

MARGIN REQUIREMENT						
Effective from 29 April 2020 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
SET50 Futures	32,452.00	22,716.40	9,735.60	8,113.00	5,679.10	2,433.90
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	105,450.00	73,815.00	31,635.00	26,362.50	18,453.75	7,908.75
10 Baht Gold Futures	21,090.00	14,763.00	6,327.00	5,272.50	3,690.75	1,581.75
Gold Online Futures	39,900.00	27,930.00	11,970.00	-	-	-
CURRENCY FUTURES						
USD Futures	760.00	532.00	228.00	190.00	133.00	57.00
AGRICULTURE FUTURES						
RSS3 Futures	33,820.00	23,674.00	10,146.00	33,820.00	23,674.00	10,146.00
Spot Month Margin (LTD-10)	106,970.00	74,879.00	32,091.00	-	-	-
SECTOR FUTURES						
BANK Index Futures	55,290.00	38,703.00	16,587.00	13,822.50	9,675.75	4,146.75
COMM Index Futures	44,080.00	30,856.00	13,224.00	11,020.00	7,714.00	3,306.00
ENERG Index Futures	41,458.00	29,020.60	12,437.40	10,364.50	7,255.15	3,109.35
FOOD Index Futures	16,720.00	11,704.00	5,016.00	4,180.00	2,926.00	1,254.00
ICT Index Futures	18,924.00	13,246.80	5,677.20	4,731.00	3,311.70	1,419.30
INTEREST RATE FUTURES						
5Y Government Bond	19,190.00	13,433.00	5,757.00	4,797.50	3,358.25	1,439.25
3M BIBOR	5,624.00	3,936.80	1,687.20	-	-	-
SINGLE STOCK FUTURES						
AAV	380.00	266.00	114.00	95.00	66.50	28.50
ADVANC	25,270.00	17,689.00	7,581.00	6,317.50	4,422.25	1,895.25
AEONTS	31,274.00	21,891.80	9,382.20	7,818.50	5,472.95	2,345.55
AMATA	3,344.00	2,340.80	1,003.20	836.00	585.20	250.80
AOT	14,212.00	9,948.40	4,263.60	3,553.00	2,487.10	1,065.90
AP	1,444.00	1,010.80	433.20	361.00	252.70	108.30
BA	988.00	691.60	296.40	247.00	172.90	74.10
BANPU	2,546.00	1,782.20	763.80	636.50	445.55	190.95
BAY	2,850.00	1,995.00	855.00	712.50	498.75	213.75
BBL	20,368.00	14,257.60	6,110.40	5,092.00	3,564.40	1,527.60
BCH	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50
BCP	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
BCPG	3,040.00	2,128.00	912.00	760.00	532.00	228.00
BDMS	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50
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	2,014.00	1,409.80	604.20	503.50	352.45	151.05
BGRIM	10,982.00	7,687.40	3,294.60	2,745.50	1,921.85	823.65
BH	27,930.00	19,551.00	8,379.00	6,982.50	4,887.75	2,094.75
BJC	9,880.00	6,916.00	2,964.00	2,470.00	1,729.00	741.00
BLA	2,698.00	1,888.60	809.40	674.50	472.15	202.35
BLAND	228.00	159.60	68.40	57.00	39.90	17.10
BTS M20X U20X Z20X H21X	2,204.00	1,542.80	661.20	550.46	385.32	165.14
BTS (M21 onwards)*	2,175.50	1,522.85	652.65	543.40	380.38	163.02
CBG	17,860.00	12,502.00	5,358.00	4,465.00	3,125.50	1,339.50
CENDEL	4,484.00	3,138.80	1,345.20	1,121.00	784.70	336.30
CHG	418.00	292.60	125.40	104.50	73.15	31.35
CK	3,914.00	2,739.80	1,174.20	978.50	684.95	293.55
CKP	798.00	558.60	239.40	199.50	139.65	59.85
