปลงไป โดยสามารถพิจารณาค่า Multiplier สำหรับสัญญาที่มีการเปลี่ยนแปลงได้ ดังตารางต่อไปนี้

MULTIPLIER ของสัญญาที่มีกร CORPORATE ADJUST		
UNDERLYING	SERIES	CONTRACT SIZE
GLOBAL	M20X U20X Z20X	1,048
GPSC	M20X	1,122
GULF	M20X U20X Z20X H21X	5,000
ROBINS	M20X U20X Z20X	1,583
SCB	M20X U20X Z20X	1,008
TCAP	M20X U20X	1,075
TMB	M20X	1,094

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
I01	INDEX	BANK	1	A	SET50	2	B	90
I01	INDEX	BANK	1	A	FOOD	3	B	90
I01	INDEX	COMM	1	A	SET50	2	B	90
I01	INDEX	COMM	1	A	FOOD	3	B	90
I01	INDEX	ENERG	1	A	SET50	1	B	90
I01	INDEX	SET50	1	A	FOOD	2	B	90
I01	INDEX	BANK	1	A	COMM	1	B	80
I01	INDEX	BANK	1	A	ENERG	2	B	80
I01	INDEX	BANK	1	A	ICT	2	B	80
I01	INDEX	COMM	1	A	ENERG	2	B	80
I01	INDEX	COMM	1	A	ICT	2	B	80
I01	INDEX	ENERG	1	A	FOOD	2	B	80
I01	INDEX	SET50	1	A	ICT	1	B	80
I01	INDEX	ICT	1	A	FOOD	1	B	80
I01	INDEX	ENERG	1	A	ICT	1	B	70
MT1	METAL	GOLD	1	A	GO	2	B	90
MT1	METAL	GOLD	1	A	GOLD-D	7	B	70
MT1	METAL	GO	1	A	GOLD-D	3	B	50
S01	ICT	ADVANC	1	A	INTUCH	4	B	80
S01	ICT	ADVANC	1	A	TRUE	59	B	70
S01	ICT	DTAC	1	A	TRUE	11	B	70
S01	ICT	JAS	1	A	TRUE	1	B	70
S01	ICT	ADVANC	1	A	DTAC	5	B	60
S01	ICT	INTUCH	1	A	JAS	11	B	60
S01	ICT	INTUCH	1	A	TRUE	16	B	60
S01	ICT	DTAC	1	A	JAS	8	B	60
S01	ICT	TRUE	1	A	THCOM	1	B	60
S01	ICT	ADVANC	1	A	JAS	40	B	50
S01	ICT	INTUCH	1	A	DTAC	1	B	50
S01	ICT	JAS	1	A	THCOM	2	B	50
S01	ICT	SAMART	1	A	THCOM	2	B	40
S02	PROP	CPN	1	A	WHA	19	B	80
S02	PROP	AMATA	1	A	PSH	1	B	80
S02	PROP	AMATA	1	A	LH	2	B	80
S02	PROP	AMATA	1	A	ORI	3	B	80
S02	PROP	AMATA	1	A	WHA	5	B	80
S02	PROP	AMATA	1	A	QH	6	B	80
S02	PROP	PSH	1	A	LH	2	B	80
S02	PROP	PSH	1	A	ORI	3	B	80
S02	PROP	PSH	1	A	QH	6	B	80
S02	PROP	LH	1	A	WHA	3	B	80
S02	PROP	LH	1	A	QH	4	B	80
S02	PROP	WHA	1	A	QH	1	B	80
S02	PROP	CPN	1	A	AMATA	4	B	70
S02	PROP	CPN	1	A	LH	7	B	70
S02	PROP	CPN	1	A	QH	24	B	70
S02	PROP	CPN	1	A	BLAND	52	B	70
S02	PROP	SPALI	1	A	AMATA	1	B	70
S02	PROP	SPALI	1	A	PSH	1	B	70
S02	PROP	SPALI	1	A	LH	2	B	70
S02	PROP	SPALI	1	A	AP	3	B	70
S02	PROP	SPALI	1	A	ORI	3	B	70
S02	PROP	SPALI	1	A	WHA	6	B	70
S02	PROP	AMATA	1	A	AP	2	B	70

