

MARGIN REQUIREMENT						
Effective from 13 July 2020 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↓ SET50 Futures	17,442.00	12,209.40	5,232.60	4,360.50	3,052.35	1,308.15
PRECIOUS METAL FUTURES						
↓ 50 Baht Gold Futures	57,418.00	40,192.60	17,225.40	14,354.50	10,048.15	4,306.35
↓ 10 Baht Gold Futures	11,483.60	8,038.52	3,445.08	2,870.90	2,009.63	861.27
↓ Gold Online Futures	25,308.00	17,715.60	7,592.40	-	-	-
CURRENCY FUTURES						
USD Futures	532.00	372.40	159.60	133.00	93.10	39.90
AGRICULTURE FUTURES						
↑ RSS3 Futures	24,586.00	17,210.20	7,375.80	24,586.00	17,210.20	7,375.80
Spot Month Margin (LTD-10)	77,710.00	54,397.00	23,313.00	-	-	-
SECTOR FUTURES						
↓ BANK Index Futures	45,600.00	31,920.00	13,680.00	11,400.00	7,980.00	3,420.00
↓ COMM Index Futures	27,740.00	19,418.00	8,322.00	6,935.00	4,854.50	2,080.50
↓ ENERG Index Futures	24,130.00	16,891.00	7,239.00	6,032.50	4,222.75	1,809.75
↓ FOOD Index Futures	9,120.00	6,384.00	2,736.00	2,280.00	1,596.00	684.00
↓ ICT Index Futures	8,778.00	6,144.60	2,633.40	2,194.50	1,536.15	658.35
INTEREST RATE FUTURES						
↓ 5Y Government Bond	9,804.00	6,862.80	2,941.20	2,451.00	1,715.70	735.30
↓ 3M BIBOR	3,876.00	2,713.20	1,162.80	-	-	-
SINGLE STOCK FUTURES						
↑ AAV	456.00	319.20	136.80	114.00	79.80	34.20
↓ ADVANC	14,022.00	9,815.40	4,206.60	3,505.50	2,453.85	1,051.65
↓ AEONTS	20,710.00	14,497.00	6,213.00	5,177.50	3,624.25	1,553.25
↓ AMATA	2,850.00	1,995.00	855.00	712.50	498.75	213.75
↓ AOT	7,866.00	5,506.20	2,359.80	1,966.50	1,376.55	589.95
↓ AP	1,064.00	744.80	319.20	266.00	186.20	79.80
↓ BA	1,330.00	931.00	399.00	332.50	232.75	99.75
↓ BANPU	1,444.00	1,010.80	433.20	361.00	252.70	108.30
↑ BAY	3,914.00	2,739.80	1,174.20	978.50	684.95	293.55
↓ BBL	20,330.00	14,231.00	6,099.00	5,082.50	3,557.75	1,524.75
↓ BCH	1,786.00	1,250.20	535.80	446.50	312.55	133.95
↓ BCP	3,344.00	2,340.80	1,003.20	836.00	585.20	250.80
↓ BCPG	1,862.00	1,303.40	558.60	465.50	325.85	139.65
↓ BDMS	2,470.00	1,729.00	741.00	617.50	432.25	185.25
↓ BEAUTY	342.00	239.40	102.60	85.50	59.85	25.65
↓ BEC	1,178.00	824.60	353.40	294.50	206.15	88.35
↓ BEM	1,026.00	718.20	307.80	256.50	179.55	76.95
↓ BGRIM	8,018.00	5,612.60	2,405.40	2,004.50	1,403.15	601.35
↓ BH	13,148.00	9,203.60	3,944.40	3,287.00	2,300.90	986.10
↓ BJC	5,510.00	3,857.00	1,653.00	1,377.50	964.25	413.25