COM7	5,282.00	3,697.40	1,584.60	1,320.50	924.35	396.15
CPALL	8,132.00	5,692.40	2,439.60	2,033.00	1,423.10	609.90
CPF	6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00
CPN	12,844.00	8,990.80	3,853.20	3,211.00	2,247.70	963.30
DELTA	11,970.00	8,379.00	3,591.00	2,992.50	2,094.75	897.75
DTAC	9,044.00	6,330.80	2,713.20	2,261.00	1,582.70	678.30
EA	8,436.00	5,905.20	2,530.80	2,109.00	1,476.30	632.70
EGCO	58,216.00	40,751.20	17,464.80	14,554.00	10,187.80	4,366.20
EPG	874.00	611.80	262.20	218.50	152.95	65.55
ERW	950.00	665.00	285.00	237.50	166.25	71.25

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

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Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
ESSO	1,520.00	1,064.00	456.00	380.00	266.00	114.00
GFPT	1,558.00	1,090.60	467.40	389.50	272.65	116.85
GLOBAL M20X U20X Z20X	3,385.80	2,370.06	1,015.74	846.26	592.38	253.88
GLOBAL (H21 onwards)*	3,230.00	2,261.00	969.00	807.50	565.25	242.25
GPSC M20X	17,736.50	12,415.55	5,320.95	4,434.14	3,103.90	1,330.24
GPSC (U20 onwards)*	15,808.00	11,065.60	4,742.40	3,952.00	2,766.40	1,185.60
GULF M20X U20X Z20X H21X	35,910.00	25,137.00	10,773.00	8,977.50	6,284.25	2,693.25
GULF (M21 onwards)*	7,182.00	5,027.40	2,154.60	1,795.50	1,256.85	538.65
GUNKUL	418.00	292.60	125.40	104.50	73.15	31.35
HANA	7,524.00	5,266.80	2,257.20	1,881.00	1,316.70	564.30
HMPRO	3,230.00	2,261.00	969.00	807.50	565.25	242.25
ICHI	874.00	611.80	262.20	218.50	152.95	65.55
INTUCH	7,676.00	5,373.20	2,302.80	1,919.00	1,343.30	575.70
IRPC	570.00	399.00	171.00	142.50	99.75	42.75
ITD	304.00	212.80	91.20	76.00	53.20	22.80
IVL	6,536.00	4,575.20	1,960.80	1,634.00	1,143.80	490.20
JAS	836.00	585.20	250.80	209.00	146.30	62.70
KBANK	21,926.00	15,348.20	6,577.80	5,481.50	3,837.05	1,644.45
KCE	5,776.00	4,043.20	1,732.80	1,444.00	1,010.80	433.20
KKP	10,982.00	7,687.40	3,294.60	2,745.50	1,921.85	823.65
KTB	2,318.00	1,622.60	695.40	579.50	405.65	173.85
KTC	8,208.00	5,745.60	2,462.40	2,052.00	1,436.40	615.60
LH	1,444.00	1,010.80	433.20	361.00	252.70	108.30
LPN	836.00	585.20	250.80	209.00	146.30	62.70
MAJOR	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
MEGA	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
MINT	7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00
MTC	13,110.00	9,177.00	3,933.00	3,277.50	2,294.25	983.25
ORI	1,026.00	718.20	307.80	256.50	179.55	76.95
PLANB	1,292.00	904.40	387.60	323.00	226.10	96.90
PRM	1,406.00	984.20	421.80	351.50	246.05	105.45
PSH	2,280.00	1,596.00	684.00	570.00	399.00	171.00
PSL	1,178.00	824.60	353.40	294.50	206.15	88.35
PTG	3,116.00	2,181.20	934.80	779.00	545.30	233.70
PTT	7,790.00	5,453.00	2,337.00	1,947.50	1,363.25	584.25
PTTEP	26,676.00	18,673.20	8,002.80	6,669.00	4,668.30	2,000.70