หมายเหตุ: \* ลำดับในการคำนวณค่าหลักประกันรักษาสภาพของค่าความเสี่ยงระหว่างสินค้าอ้างอิง (Inter-Commodity Spread Credit) ให้เป็นไปตาม Risk Parameter File

(RPF)

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S02	PROP	AMATA	1	A	LPN	3	B	70
S02	PROP	AMATA	1	A	S	7	B	70
S02	PROP	AMATA	1	A	BLAND	14	B	70
S02	PROP	PSH	1	A	AP	2	B	70
S02	PROP	PSH	1	A	LPN	3	B	70
S02	PROP	PSH	1	A	WHA	5	B	70
S02	PROP	PSH	1	A	S	7	B	70
S02	PROP	LH	1	A	AP	1	B	70
S02	PROP	LH	1	A	ORI	2	B	70
S02	PROP	LH	1	A	LPN	2	B	70
S02	PROP	LH	1	A	S	4	B	70
S02	PROP	LH	1	A	BLAND	8	B	70
S02	PROP	AP	1	A	ORI	1	B	70
S02	PROP	AP	1	A	WHA	2	B	70
S02	PROP	AP	1	A	QH	3	B	70
S02	PROP	ORI	1	A	LPN	1	B	70
S02	PROP	ORI	1	A	WHA	2	B	70
S02	PROP	ORI	1	A	S	3	B	70
S02	PROP	LPN	1	A	WHA	2	B	70
S02	PROP	LPN	1	A	QH	2	B	70
S02	PROP	LPN	1	A	BLAND	4	B	70
S02	PROP	WHA	1	A	S	1	B	70
S02	PROP	WHA	1	A	BLAND	3	B	70
S02	PROP	QH	1	A	SIRI	3	B	70
S02	PROP	CPN	1	A	SPALI	3	B	60
S02	PROP	CPN	1	A	PSH	4	B	60
S02	PROP	CPN	1	A	ORI	10	B	60
S02	PROP	CPN	1	A	LPN	12	B	60
S02	PROP	CPN	1	A	S	27	B	60
S02	PROP	CPN	1	A	SIRI	67	B	60
S02	PROP	SPALI	1	A	LPN	4	B	60
S02	PROP	SPALI	1	A	QH	7	B	60
S02	PROP	SPALI	1	A	S	8	B	60
S02	PROP	AMATA	1	A	SIRI	18	B	60
S02	PROP	PSH	1	A	BLAND	13	B	60
S02	PROP	PSH	1	A	SIRI	16	B	60
S02	PROP	LH	1	A	SIRI	10	B	60
S02	PROP	AP	1	A	LPN	1	B	60
S02	PROP	AP	1	A	S	3	B	60
S02	PROP	AP	1	A	SIRI	8	B	60
S02	PROP	ORI	1	A	QH	2	B	60
S02	PROP	ORI	1	A	BLAND	5	B	60
S02	PROP	LPN	1	A	S	2	B	60
S02	PROP	LPN	1	A	SIRI	5	B	60
S02	PROP	WHA	1	A	SIRI	4	B	60
S02	PROP	QH	1	A	S	1	B	60
S02	PROP	QH	1	A	BLAND	2	B	60
S02	PROP	BLAND	1	A	SIRI	1	B	60
S02	PROP	CPN	1	A	AP	9	B	50
S02	PROP	SPALI	1	A	BLAND	15	B	50
S02	PROP	SPALI	1	A	SIRI	20	B	50
S02	PROP	AP	1	A	BLAND	6	B	50
S02	PROP	ORI	1	A	SIRI	6	B	50
S02	PROP	S	1	A	BLAND	2	B	50