↓ BLA	2,128.00	1,489.60	638.40	532.00	372.40	159.60
↓ BLAND	152.00	106.40	45.60	38.00	26.60	11.40
↑ BPP	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↓ BTS U20X Z20X H21X	1,271.10	889.77	381.33	317.58	222.30	95.27
↓ BTS (M21 onwards)*	1,254.00	877.80	376.20	313.50	219.45	94.05
↓ CBG	14,326.00	10,028.20	4,297.80	3,581.50	2,507.05	1,074.45
↓ CENTEL	4,522.00	3,165.40	1,356.60	1,130.50	791.35	339.15
↓ CHG	266.00	186.20	79.80	66.50	46.55	19.95
↓ CK	2,698.00	1,888.60	809.40	674.50	472.15	202.35
↓ CKP	532.00	372.40	159.60	133.00	93.10	39.90
↑ COM7 U20X Z20X H21X	5,099.60	3,569.72	1,529.88	1,274.87	892.41	382.46
↑ COM7 (M21 onwards)*	5,054.00	3,537.80	1,516.20	1,263.50	884.45	379.05
↓ CPALL	4,712.00	3,298.40	1,413.60	1,178.00	824.60	353.40
↓ CPF	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
↓ CPN	7,752.00	5,426.40	2,325.60	1,938.00	1,356.60	581.40
↓ DELTA	8,474.00	5,931.80	2,542.20	2,118.50	1,482.95	635.55
↓ DTAC	5,814.00	4,069.80	1,744.20	1,453.50	1,017.45	436.05
↓ EA	5,434.00	3,803.80	1,630.20	1,358.50	950.95	407.55
↑ EASTW	760.00	532.00	228.00	190.00	133.00	57.00
↓ EGCO	30,780.00	21,546.00	9,234.00	7,695.00	5,386.50	2,308.50

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

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Effective from 13 July 2020 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ EPG	722.00	505.40	216.60	180.50	126.35	54.15
↑ ERW	912.00	638.40	273.60	228.00	159.60	68.40
↑ ESSO	1,748.00	1,223.60	524.40	437.00	305.90	131.10
↓ GFPT	1,710.00	1,197.00	513.00	427.50	299.25	128.25
↓ GLOBAL U20X Z20X	2,547.90	1,783.53	764.37	637.18	446.03	191.16
↓ GLOBAL (H21 onwards)*	2,432.00	1,702.40	729.60	608.00	425.60	182.40
↓ GPSC	10,488.00	7,341.60	3,146.40	2,622.00	1,835.40	786.60
↓ GULF U20X Z20X H21X	24,130.00	16,891.00	7,239.00	6,032.50	4,222.75	1,809.75
↓ GULF (M21 onwards)*	4,826.00	3,378.20	1,447.80	1,206.50	844.55	361.95
↓ GUNKUL	304.00	212.80	91.20	76.00	53.20	22.80
↓ HANA	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
↓ HMPRO	2,090.00	1,463.00	627.00	522.50	365.75	156.75
↑ ICHI	1,254.00	877.80	376.20	313.50	219.45	94.05
↓ INTUCH	4,712.00	3,298.40	1,413.60	1,178.00	824.60	353.40
↓ IRPC	418.00	292.60	125.40	104.50	73.15	31.35
↓ ITD	190.00	133.00	57.00	47.50	33.25	14.25
↓ IVL	5,016.00	3,511.20	1,504.80	1,254.00	877.80	376.20