PTTGC	9,576.00	6,703.20	2,872.80	2,394.00	1,675.80	718.20
QH	380.00	266.00	114.00	95.00	66.50	28.50
RATCH	13,148.00	9,203.60	3,944.40	3,287.00	2,300.90	986.10
ROBINS M20X U20X Z20X	15,821.30	11,074.91	4,746.39	3,955.13	2,768.59	1,186.54
RS	1,900.00	1,330.00	570.00	475.00	332.50	142.50
S	342.00	239.40	102.60	85.50	59.85	25.65
SAMART	1,444.00	1,010.80	433.20	361.00	252.70	108.30
SAWAD	17,100.00	11,970.00	5,130.00	4,275.00	2,992.50	1,282.50
SCB M20X U20X Z20X	15,321.60	10,725.12	4,596.48	3,830.40	2,681.28	1,149.12
SCB (H21 onwards)*	15,200.00	10,640.00	4,560.00	3,800.00	2,660.00	1,140.00
SCC	65,170.00	45,619.00	19,551.00	16,292.50	11,404.75	4,887.75
SGP	1,520.00	1,064.00	456.00	380.00	266.00	114.00
SIRI	152.00	106.40	45.60	38.00	26.60	11.40
SPALI	2,318.00	1,622.60	695.40	579.50	405.65	173.85
SPCG	3,990.00	2,793.00	1,197.00	997.50	698.25	299.25
SPRC	2,090.00	1,463.00	627.00	522.50	365.75	156.75
STA	2,888.00	2,021.60	866.40	722.00	505.40	216.60
STEC	3,154.00	2,207.80	946.20	788.50	551.95	236.55
STPI	1,368.00	957.60	410.40	342.00	239.40	102.60
SUPER	114.00	79.80	34.20	28.50	19.95	8.55
TASCO	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
TCAP M20X U20X	9,804.00	6,862.80	2,941.20	2,451.00	1,715.70	735.30
TCAP (Z20 onwards)*	9,120.00	6,384.00	2,736.00	2,280.00	1,596.00	684.00

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MARGIN REQUIREMENT						
Effective from 29 April 2020 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ THAI	1,862.00	1,303.40	558.60	465.50	325.85	139.65
THANI	1,064.00	744.80	319.20	266.00	186.20	79.80
THCOM	608.00	425.60	182.40	152.00	106.40	45.60
TISCO	15,314.00	10,719.80	4,594.20	3,828.50	2,679.95	1,148.55
TKN	1,710.00	1,197.00	513.00	427.50	299.25	128.25
TMB M20X	290.70	203.49	87.21	72.75	50.93	21.83
TMB (U20 onwards)*	266.00	186.20	79.80	66.50	46.55	19.95
TOP	11,058.00	7,740.60	3,317.40	2,764.50	1,935.15	829.35
TPIPL	266.00	186.20	79.80	66.50	46.55	19.95
TRUE	684.00	478.80	205.20	171.00	119.70	51.30
TTA	722.00	505.40	216.60	180.50	126.35	54.15
TTCL	988.00	691.60	296.40	247.00	172.90	74.10
TTW	2,052.00	1,436.40	615.60	513.00	359.10	153.90
TU	2,432.00	1,702.40	729.60	608.00	425.60	182.40
TVO	2,964.00	2,074.80	889.20	741.00	518.70	222.30
UNIQ	1,330.00	931.00	399.00	332.50	232.75	99.75
VGI	1,596.00	1,117.20	478.80	399.00	279.30	119.70
VNG	456.00	319.20	136.80	114.00	79.80	34.20
WHA	646.00	452.20	193.80	161.50	113.05	48.45

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การปรับค่า MULTIPLIER ของสัญญา SINGLE STOCK FUTURES ที่มีการ CORPORATE ADJUST

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

MULTIPLIER ของสัญญาที่มีการ 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
BTS	M20X U20X Z20X H21X	1,013

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