หมายเหตุ: \* ลำดับในการคำนวณค่าหลักประกันรักษาสภาพของค่าความเสี่ยงระหว่างสินค้าอ้างอิง (Inter-Commodity Spread Credit) ให้เป็นไปตาม Risk Parameter File (RPF)

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S06	ENERG	PTTEP	1	A	PTT	3	B	90
S06	ENERG	TOP	1	A	ESSO	7	B	90
S06	ENERG	GULF	5	A	GPSC	3	B	80
S06	ENERG	GULF	5	A	RATCH	3	B	80
S06	ENERG	GULF	5	A	BGRIM	4	B	80
S06	ENERG	GULF	5	A	EA	4	B	80
S06	ENERG	PTTEP	1	A	TOP	2	B	80
S06	ENERG	GPSC	1	A	RATCH	1	B	80
S06	ENERG	GPSC	1	A	BGRIM	1	B	80
S06	ENERG	GPSC	1	A	EA	2	B	80
S06	ENERG	RATCH	1	A	EA	1	B	80
S06	ENERG	RATCH	1	A	CKP	15	B	80
S06	ENERG	TOP	1	A	PTT	1	B	80
S06	ENERG	TOP	1	A	SPRC	6	B	80
S06	ENERG	TOP	1	A	IRPC	19	B	80
S06	ENERG	BCPG	1	A	CKP	4	B	80
S06	ENERG	BANPU	1	A	IRPC	3	B	80
S06	ENERG	SPRC	1	A	ESSO	1	B	80
S06	ENERG	ESSO	1	A	IRPC	3	B	80
S06	ENERG	EGCO	1	A	RATCH	5	B	70
S06	ENERG	EGCO	1	A	CKP	70	B	70
S06	ENERG	GULF	5	A	CKP	44	B	70
S06	ENERG	PTTEP	1	A	BCP	5	B	70
S06	ENERG	PTTEP	1	A	BANPU	14	B	70
S06	ENERG	PTTEP	1	A	ESSO	17	B	70
S06	ENERG	RATCH	1	A	BGRIM	1	B	70
S06	ENERG	RATCH	1	A	BCPG	4	B	70
S06	ENERG	BGRIM	1	A	EA	1	B	70
S06	ENERG	TOP	1	A	BCP	2	B	70
S06	ENERG	TOP	1	A	BANPU	6	B	70
S06	ENERG	EA	1	A	BCPG	3	B	70
S06	ENERG	EA	1	A	CKP	11	B	70
S06	ENERG	PTT	1	A	BCP	2	B	70
S06	ENERG	PTT	1	A	BANPU	5	B	70
S06	ENERG	PTT	1	A	ESSO	6	B	70
S06	ENERG	BCP	1	A	ESSO	4	B	70
S06	ENERG	BCP	1	A	IRPC	10	B	70
S06	ENERG	BCPG	1	A	PTG	1	B	70
S06	ENERG	BCPG	1	A	SGP	2	B	70
S06	ENERG	BCPG	1	A	GUNKUL	6	B	70
S06	ENERG	PTG	1	A	SGP	2	B	70
S06	ENERG	PTG	1	A	CKP	4	B	70
S06	ENERG	PTG	1	A	GUNKUL	6	B	70
S06	ENERG	SGP	1	A	BANPU	1	B	70
S06	ENERG	SGP	1	A	CKP	2	B	70
S06	ENERG	SGP	1	A	GUNKUL	3	B	70
S06	ENERG	BANPU	1	A	ESSO	1	B	70
S06	ENERG	SPRC	1	A	IRPC	3	B	70
S06	ENERG	CKP	1	A	GUNKUL	2	B	70
S06	ENERG	EGCO	1	A	GULF	10	B	60
S06	ENERG	EGCO	1	A	PTTEP	3	B	60
S06	ENERG	EGCO	1	A	GPSC	4	B	60
S06	ENERG	EGCO	1	A	BGRIM	6	B	60
S06	ENERG	EGCO	1	A	EA	6	B	60