↓ JAS	570.00	399.00	171.00	142.50	99.75	42.75
↑ JMT	3,724.00	2,606.80	1,117.20	931.00	651.70	279.30
↓ KBANK	18,582.00	13,007.40	5,574.60	4,645.50	3,251.85	1,393.65
↓ KCE	3,914.00	2,739.80	1,174.20	978.50	684.95	293.55
↓ KKP	7,562.00	5,293.40	2,268.60	1,890.50	1,323.35	567.15
↓ KTB	1,520.00	1,064.00	456.00	380.00	266.00	114.00
↓ KTC	5,738.00	4,016.60	1,721.40	1,434.50	1,004.15	430.35
↓ LH	988.00	691.60	296.40	247.00	172.90	74.10
↓ LPN	912.00	638.40	273.60	228.00	159.60	68.40
↑ M	6,194.00	4,335.80	1,858.20	1,548.50	1,083.95	464.55
↓ MAJOR	2,964.00	2,074.80	889.20	741.00	518.70	222.30
↑ MBK	1,710.00	1,197.00	513.00	427.50	299.25	128.25
↓ MEGA	5,548.00	3,883.60	1,664.40	1,387.00	970.90	416.10
↓ MINT U20X Z20X H21X	4,366.20	3,056.34	1,309.86	1,091.66	764.16	327.50
↓ MINT (M21 onwards)*	4,332.00	3,032.40	1,299.60	1,083.00	758.10	324.90
↓ MTC	9,120.00	6,384.00	2,736.00	2,280.00	1,596.00	684.00
↓ ORI	950.00	665.00	285.00	237.50	166.25	71.25
↑ OSP	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
↓ PLANB	1,254.00	877.80	376.20	313.50	219.45	94.05
↓ PRM	1,406.00	984.20	421.80	351.50	246.05	105.45
↓ PSH	1,634.00	1,143.80	490.20	408.50	285.95	122.55
↑ PSL	1,368.00	957.60	410.40	342.00	239.40	102.60
↓ PTG	2,774.00	1,941.80	832.20	693.50	485.45	208.05
↓ PTT	5,168.00	3,617.60	1,550.40	1,292.00	904.40	387.60
↓ PTTEP	16,530.00	11,571.00	4,959.00	4,132.50	2,892.75	1,239.75
↓ PTTGC	8,322.00	5,825.40	2,496.60	2,080.50	1,456.35	624.15
↓ QH	304.00	212.80	91.20	76.00	53.20	22.80
↓ RATCH	6,612.00	4,628.40	1,983.60	1,653.00	1,157.10	495.90
↓ ROBINS U20X Z20X	12,633.10	8,843.17	3,789.93	3,158.09	2,210.66	947.43
↑ RS	2,622.00	1,835.40	786.60	655.50	458.85	196.65
↓ S	228.00	159.60	68.40	57.00	39.90	17.10
↓ SAMART	1,140.00	798.00	342.00	285.00	199.50	85.50
↓ SAWAD	10,032.00	7,022.40	3,009.60	2,508.00	1,755.60	752.40
↑ SCB U20X Z20X	13,560.30	9,492.21	4,068.09	3,389.90	2,372.93	1,016.97
↑ SCB (H21 onwards)*	13,452.00	9,416.40	4,035.60	3,363.00	2,354.10	1,008.90
↓ SCC	37,126.00	25,988.20	11,137.80	9,281.50	6,497.05	2,784.45
↓ SGP	1,292.00	904.40	387.60	323.00	226.10	96.90
↓ SIRI	190.00	133.00	57.00	47.50	33.25	14.25
↓ SPALI	2,166.00	1,516.20	649.80	541.50	379.05	162.45
↓ SPCG	1,824.00	1,276.80	547.20	456.00	319.20	136.80
↓ SPRC	1,368.00	957.60	410.40	342.00	239.40	102.60
↑ STA	6,536.00	4,575.20	1,960.80	1,634.00	1,143.80	490.20