101	INDEX	COMM	1	A	FOOD	3	B	90
101	INDEX	BANK	1	A	SET50	2	B	90
101	INDEX	BANK	1	A	FOOD	3	B	90
101	INDEX	ENERG	1	A	SET50	1	B	90
101	INDEX	SET50	1	A	FOOD	2	B	90
101	INDEX	COMM	1	A	BANK	1	B	80
101	INDEX	COMM	1	A	ENERG	2	B	80
101	INDEX	COMM	1	A	SET50	2	B	80
101	INDEX	BANK	1	A	ENERG	2	B	80
101	INDEX	ENERG	1	A	FOOD	2	B	80
101	INDEX	SET50	1	A	ICT	1	B	80
101	INDEX	ICT	1	A	FOOD	1	B	80
101	INDEX	COMM	1	A	ICT	2	B	70
101	INDEX	BANK	1	A	ICT	2	B	70
101	INDEX	ENERG	1	A	ICT	1	B	70
MT1	METAL	GOLD	1	A	GO	3	B	90
MT1	METAL	GOLD	1	A	GOLD-D	7	B	60
MT1	METAL	GO	1	A	GOLD-D	3	B	60
S01	ICT	ADVANC	1	A	INTUCH	4	B	80
S01	ICT	ADVANC	1	A	DTAC	5	B	70
S01	ICT	ADVANC	1	A	TRUE	64	B	70
S01	ICT	DTAC	1	A	TRUE	12	B	70
S01	ICT	JAS	1	A	TRUE	1	B	70
S01	ICT	INTUCH	1	A	DTAC	1	B	60
S01	ICT	INTUCH	1	A	JAS	12	B	60
S01	ICT	INTUCH	1	A	TRUE	16	B	60
S01	ICT	TRUE	1	A	THCOM	1	B	60
S01	ICT	ADVANC	1	A	JAS	45	B	50
S01	ICT	ADVANC	1	A	THCOM	74	B	50
S01	ICT	INTUCH	1	A	THCOM	19	B	50
S01	ICT	DTAC	1	A	JAS	8	B	50
S01	ICT	JAS	1	A	THCOM	2	B	50
S01	ICT	SAMART	1	A	THCOM	2	B	40
S02	PROP	AMATA	1	A	LH	2	B	80
S02	PROP	AMATA	1	A	WHA	5	B	80
S02	PROP	LH	1	A	AP	2	B	80
S02	PROP	LH	1	A	WHA	3	B	80
S02	PROP	LH	1	A	QH	4	B	80
S02	PROP	AP	1	A	QH	2	B	80
S02	PROP	CPN	1	A	SPALI	3	B	70
S02	PROP	CPN	1	A	LH	6	B	70
S02	PROP	CPN	1	A	WHA	19	B	70
S02	PROP	CPN	1	A	QH	23	B	70
S02	PROP	SPALI	1	A	LH	2	B	70
S02	PROP	SPALI	1	A	ORI	4	B	70
S02	PROP	SPALI	1	A	WHA	6	B	70
S02	PROP	SPALI	1	A	S	10	B	70
S02	PROP	AMATA	1	A	PSH	1	B	70
S02	PROP	AMATA	1	A	AP	2	B	70
S02	PROP	AMATA	1	A	ORI	3	B	70
S02	PROP	AMATA	1	A	QH	6	B	70
S02	PROP	AMATA	1	A	S	7	B	70
S02	PROP	AMATA	1	A	BLAND	13	B	70
S02	PROP	PSH	1	A	LH	1	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	PSH	1	A	AP	2	B	70
S02	PROP	PSH	1	A	ORI	3	B	70
S02	PROP	PSH	1	A	WHA	4	B	70
S02	PROP	PSH	1	A	QH	5	B	70
S02	PROP	PSH	1	A	S	7	B	70
S02	PROP	LH	1	A	ORI	2	B	70
S02	PROP	LH	1	A	S	5	B	70
S02	PROP	LH	1	A	BLAND	8	B	70
S02	PROP	LH	1	A	SIRI	11	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	S	3	B	70
S02	PROP	AP	1	A	SIRI	7	B	70
S02	PROP	ORI	1	A	WHA	2	B	70
S02	PROP	ORI	1	A	S	3	B	70
S02	PROP	WHA	1	A	QH	1	B	70
S02	PROP	QH	1	A	BLAND	2	B	70
S02	PROP	QH	1	A	SIRI	3	B	70
S02	PROP	CPN	1	A	AMATA	4	B	60
S02	PROP	CPN	1	A	PSH	4	B	60
S02	PROP	CPN	1	A	AP	10	B	60
S02	PROP	CPN	1	A	ORI	12	B	60
S02	PROP	CPN	1	A	S	30	B	60
S02	PROP	CPN	1	A	BLAND	52	B	60
S02	PROP	CPN	1	A	SIRI	69	B	60
S02	PROP	SPALI	1	A	AMATA	1	B	60
S02	PROP	SPALI	1	A	PSH	1	B	60
S02	PROP	SPALI	1	A	AP	3	B	60
S02	PROP	SPALI	1	A	QH	7	B	60
S02	PROP	SPALI	1	A	BLAND	17	B	60
S02	PROP	PSH	1	A	LPN	3	B	60
S02	PROP	PSH	1	A	BLAND	12	B	60
S02	PROP	PSH	1	A	SIRI	16	B	60
S02	PROP	AP	1	A	LPN	1	B	60
S02	PROP	AP	1	A	BLAND	5	B	60
S02	PROP	ORI	1	A	LPN	1	B	60
S02	PROP	ORI	1	A	QH	2	B	60
S02	PROP	ORI	1	A	BLAND	4	B	60
S02	PROP	LPN	1	A	S	2	B	60