หมายเหตุ: \* ลำดับในการคำนวณค่าหลักประกันรักษาสภาพของค่าความเสี่ยงระหว่างสินค้าอ้างอิง (Inter-Commodity Spread Credit) ให้เป็นไปตาม Risk Parameter File (RPF)

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S06	ENERG	EGCO	1	A	PTT	7	B	60
S06	ENERG	EGCO	1	A	BCPG	18	B	60
S06	ENERG	EGCO	1	A	SGP	35	B	60
S06	ENERG	EGCO	1	A	BANPU	35	B	60
S06	ENERG	EGCO	1	A	GUNKUL	108	B	60
S06	ENERG	GULF	5	A	BCPG	11	B	60
S06	ENERG	GULF	5	A	SUPER	394	B	60
S06	ENERG	PTTEP	1	A	SGP	14	B	60
S06	ENERG	PTTEP	1	A	SPRC	14	B	60
S06	ENERG	PTTEP	1	A	IRPC	45	B	60
S06	ENERG	GPSC	1	A	BCPG	4	B	60
S06	ENERG	GPSC	1	A	PTG	5	B	60
S06	ENERG	GPSC	1	A	CKP	17	B	60
S06	ENERG	GPSC	1	A	SUPER	154	B	60
S06	ENERG	RATCH	1	A	PTG	4	B	60
S06	ENERG	RATCH	1	A	GUNKUL	24	B	60
S06	ENERG	TOP	1	A	PTG	3	B	60
S06	ENERG	TOP	1	A	SGP	6	B	60
S06	ENERG	TOP	1	A	GUNKUL	18	B	60
S06	ENERG	EA	1	A	PTG	3	B	60
S06	ENERG	EA	1	A	SGP	5	B	60
S06	ENERG	EA	1	A	ESSO	7	B	60
S06	ENERG	EA	1	A	GUNKUL	17	B	60
S06	ENERG	EA	1	A	SUPER	97	B	60
S06	ENERG	PTT	1	A	SPRC	5	B	60
S06	ENERG	PTT	1	A	IRPC	16	B	60
S06	ENERG	BCP	1	A	SGP	3	B	60
S06	ENERG	BCP	1	A	BANPU	3	B	60
S06	ENERG	BCP	1	A	SPRC	3	B	60
S06	ENERG	BCP	1	A	GUNKUL	9	B	60
S06	ENERG	SPCG	1	A	PTG	1	B	60
S06	ENERG	BCPG	1	A	TTW	1	B	60
S06	ENERG	BCPG	1	A	BANPU	2	B	60
S06	ENERG	BCPG	1	A	SUPER	35	B	60
S06	ENERG	PTG	1	A	TTW	1	B	60
S06	ENERG	PTG	1	A	BANPU	2	B	60
S06	ENERG	PTG	1	A	ESSO	2	B	60
S06	ENERG	PTG	1	A	IRPC	6	B	60
S06	ENERG	PTG	1	A	SUPER	34	B	60
S06	ENERG	TTW	1	A	SGP	2	B	60
S06	ENERG	SGP	1	A	ESSO	1	B	60
S06	ENERG	SGP	1	A	IRPC	3	B	60
S06	ENERG	SGP	1	A	SUPER	18	B	60
S06	ENERG	BANPU	1	A	SPRC	1	B	60
S06	ENERG	BANPU	1	A	GUNKUL	3	B	60
S06	ENERG	BANPU	1	A	SUPER	18	B	60
S06	ENERG	ESSO	1	A	GUNKUL	2	B	60
S06	ENERG	CKP	1	A	SUPER	9	B	60
S06	ENERG	EGCO	1	A	TOP	6	B	50
S06	ENERG	EGCO	1	A	PTG	19	B	50
S06	ENERG	EGCO	1	A	TTW	20	B	50
S06	ENERG	EGCO	1	A	ESSO	44	B	50
S06	ENERG	EGCO	1	A	IRPC	113	B	50
S06	ENERG	EGCO	1	A	SUPER	625	B	50