↓ STEC	2,356.00	1,649.20	706.80	589.00	412.30	176.70

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MARGIN REQUIREMENT						
Effective from 13 July 2020 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ STPI	874.00	611.80	262.20	218.50	152.95	65.55
↑ SUPER	228.00	159.60	68.40	57.00	39.90	17.10
TASCO	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
↓ TCAP U20X	6,372.60	4,460.82	1,911.78	1,593.15	1,115.21	477.95
↓ TCAP (Z20 onwards)*	5,928.00	4,149.60	1,778.40	1,482.00	1,037.40	444.60
↓ THAI	1,634.00	1,143.80	490.20	408.50	285.95	122.55
↓ THANI	570.00	399.00	171.00	142.50	99.75	42.75
↑ THCOM	1,368.00	957.60	410.40	342.00	239.40	102.60
↑ THG	1,824.00	1,276.80	547.20	456.00	319.20	136.80
↓ TISCO	10,792.00	7,554.40	3,237.60	2,698.00	1,888.60	809.40
↑ TKN	2,356.00	1,649.20	706.80	589.00	412.30	176.70
↓ TMB	228.00	159.60	68.40	57.00	39.90	17.10
↑ TOA	4,522.00	3,165.40	1,356.60	1,130.50	791.35	339.15
↓ TOP	8,246.00	5,772.20	2,473.80	2,061.50	1,443.05	618.45
TPIPL	152.00	106.40	45.60	38.00	26.60	11.40
↑ TPIPP	418.00	292.60	125.40	104.50	73.15	31.35
↑ TQM	22,078.00	15,454.60	6,623.40	5,519.50	3,863.65	1,655.85
↓ TRUE	494.00	345.80	148.20	123.50	86.45	37.05
↓ TTA	684.00	478.80	205.20	171.00	119.70	51.30
↓ TTCL	760.00	532.00	228.00	190.00	133.00	57.00
↓ TTW	950.00	665.00	285.00	237.50	166.25	71.25
↓ TU	1,558.00	1,090.60	467.40	389.50	272.65	116.85
↓ TVO	2,432.00	1,702.40	729.60	608.00	425.60	182.40
↓ UNIQ	1,178.00	824.60	353.40	294.50	206.15	88.35
↓ VGI	1,406.00	984.20	421.80	351.50	246.05	105.45
↓ VNG	646.00	452.20	193.80	161.50	113.05	48.45
↑ VNT	3,040.00	2,128.00	912.00	760.00	532.00	228.00
WHA	570.00	399.00	171.00	142.50	99.75	42.75
↑ WHAUP	494.00	345.80	148.20	123.50	86.45	37.05

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

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	U20X Z20X	1,048
GULF	U20X Z20X H21X	5,000
ROBINS	U20X Z20X	1,583
SCB	U20X Z20X	1,008
TCAP	U20X	1,075
BTS	U20X Z20X H21X	1,013
COM7	U20X Z20X H21X	1,009
MINT	U20X Z20X H21X	1,008

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
I01	INDEX	COMM	1	A	SET50	2	B	80
I01	INDEX	ENERG	1	A	SET50	1	B	80
I01	INDEX	COMM	1	A	ENERG	2	B	70
I01	INDEX	SET50	1	A	ICT	1	B	70
I01	INDEX	COMM	1	A	FOOD	3	B	60
I01	INDEX	BANK	1	A	SET50	2	B	60
I01	INDEX	ENERG	1	A	ICT	2	B	60
I01	INDEX	ENERG	1	A	FOOD	2	B	60