S02	PROP	WHA	1	A	S	2	B	60
S02	PROP	WHA	1	A	BLAND	3	B	60
S02	PROP	WHA	1	A	SIRI	4	B	60
S02	PROP	QH	1	A	S	1	B	60
S02	PROP	S	1	A	BLAND	2	B	60
S02	PROP	BLAND	1	A	SIRI	1	B	60
S02	PROP	SPALI	1	A	LPN	4	B	50
S02	PROP	SPALI	1	A	SIRI	23	B	50
S02	PROP	AMATA	1	A	LPN	3	B	50
S02	PROP	AMATA	1	A	SIRI	17	B	50
S02	PROP	LH	1	A	LPN	2	B	50
S02	PROP	ORI	1	A	SIRI	6	B	50
S02	PROP	S	1	A	SIRI	2	B	50
S06	ENERG	PTTEP	1	A	PTT	2	B	90
S06	ENERG	GULF	5	A	GPSC	3	B	80

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	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	BGRIM	1	A	EA	1	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	ESSO	7	B	80
S06	ENERG	TOP	1	A	IRPC	16	B	80
S06	ENERG	BCP	1	A	ESSO	4	B	80
S06	ENERG	BCPG	1	A	CKP	4	B	80
S06	ENERG	BANPU	1	A	IRPC	3	B	80
S06	ENERG	EGCO	1	A	GULF	10	B	70
S06	ENERG	EGCO	1	A	GPSC	4	B	70
S06	ENERG	EGCO	1	A	RATCH	4	B	70
S06	ENERG	EGCO	1	A	BGRIM	6	B	70
S06	ENERG	EGCO	1	A	BCPG	18	B	70
S06	ENERG	EGCO	1	A	BANPU	40	B	70
S06	ENERG	EGCO	1	A	CKP	71	B	70
S06	ENERG	GULF	5	A	RATCH	3	B	70
S06	ENERG	GULF	5	A	BCPG	12	B	70
S06	ENERG	GULF	5	A	CKP	47	B	70
S06	ENERG	PTTEP	1	A	BCP	4	B	70
S06	ENERG	PTTEP	1	A	BANPU	13	B	70
S06	ENERG	PTTEP	1	A	ESSO	16	B	70
S06	ENERG	PTTEP	1	A	IRPC	34	B	70
S06	ENERG	GPSC	1	A	EA	2	B	70
S06	ENERG	GPSC	1	A	SPCG	4	B	70
S06	ENERG	GPSC	1	A	BCPG	5	B	70
S06	ENERG	GPSC	1	A	CKP	18	B	70
S06	ENERG	GPSC	1	A	IRPC	27	B	70
S06	ENERG	GPSC	1	A	SUPER	159	B	70
S06	ENERG	RATCH	1	A	BGRIM	1	B	70
S06	ENERG	RATCH	1	A	EA	2	B	70
S06	ENERG	RATCH	1	A	BCPG	4	B	70
S06	ENERG	RATCH	1	A	CKP	18	B	70
S06	ENERG	EA	1	A	BCPG	3	B	70
S06	ENERG	EA	1	A	CKP	11	B	70
S06	ENERG	TOP	1	A	BCP	2	B	70
S06	ENERG	TOP	1	A	BANPU	6	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	7	B	70
S06	ENERG	PTT	1	A	IRPC	14	B	70
S06	ENERG	BCP	1	A	IRPC	8	B	70
S06	ENERG	SPCG	1	A	BCPG	1	B	70
S06	ENERG	SPCG	1	A	SUPER	43	B	70
S06	ENERG	TTW	1	A	BCPG	1	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	BANPU	2	B	70
S06	ENERG	BCPG	1	A	GUNKUL	6	B	70
S06	ENERG	BCPG	1	A	IRPC	6	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 (%)
S06	ENERG	BCPG	1	A	SUPER	35	B	70
S06	ENERG	PTG	1	A	BANPU	2	B	70
S06	ENERG	PTG	1	A	CKP	4	B	70
S06	ENERG	PTG	1	A	GUNKUL	5	B	70
S06	ENERG	PTG	1	A	SUPER	33	B	70
S06	ENERG	SGP	1	A	BANPU	1	B	70
S06	ENERG	SGP	1	A	CKP	2	B	70
S06	ENERG	BANPU	1	A	ESSO	1	B	70
S06	ENERG	SPRC	1	A	ESSO	1	B	70
S06	ENERG	SPRC	1	A	IRPC	3	B	70
S06	ENERG	ESSO	1	A	IRPC	2	B	70
S06	ENERG	CKP	1	A	GUNKUL	1	B	70
S06	ENERG	CKP	1	A	SUPER	9	B	70
S06	ENERG	EGCO	1	A	PTTEP	3	B	60
S06	ENERG	EGCO	1	A	EA	6	B	60
S06	ENERG	EGCO	1	A	TOP	7	B	60
S06	ENERG	EGCO	1	A	PTT	7	B	60
S06	ENERG	EGCO	1	A	SPCG	15	B	60
S06	ENERG	EGCO	1	A	TTW	18	B	60
S06	ENERG	EGCO	1	A	PTG	19	B	60
S06	ENERG	EGCO	1	A	SGP	33	B	60
S06	ENERG	EGCO	1	A	GUNKUL	103	B	60
S06	ENERG	EGCO	1	A	IRPC	106	B	60