หมายเหตุ: \* ค่าปรับในการคำนวณค่าหลักประกันรักษาสภาพของค่าความเสี่ยงระหว่างสินค้าอ้างอิง (Inter-Commodity Spread Credit) ให้เป็นไปตาม Risk Parameter File (RPF)

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S06	ENERG	GULF	5	A	SPCG	9	B	50
S06	ENERG	GULF	5	A	PTG	12	B	50
S06	ENERG	GULF	5	A	SGP	22	B	50
S06	ENERG	PTTEP	1	A	GPSC	2	B	50
S06	ENERG	PTTEP	1	A	BGRIM	2	B	50
S06	ENERG	PTTEP	1	A	EA	3	B	50
S06	ENERG	PTTEP	1	A	GUNKUL	43	B	50
S06	ENERG	GPSC	1	A	SGP	9	B	50
S06	ENERG	GPSC	1	A	BANPU	9	B	50
S06	ENERG	GPSC	1	A	ESSO	11	B	50
S06	ENERG	GPSC	1	A	GUNKUL	27	B	50
S06	ENERG	RATCH	1	A	BCP	3	B	50
S06	ENERG	RATCH	1	A	SPCG	3	B	50
S06	ENERG	RATCH	1	A	SGP	8	B	50
S06	ENERG	RATCH	1	A	ESSO	10	B	50
S06	ENERG	RATCH	1	A	SUPER	138	B	50
S06	ENERG	BGRIM	1	A	BCPG	3	B	50
S06	ENERG	BGRIM	1	A	SGP	6	B	50
S06	ENERG	BGRIM	1	A	CKP	12	B	50
S06	ENERG	BGRIM	1	A	SUPER	109	B	50
S06	ENERG	TOP	1	A	EA	1	B	50
S06	ENERG	EA	1	A	BCP	2	B	50
S06	ENERG	EA	1	A	SPCG	2	B	50
S06	ENERG	EA	1	A	BANPU	5	B	50
S06	ENERG	EA	1	A	IRPC	18	B	50
S06	ENERG	PTT	1	A	SGP	5	B	50
S06	ENERG	PTT	1	A	GUNKUL	15	B	50
S06	ENERG	BCP	1	A	BCPG	2	B	50
S06	ENERG	BCP	1	A	PTG	2	B	50
S06	ENERG	BCP	1	A	CKP	6	B	50
S06	ENERG	SPCG	1	A	BCPG	1	B	50
S06	ENERG	SPCG	1	A	CKP	5	B	50
S06	ENERG	SPCG	1	A	SUPER	42	B	50
S06	ENERG	BCPG	1	A	ESSO	2	B	50
S06	ENERG	BCPG	1	A	IRPC	6	B	50
S06	ENERG	PTG	1	A	SPRC	2	B	50
S06	ENERG	TTW	1	A	BANPU	2	B	50
S06	ENERG	TTW	1	A	CKP	4	B	50
S06	ENERG	TTW	1	A	GUNKUL	6	B	50
S06	ENERG	TTW	1	A	SUPER	32	B	50
S06	ENERG	SGP	1	A	SPRC	1	B	50
S06	ENERG	BANPU	1	A	CKP	2	B	50
S06	ENERG	SPRC	1	A	GUNKUL	3	B	50
S06	ENERG	ESSO	1	A	CKP	2	B	50
S06	ENERG	ESSO	1	A	SUPER	14	B	50
S06	ENERG	CKP	1	A	IRPC	2	B	50
S06	ENERG	GUNKUL	1	A	IRPC	1	B	50
S06	ENERG	GUNKUL	1	A	SUPER	6	B	50
S06	ENERG	IRPC	1	A	SUPER	6	B	50
S06	ENERG	EGCO	1	A	BCP	12	B	40
S06	ENERG	EGCO	1	A	SPRC	36	B	40
S06	ENERG	GULF	5	A	TTW	12	B	40
S06	ENERG	GPSC	1	A	TOP	1	B	40
S06	ENERG	GPSC	1	A	BCP	3	B	40