I01	INDEX	SET50	1	A	FOOD	2	B	60
I01	INDEX	COMM	1	A	ICT	3	B	50
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	60
S01	ICT	ADVANC	1	A	DTAC	5	B	60
S01	ICT	DTAC	1	A	JAS	11	B	50
S01	ICT	DTAC	1	A	TRUE	11	B	50
S01	ICT	ADVANC	1	A	JAS	51	B	40
S01	ICT	ADVANC	1	A	TRUE	52	B	40
S01	ICT	JAS	1	A	TRUE	1	B	40
S02	PROP	AMATA	1	A	WHA	5	B	80
S02	PROP	ORI	1	A	S	3	B	70
S02	PROP	SPALI	1	A	ORI	3	B	60
S02	PROP	SPALI	1	A	QH	7	B	60
S02	PROP	PSH	1	A	ORI	2	B	60
S02	PROP	PSH	1	A	QH	5	B	60
S02	PROP	PSH	1	A	S	7	B	60
S02	PROP	LH	1	A	AP	1	B	60
S02	PROP	LH	1	A	QH	3	B	60
S02	PROP	ORI	1	A	QH	2	B	60
S02	PROP	QH	1	A	BLAND	2	B	60
S02	PROP	SPALI	1	A	LH	2	B	50
S02	PROP	AMATA	1	A	PSH	1	B	50
S02	PROP	PSH	1	A	LH	2	B	50
S02	PROP	PSH	1	A	BLAND	11	B	50
S02	PROP	LH	1	A	ORI	1	B	50
S02	PROP	LH	1	A	S	5	B	50
S02	PROP	AP	1	A	ORI	1	B	50
S02	PROP	ORI	1	A	BLAND	5	B	50
S02	PROP	QH	1	A	S	1	B	50
S02	PROP	S	1	A	BLAND	2	B	50
S02	PROP	S	1	A	SIRI	2	B	50
S02	PROP	SPALI	1	A	AP	3	B	40
S02	PROP	SPALI	1	A	BLAND	15	B	40
S02	PROP	AMATA	1	A	BLAND	14	B	40
S02	PROP	LH	1	A	BLAND	7	B	40
S02	PROP	MBK	1	A	S	9	B	40
S06	ENERG	PTTEP	1	A	PTT	2	B	90
S06	ENERG	TOP	1	A	IRPC	16	B	80
S06	ENERG	PTTEP	1	A	TOP	2	B	70
S06	ENERG	PTTEP	1	A	ESSO	13	B	70
S06	ENERG	PTTEP	1	A	IRPC	34	B	70
S06	ENERG	GPSC	1	A	BGRIM	1	B	70
S06	ENERG	BGRIM	1	A	GULF	1	B	70
S06	ENERG	TOP	1	A	PTT	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 (%)
S06	ENERG	PTT	1	A	ESSO	5	B	70
S06	ENERG	PTT	1	A	IRPC	14	B	70
S06	ENERG	ESSO	1	A	IRPC	3	B	70
S06	ENERG	EGCO	1	A	RATCH	4	B	60
S06	ENERG	PTTEP	1	A	EA	2	B	60
S06	ENERG	PTTEP	1	A	BCP	4	B	60
S06	ENERG	PTTEP	1	A	SPRC	14	B	60
S06	ENERG	GPSC	1	A	GULF	2	B	60
S06	ENERG	TOP	1	A	EA	1	B	60
S06	ENERG	TOP	1	A	BCP	2	B	60
S06	ENERG	TOP	1	A	ESSO	6	B	60
S06	ENERG	TOP	1	A	SPRC	7	B	60
S06	ENERG	EA	1	A	PTT	1	B	60
S06	ENERG	EA	1	A	IRPC	15	B	60
S06	ENERG	ESSO	1	A	SPRC	1	B	60
S06	ENERG	SPRC	1	A	IRPC	2	B	60
S06	ENERG	GULF	1	A	WHAUP	8	B	60
S06	ENERG	PTTEP	1	A	BANPU	15	B	50
S06	ENERG	GPSC	1	A	PTG	5	B	50
S06	ENERG	GPSC	1	A	IRPC	28	B	50
S06	ENERG	RATCH	1	A	BCPG	4	B	50
S06	ENERG	BGRIM	1	A	PTG	3	B	50
S06	ENERG	BGRIM	1	A	CKP	12	B	50
S06	ENERG	EA	1	A	ESSO	6	B	50
S06	ENERG	EA	1	A	BANPU	6	B	50
S06	ENERG	EA	1	A	CKP	9	B	50
S06	ENERG	PTT	1	A	BCP	2	B	50
S06	ENERG	PTT	1	A	SPRC	6	B	50
S06	ENERG	PTT	1	A	BANPU	6	B	50
S06	ENERG	GULF	1	A	PTG	2	B	50
S06	ENERG	BCP	1	A	ESSO	3	B	50
S06	ENERG	BCP	1	A	SPRC	3	B	50