S06	ENERG	EGCO	1	A	SUPER	630	B	60
S06	ENERG	GULF	5	A	SPCG	10	B	60
S06	ENERG	GULF	5	A	PTG	13	B	60
S06	ENERG	GULF	5	A	GUNKUL	68	B	60
S06	ENERG	GULF	5	A	IRPC	71	B	60
S06	ENERG	GULF	5	A	SUPER	419	B	60
S06	ENERG	PTTEP	1	A	RATCH	1	B	60
S06	ENERG	PTTEP	1	A	BGRIM	2	B	60
S06	ENERG	PTTEP	1	A	EA	2	B	60
S06	ENERG	PTTEP	1	A	BCPG	6	B	60
S06	ENERG	PTTEP	1	A	SGP	10	B	60
S06	ENERG	PTTEP	1	A	SPRC	13	B	60
S06	ENERG	GPSC	1	A	TTW	4	B	60
S06	ENERG	GPSC	1	A	PTG	5	B	60
S06	ENERG	GPSC	1	A	BANPU	10	B	60
S06	ENERG	GPSC	1	A	GUNKUL	26	B	60
S06	ENERG	RATCH	1	A	PTT	2	B	60
S06	ENERG	RATCH	1	A	BCP	3	B	60
S06	ENERG	RATCH	1	A	SPCG	4	B	60
S06	ENERG	RATCH	1	A	TTW	4	B	60
S06	ENERG	RATCH	1	A	PTG	5	B	60
S06	ENERG	RATCH	1	A	SGP	8	B	60
S06	ENERG	RATCH	1	A	BANPU	10	B	60
S06	ENERG	RATCH	1	A	GUNKUL	25	B	60
S06	ENERG	RATCH	1	A	IRPC	26	B	60
S06	ENERG	BGRIM	1	A	BCPG	3	B	60
S06	ENERG	BGRIM	1	A	BANPU	7	B	60
S06	ENERG	BGRIM	1	A	CKP	13	B	60
S06	ENERG	BGRIM	1	A	IRPC	19	B	60
S06	ENERG	BGRIM	1	A	SUPER	112	B	60
S06	ENERG	EA	1	A	TOP	1	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	EA	1	A	SPCG	2	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	BANPU	6	B	60
S06	ENERG	EA	1	A	ESSO	8	B	60
S06	ENERG	EA	1	A	IRPC	16	B	60
S06	ENERG	TOP	1	A	BCPG	3	B	60
S06	ENERG	TOP	1	A	PTG	3	B	60
S06	ENERG	TOP	1	A	SGP	5	B	60
S06	ENERG	TOP	1	A	CKP	11	B	60
S06	ENERG	TOP	1	A	GUNKUL	15	B	60
S06	ENERG	PTT	1	A	SGP	4	B	60
S06	ENERG	PTT	1	A	SPRC	6	B	60
S06	ENERG	BCP	1	A	BCPG	1	B	60
S06	ENERG	BCP	1	A	PTG	1	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	8	B	60
S06	ENERG	SPCG	1	A	TTW	1	B	60
S06	ENERG	SPCG	1	A	PTG	1	B	60
S06	ENERG	SPCG	1	A	CKP	5	B	60
S06	ENERG	SPCG	1	A	IRPC	7	B	60
S06	ENERG	TTW	1	A	PTG	1	B	60
S06	ENERG	TTW	1	A	SGP	2	B	60
S06	ENERG	TTW	1	A	CKP	4	B	60
S06	ENERG	TTW	1	A	SUPER	36	B	60
S06	ENERG	BCPG	1	A	ESSO	3	B	60
S06	ENERG	PTG	1	A	SPRC	2	B	60
S06	ENERG	PTG	1	A	ESSO	3	B	60
S06	ENERG	PTG	1	A	IRPC	6	B	60
S06	ENERG	SGP	1	A	ESSO	2	B	60
S06	ENERG	SGP	1	A	IRPC	3	B	60
S06	ENERG	BANPU	1	A	SPRC	1	B	60
S06	ENERG	BANPU	1	A	CKP	2	B	60
S06	ENERG	BANPU	1	A	GUNKUL	3	B	60
S06	ENERG	BANPU	1	A	SUPER	16	B	60
S06	ENERG	SPRC	1	A	SUPER	15	B	60
S06	ENERG	ESSO	1	A	SUPER	13	B	60
S06	ENERG	CKP	1	A	IRPC	1	B	60
S06	ENERG	GUNKUL	1	A	IRPC	1	B	60
S06	ENERG	GUNKUL	1	A	SUPER	6	B	60
S06	ENERG	IRPC	1	A	SUPER	6	B	60
S06	ENERG	EGCO	1	A	BCP	13	B	50
S06	ENERG	EGCO	1	A	SPRC	43	B	50
S06	ENERG	EGCO	1	A	ESSO	50	B	50
S06	ENERG	GULF	5	A	TTW	12	B	50
S06	ENERG	GULF	5	A	SGP	22	B	50
S06	ENERG	GULF	5	A	BANPU	27	B	50
S06	ENERG	PTTEP	1	A	GPSC	1	B	50
S06	ENERG	PTTEP	1	A	TTW	6	B	50
S06	ENERG	PTTEP	1	A	CKP	23	B	50
S06	ENERG	PTTEP	1	A	GUNKUL	33	B	50
S06	ENERG	GPSC	1	A	TOP	2	B	50
S06	ENERG	GPSC	1	A	PTT	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	GPSC	1	A	BCP	3	B	50
S06	ENERG	GPSC	1	A	SGP	8	B	50