หมายเหตุ: \* ลำดับในการคำนวณค่าหลักประกันรักษาสภาพของค่าความเสี่ยงระหว่างสินค้าอ้างอิง (Inter-Commodity Spread Credit) ให้เป็นไปตาม Risk Parameter File (RPF)



INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S06	ENERG	GPSC	1	A	SPCG	4	B	40
S06	ENERG	GPSC	1	A	TTW	5	B	40
S06	ENERG	GPSC	1	A	SPRC	9	B	40
S06	ENERG	GPSC	1	A	IRPC	28	B	40
S06	ENERG	BGRIM	1	A	BCP	2	B	40
S06	ENERG	BGRIM	1	A	PTG	3	B	40
S06	ENERG	BGRIM	1	A	ESSO	8	B	40
S06	ENERG	BGRIM	1	A	IRPC	20	B	40
S06	ENERG	EA	1	A	SPRC	6	B	40
S06	ENERG	SPCG	1	A	SGP	2	B	40
S06	ENERG	TTW	1	A	ESSO	2	B	40
S07	CONMAT	SCC	1	A	TASCO	16	B	70
S07	CONMAT	VNG	1	A	TPIPL	3	B	60
S07	CONMAT	SCC	1	A	EPG	73	B	50
S07	CONMAT	SCC	1	A	VNG	98	B	50
S07	CONMAT	TASCO	1	A	EPG	4	B	50
S07	CONMAT	TASCO	1	A	VNG	6	B	50
S07	CONMAT	TASCO	1	A	TPIPL	15	B	50
S13	BANK	BBL	1	A	KBANK	1	B	80
S13	BANK	BBL	1	A	KTB	9	B	80
S13	BANK	BBL	1	A	TMB	113	B	80
S13	BANK	KBANK	1	A	SCB	1	B	80
S13	BANK	KBANK	1	A	KTB	9	B	80
S13	BANK	KBANK	1	A	TMB	105	B	80
S13	BANK	TISCO	1	A	TCAP	2	B	80
S13	BANK	TISCO	1	A	KTB	7	B	80
S13	BANK	SCB	1	A	TMB	75	B	80
S13	BANK	BAY	1	A	KTB	2	B	80
S13	BANK	KTB	1	A	TMB	12	B	80
S13	BANK	BBL	1	A	SCB	2	B	70
S13	BANK	BBL	1	A	TCAP	3	B	70
S13	BANK	KBANK	1	A	KKP	2	B	70
S13	BANK	KBANK	1	A	BAY	5	B	70
S13	BANK	TISCO	1	A	KKP	2	B	70
S13	BANK	TISCO	1	A	TMB	83	B	70
S13	BANK	SCB	1	A	KTB	6	B	70
S13	BANK	KKP	1	A	TCAP	1	B	70
S13	BANK	KKP	1	A	KTB	4	B	70
S13	BANK	KKP	1	A	TMB	52	B	70
S13	BANK	TCAP	1	A	KTB	4	B	70
S13	BANK	BAY	1	A	TMB	22	B	70
S13	BANK	BBL	1	A	TISCO	1	B	60
S13	BANK	BBL	1	A	KKP	2	B	60
S13	BANK	BBL	1	A	BAY	5	B	60
S13	BANK	KBANK	1	A	TISCO	1	B	60
S13	BANK	KBANK	1	A	TCAP	2	B	60
S13	BANK	TISCO	1	A	SCB	1	B	60
S13	BANK	TISCO	1	A	BAY	4	B	60
S13	BANK	SCB	1	A	KKP	1	B	60
S13	BANK	SCB	1	A	TCAP	2	B	60
S13	BANK	SCB	1	A	BAY	3	B	60
S13	BANK	KKP	1	A	BAY	2	B	60
S13	BANK	TCAP	1	A	BAY	2	B	60
S13	BANK	TCAP	1	A	TMB	44	B	60

หมายเหตุ: \* ค่าคิดในการคำนวณค่าหลักประกันรักษาสภาพของค่าความเสี่ยงระหว่างสินค้าอ้างอิง (Inter-Commodity Spread Credit) ให้เป็นไปตาม Risk Parameter File (RPF)

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S16	FOOD	CBG	1	A	MINT	3	B	70
S16	FOOD	CBG	1	A	TU	5	B	70
S16	FOOD	MINT	1	A	CPF	1	B	70
S16	FOOD	MINT	1	A	TKN	4	B	70
S16	FOOD	CPF	1	A	TU	2	B	70
S16	FOOD	CPF	1	A	TKN	3	B	70
S16	FOOD	CBG	1	A	CPF	3	B	60
S16	FOOD	CBG	1	A	TKN	9	B	60
S16	FOOD	TVO	1	A	TU	2	B	60
S16	FOOD	TU	1	A	TKN	2	B	60
S16	FOOD	MINT	1	A	TU	2	B	50
S16	FOOD	TVO	1	A	TKN	3	B	50
S16	FOOD	TKN	1	A	ICHI	2	B	50
S16	FOOD	CBG	1	A	ICHI	15	B	40
S16	FOOD	MINT	1	A	TVO	1	B	40
S16	FOOD	CPF	1	A	ICHI	5	B	40
S18	PETRO	PTTGC	1	A	IVL	2	B	80
S22	AGRI	STA	1	A	GEPT	1	B	60
S23	ETRON	DELTA	1	A	HANA	2	B	60
S23	ETRON	DELTA	1	A	KCE	2	B	60
S23	ETRON	HANA	1	A	KCE	1	B	60
S24	FIN	SAWAD	1	A	MTC	1	B	80
S24	FIN	KTC	1	A	THANI	7	B	80
S24	FIN	AEONTS	1	A	KTC	4	B	70
S24	FIN	AEONTS	1	A	THANI	27	B	70
S24	FIN	SAWAD	1	A	KTC	2	B	70
S24	FIN	SAWAD	1	A	THANI	13	B	70
S24	FIN	AEONTS	1	A	SAWAD	2	B	60
S24	FIN	MTC	1	A	KTC	2	B	60
S24	FIN	MTC	1	A	THANI	11	B	60
S24	FIN	AEONTS	1	A	MTC	2	B	50
S30	TRANS	AOT	1	A	BEM	6	B	80
S30	TRANS	BTS	1	A	BEM	1	B	70
S30	TRANS	BA	1	A	TTA	2	B	70
S30	TRANS	THAI	1	A	TTA	1	B	70
S30	TRANS	TTA	1	A	AAV	2	B	70
S30	TRANS	AOT	1	A	BTS	5	B	60
S30	TRANS	AOT	1	A	THAI	14	B	60
S30	TRANS	AOT	1	A	TTA	20	B	60
S30	TRANS	BTS	1	A	AAV	8	B	60
S30	TRANS	BA	1	A	THAI	1	B	60
S30	TRANS	BA	1	A	AAV	3	B	60
S30	TRANS	PSL	1	A	TTA	2	B	60
S30	TRANS	THAI	1	A	AAV	3	B	60
S30	TRANS	AOT	1	A	BA	12	B	50
S30	TRANS	BTS	1	A	BA	2	B	50
S30	TRANS	BTS	1	A	THAI	3	B	50
S30	TRANS	BTS	1	A	TTA	4	B	50
S30	TRANS	BEM	1	A	BA	2	B	50
S30	TRANS	BEM	1	A	THAI	2	B	50
S30	TRANS	BEM	1	A	TTA	3	B	50
S30	TRANS	PSL	1	A	PRM	1	B	50
S30	TRANS	PSL	1	A	THAI	1	B	50
S30	TRANS	PSL	1	A	AAV	3	B	50

หมายเหตุ: \* ถ้าดับในการคำนวณค่าหลักประกันรักษาสภาพของค่าความเสี่ยงระหว่างสินค้าอ้างอิง (Inter-Commodity Spread Credit) ให้เป็นไปตาม Risk Parameter File (RPF)