S06	ENERG	GPSC	1	A	SPRC	11	B	50
S06	ENERG	GPSC	1	A	ESSO	13	B	50
S06	ENERG	RATCH	1	A	TOP	2	B	50
S06	ENERG	RATCH	1	A	SPRC	10	B	50
S06	ENERG	RATCH	1	A	ESSO	12	B	50
S06	ENERG	RATCH	1	A	SUPER	155	B	50
S06	ENERG	BGRIM	1	A	TOP	1	B	50
S06	ENERG	BGRIM	1	A	PTT	1	B	50
S06	ENERG	BGRIM	1	A	BCP	2	B	50
S06	ENERG	BGRIM	1	A	SPCG	3	B	50
S06	ENERG	BGRIM	1	A	PTG	3	B	50
S06	ENERG	BGRIM	1	A	SGP	6	B	50
S06	ENERG	BGRIM	1	A	SPRC	8	B	50
S06	ENERG	BGRIM	1	A	ESSO	9	B	50
S06	ENERG	BGRIM	1	A	GUNKUL	18	B	50
S06	ENERG	EA	1	A	PTT	1	B	50
S06	ENERG	EA	1	A	BCP	2	B	50
S06	ENERG	EA	1	A	SPRC	7	B	50
S06	ENERG	EA	1	A	GUNKUL	16	B	50
S06	ENERG	EA	1	A	SUPER	97	B	50
S06	ENERG	TOP	1	A	SPCG	2	B	50
S06	ENERG	TOP	1	A	TTW	3	B	50
S06	ENERG	TOP	1	A	SUPER	93	B	50
S06	ENERG	PTT	1	A	TTW	2	B	50
S06	ENERG	PTT	1	A	BCPG	2	B	50
S06	ENERG	BCP	1	A	SPCG	1	B	50
S06	ENERG	BCP	1	A	SGP	3	B	50
S06	ENERG	BCP	1	A	CKP	6	B	50
S06	ENERG	BCP	1	A	SUPER	49	B	50
S06	ENERG	SPCG	1	A	BANPU	3	B	50
S06	ENERG	SPCG	1	A	SPRC	3	B	50
S06	ENERG	SPCG	1	A	ESSO	3	B	50
S06	ENERG	SPCG	1	A	GUNKUL	7	B	50
S06	ENERG	TTW	1	A	BANPU	2	B	50
S06	ENERG	TTW	1	A	SPRC	2	B	50
S06	ENERG	TTW	1	A	ESSO	3	B	50
S06	ENERG	TTW	1	A	GUNKUL	6	B	50
S06	ENERG	TTW	1	A	IRPC	6	B	50
S06	ENERG	BCPG	1	A	SPRC	2	B	50
S06	ENERG	SGP	1	A	SPRC	1	B	50
S06	ENERG	SPRC	1	A	CKP	2	B	50
S06	ENERG	SPRC	1	A	GUNKUL	2	B	50
S06	ENERG	ESSO	1	A	CKP	1	B	50
S06	ENERG	GULF	5	A	TOP	5	B	40
S06	ENERG	GULF	5	A	BCP	9	B	40
S06	ENERG	GULF	5	A	SPRC	28	B	40
S06	ENERG	GULF	5	A	ESSO	33	B	40
S06	ENERG	BGRIM	1	A	TTW	3	B	40
S06	ENERG	EA	1	A	TTW	3	B	40
S06	ENERG	BCP	1	A	TTW	1	B	40
S07	CONMAT	SCC	1	A	TPIPL	262	B	50
S07	CONMAT	TASCO	1	A	TPIPL	15	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 (%)
S13	BANK	BBL	1	A	KBANK	1	B	80
S13	BANK	BBL	1	A	TMB	122	B	80
S13	BANK	KBANK	1	A	SCB	1	B	80
S13	BANK	KBANK	1	A	KTB	8	B	80
S13	BANK	KBANK	1	A	TMB	111	B	80
S13	BANK	SCB	1	A	TMB	80	B	80
S13	BANK	KTB	1	A	TMB	13	B	80
S13	BANK	BBL	1	A	SCB	2	B	70
S13	BANK	BBL	1	A	TCAP	3	B	70
S13	BANK	BBL	1	A	BAY	5	B	70
S13	BANK	BBL	1	A	KTB	9	B	70
S13	BANK	KBANK	1	A	TISCO	1	B	70
S13	BANK	KBANK	1	A	TCAP	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	TCAP	2	B	70
S13	BANK	TISCO	1	A	BAY	4	B	70
S13	BANK	TISCO	1	A	KTB	7	B	70
S13	BANK	SCB	1	A	KTB	6	B	70
S13	BANK	KKP	1	A	TCAP	1	B	70
S13	BANK	BAY	1	A	KTB	2	B	70
S13	BANK	BAY	1	A	TMB	24	B	70
S13	BANK	BBL	1	A	TISCO	1	B	60
S13	BANK	BBL	1	A	KKP	2	B	60
S13	BANK	KBANK	1	A	KKP	2	B	60
S13	BANK	TISCO	1	A	SCB	1	B	60
S13	BANK	TISCO	1	A	TMB	89	B	60
S13	BANK	SCB	1	A	KKP	2	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	KKP	1	A	KTB	4	B	60
S13	BANK	KKP	1	A	TMB	50	B	60
S13	BANK	TCAP	1	A	BAY	2	B	60
S13	BANK	TCAP	1	A	KTB	3	B	60
S13	BANK	TCAP	1	A	TMB	45	B	60
S16	FOOD	MINT	1	A	TKN	3	B	70
S16	FOOD	CBG	1	A	CPF	3	B	60
S16	FOOD	CBG	1	A	MINT	3	B	60
S16	FOOD	CBG	1	A	TKN	11	B	60