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S30	TRANS	BTS	1	A	PSL	2	B	40
S30	TRANS	BEM	1	A	AAV	7	B	40
S30	TRANS	BA	1	A	PSL	1	B	40
S33	HEALTH	BDMS	1	A	BCH	2	B	80
S33	HEALTH	BDMS	1	A	CHG	9	B	70
S33	HEALTH	BCH	1	A	CHG	5	B	70
S33	HEALTH	BH	1	A	BDMS	6	B	60
S33	HEALTH	BH	1	A	BCH	9	B	50
S33	HEALTH	BH	1	A	CHG	49	B	50
S36	COMM	BJC	1	A	HMPRO	3	B	70
S36	COMM	BJC	1	A	GLOBAL	3	B	70
S36	COMM	MEGA	1	A	HMPRO	2	B	70
S36	COMM	MEGA	1	A	GLOBAL	2	B	70
S36	COMM	HMPRO	1	A	GLOBAL	1	B	70
S36	COMM	CPALL	1	A	MEGA	3	B	60
S36	COMM	CPALL	1	A	GLOBAL	5	B	60
S36	COMM	CPALL	1	A	RS	6	B	60
S36	COMM	CPALL	1	A	BEAUTY	32	B	60
S36	COMM	BJC	1	A	MEGA	1	B	60
S36	COMM	BJC	1	A	BEAUTY	17	B	60
S36	COMM	MEGA	1	A	COM7	1	B	60
S36	COMM	COM7	1	A	HMPRO	2	B	60
S36	COMM	COM7	1	A	GLOBAL	2	B	60
S36	COMM	HMPRO	1	A	BEAUTY	6	B	60
S36	COMM	GLOBAL	1	A	BEAUTY	6	B	60
S36	COMM	CPALL	1	A	COM7	3	B	50
S36	COMM	CPALL	1	A	HMPRO	5	B	50
S36	COMM	BJC	1	A	COM7	2	B	50
S36	COMM	MEGA	1	A	BEAUTY	12	B	50
S36	COMM	COM7	1	A	RS	2	B	50
S36	COMM	COM7	1	A	BEAUTY	11	B	50
S36	COMM	HMPRO	1	A	RS	1	B	50
S36	COMM	GLOBAL	1	A	RS	1	B	50
S36	COMM	RS	1	A	BEAUTY	5	B	50
S36	COMM	MEGA	1	A	RS	2	B	40
S38	TOURISM	CENTEL	1	A	ERW	5	B	70
S45	MEDIA	VGI	1	A	BEC	2	B	70
S45	MEDIA	MAJOR	1	A	BEC	4	B	60
S45	MEDIA	VGI	1	A	PLANB	1	B	60
S45	MEDIA	MAJOR	1	A	VGI	3	B	50
S45	MEDIA	PLANB	1	A	BEC	1	B	50
S45	MEDIA	MAJOR	1	A	PLANB	4	B	40
S46	CONS	CK	1	A	STEC	1	B	90
S46	CONS	CK	1	A	ITD	15	B	80
S46	CONS	STEC	1	A	ITD	12	B	80
S46	CONS	STEC	1	A	STPI	3	B	70
S46	CONS	STPI	1	A	ITD	4	B	70
S46	CONS	CK	1	A	STPI	4	B	60
S46	CONS	UNIQ	1	A	STPI	1	B	60
S46	CONS	STPI	1	A	TTCL	2	B	60
S46	CONS	CK	1	A	TTCL	6	B	50
S46	CONS	STEC	1	A	TTCL	5	B	50
S46	CONS	UNIQ	1	A	ITD	5	B	50
S46	CONS	TTCL	1	A	ITD	3	B	50

หมายเหตุ: \* ลำดับในการคำนวณค่าหลักประกันรักษาภาพของค่าความเสี่ยงระหว่างสินค้าอ้างอิง (Inter-Commodity Spread Credit) ให้เป็นไปตาม Risk Parameter File (RPF)