S16	FOOD	TVO	1	A	MINT	1	B	60
S16	FOOD	TVO	1	A	TKN	4	B	60
S16	FOOD	CPF	1	A	TKN	4	B	60
S16	FOOD	CBG	1	A	TVO	3	B	50
S16	FOOD	CPF	1	A	MINT	1	B	50
S16	FOOD	TVO	1	A	ICHI	5	B	40
S16	FOOD	MINT	1	A	ICHI	5	B	40
S16	FOOD	TKN	1	A	ICHI	1	B	40
S18	PETRO	PTTGC	1	A	IVL	1	B	80
S23	ETRON	HANA	1	A	KCE	2	B	70
S23	ETRON	DELTA	1	A	HANA	2	B	60
S23	ETRON	DELTA	1	A	KCE	2	B	60
S24	FIN	SAWAD	1	A	MTC	1	B	80
S24	FIN	SAWAD	1	A	KTC	2	B	80

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

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S24	FIN	AEONTS	1	A	SAWAD	2	B	70
S24	FIN	AEONTS	1	A	KTC	4	B	70
S24	FIN	AEONTS	1	A	THANI	26	B	70
S24	FIN	SAWAD	1	A	THANI	12	B	70
S24	FIN	MTC	1	A	KTC	2	B	70
S24	FIN	KTC	1	A	THANI	7	B	70
S24	FIN	AEONTS	1	A	MTC	3	B	60
S24	FIN	MTC	1	A	THANI	10	B	60
S30	TRANS	AOT	1	A	BEM	7	B	80
S30	TRANS	AOT	1	A	BTS	6	B	70
S30	TRANS	AOT	1	A	THAI	15	B	70
S30	TRANS	BTS	1	A	BEM	1	B	70
S30	TRANS	BTS	1	A	AAV	8	B	70
S30	TRANS	THAI	1	A	AAV	3	B	70
S30	TRANS	TTA	1	A	AAV	2	B	70
S30	TRANS	AOT	1	A	TTA	23	B	60
S30	TRANS	AOT	1	A	AAV	44	B	60
S30	TRANS	BTS	1	A	THAI	3	B	60
S30	TRANS	BEM	1	A	THAI	2	B	60
S30	TRANS	BEM	1	A	TTA	3	B	60
S30	TRANS	BEM	1	A	AAV	6	B	60
S30	TRANS	BA	1	A	TTA	2	B	60
S30	TRANS	PSL	1	A	TTA	2	B	60
S30	TRANS	PSL	1	A	AAV	3	B	60
S30	TRANS	BTS	1	A	PSL	3	B	50
S30	TRANS	BTS	1	A	TTA	4	B	50
S30	TRANS	THAI	1	A	PSL	1	B	50
S30	TRANS	THAI	1	A	TTA	2	B	50
S30	TRANS	BEM	1	A	PSL	2	B	40
S33	HELTH	BDMS	1	A	BCH	2	B	80
S33	HELTH	BCH	1	A	CHG	5	B	70
S33	HELTH	BDMS	1	A	CHG	9	B	60
S36	COMM	MEGA	1	A	GLOBAL	2	B	70
S36	COMM	COM7	1	A	GLOBAL	2	B	70
S36	COMM	HMPRO	1	A	GLOBAL	1	B	70
S36	COMM	CPALL	1	A	BEAUTY	41	B	60
S36	COMM	BJC	1	A	HMPRO	3	B	60
S36	COMM	MEGA	1	A	COM7	1	B	60
S36	COMM	MEGA	1	A	HMPRO	2	B	60
S36	COMM	COM7	1	A	HMPRO	2	B	60
S36	COMM	HMPRO	1	A	RS	1	B	60
S36	COMM	HMPRO	1	A	BEAUTY	8	B	60
S36	COMM	GLOBAL	1	A	BEAUTY	7	B	60
S36	COMM	CPALL	1	A	MEGA	3	B	50
S36	COMM	CPALL	1	A	GLOBAL	6	B	50
S36	COMM	CPALL	1	A	RS	7	B	50
S36	COMM	BJC	1	A	BEAUTY	25	B	50
S36	COMM	MEGA	1	A	RS	2	B	50
S36	COMM	MEGA	1	A	BEAUTY	14	B	50
S36	COMM	COM7	1	A	BEAUTY	12	B	50
S36	COMM	GLOBAL	1	A	RS	1	B	50
S36	COMM	RS	1	A	BEAUTY	6	B	50
S38	TOURISM	CENTEL	1	A	ERW	6	B	70
S45	MEDIA	VGI	1	A	PLANB	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 (%)
S45	MEDIA	VGI	1	A	BEC	2	B	60
S45	MEDIA	MAJOR	1	A	PLANB	4	B	50
S45	MEDIA	BEC	1	A	PLANB	1	B	50
S46	CONS	CK	1	A	STEC	1	B	90
S46	CONS	CK	1	A	ITD	18	B	80
S46	CONS	STEC	1	A	ITD	14	B	80
S46	CONS	CK	1	A	TTCL	6	B	60
S46	CONS	STEC	1	A	STPI	3	B	60
S46	CONS	UNIQ	1	A	ITD	5	B	60
S46	CONS	STPI	1	A	ITD	4	B	60
S46	CONS	TTCL	1	A	ITD	3	B	60
S46	CONS	CK	1	A	UNIQ	4	B	50
S46	CONS	CK	1	A	STPI	4	B	50
S46	CONS	STEC	1	A	UNIQ	3	B	50
S46	CONS	STEC	1	A	TTCL	5	B	50
S46	CONS	UNIQ	1	A	STPI	1	B	50

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