S06	ENERG	BCP	1	A	IRPC	8	B	50
S06	ENERG	BCPG	1	A	IRPC	6	B	50
S06	ENERG	PTG	1	A	SPRC	2	B	50
S06	ENERG	BANPU	1	A	IRPC	2	B	50
S06	ENERG	CKP	1	A	IRPC	2	B	50
S06	ENERG	BGRIM	1	A	BPP	3	B	50
S06	ENERG	BPP	1	A	BCPG	1	B	50
S06	ENERG	BPP	1	A	TPIPP	4	B	50
S06	ENERG	BPP	1	A	IRPC	6	B	50
S06	ENERG	GPSC	1	A	WHAUP	17	B	50
S06	ENERG	GPSC	1	A	TPIPP	19	B	50
S06	ENERG	GULF	1	A	TPIPP	9	B	50
S06	ENERG	PTG	1	A	WHAUP	3	B	50
S06	ENERG	PTG	1	A	TPIPP	4	B	50
S06	ENERG	PTT	1	A	TPIPP	9	B	50
S06	ENERG	PTTEP	1	A	TPIPP	23	B	50
S06	ENERG	SPRC	1	A	TPIPP	2	B	50
S06	ENERG	TOP	1	A	TPIPP	11	B	50
S06	ENERG	TPIPP	1	A	IRPC	1	B	50
S06	ENERG	EGCO	1	A	GPSC	3	B	40
S06	ENERG	EGCO	1	A	BGRIM	5	B	40
S06	ENERG	EGCO	1	A	EA	7	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	EGCO	1	A	BCPG	16	B	40
S06	ENERG	PTTEP	1	A	BCPG	6	B	40
S06	ENERG	PTTEP	1	A	SGP	11	B	40
S06	ENERG	GPSC	1	A	TOP	2	B	40
S06	ENERG	GPSC	1	A	ESSO	11	B	40
S06	ENERG	GPSC	1	A	SPRC	11	B	40
S06	ENERG	BGRIM	1	A	TOP	1	B	40
S06	ENERG	BGRIM	1	A	EA	1	B	40
S06	ENERG	BGRIM	1	A	BCPG	3	B	40
S06	ENERG	BGRIM	1	A	ESSO	7	B	40
S06	ENERG	BGRIM	1	A	IRPC	19	B	40
S06	ENERG	TOP	1	A	BCPG	3	B	40
S06	ENERG	TOP	1	A	BANPU	7	B	40
S06	ENERG	EA	1	A	SPCG	2	B	40
S06	ENERG	EA	1	A	BCPG	2	B	40
S06	ENERG	PTT	1	A	BCPG	2	B	40
S06	ENERG	GULF	1	A	CKP	9	B	40
S06	ENERG	SPCG	1	A	IRPC	6	B	40
S06	ENERG	BCPG	1	A	ESSO	2	B	40
S06	ENERG	BCPG	1	A	CKP	4	B	40
S06	ENERG	PTG	1	A	BANPU	2	B	40
S06	ENERG	ESSO	1	A	CKP	2	B	40
S06	ENERG	BCPG	1	A	TPIPP	4	B	40
S06	ENERG	BGRIM	1	A	WHAUP	12	B	40
S06	ENERG	BGRIM	1	A	TPIPP	13	B	40
S06	ENERG	BPP	1	A	ESSO	2	B	40
S06	ENERG	EA	1	A	BPP	2	B	40
S06	ENERG	ESSO	1	A	TPIPP	2	B	40
S06	ENERG	TOP	1	A	BPP	3	B	40
S06	ENERG	TOP	1	A	WHAUP	10	B	40
S06	ENERG	WHAUP	1	A	TPIPP	1	B	40
S06	ENERG	WHAUP	1	A	IRPC	2	B	40
S06	ENERG	EGCO	1	A	ESSO	37	B	30
S06	ENERG	PTTEP	1	A	BGRIM	2	B	30
S06	ENERG	BGRIM	1	A	PTT	1	B	30
S06	ENERG	BGRIM	1	A	SPRC	8	B	30
S06	ENERG	SPCG	1	A	CKP	4	B	30
S06	ENERG	BPP	1	A	SPRC	3	B	30
S06	ENERG	BPP	1	A	BANPU	3	B	30
S07	CONMAT	SCC	1	A	TOA	10	B	50
S13	BANK	KBANK	1	A	SCB	1	B	90
S13	BANK	BBL	1	A	KBANK	1	B	80
S13	BANK	BBL	1	A	SCB	1	B	80
S13	BANK	BBL	1	A	KTB	11	B	80
S13	BANK	BBL	1	A	TMB	102	B	80
S13	BANK	KBANK	1	A	KTB	9	B	80
S13	BANK	SCB	1	A	KTB	7	B	80
S13	BANK	SCB	1	A	TMB	70	B	80
S13	BANK	KTB	1	A	TMB	10	B	80
S13	BANK	BBL	1	A	BAY	5	B	70
S13	BANK	KBANK	1	A	BAY	4	B	70
S13	BANK	KBANK	1	A	TMB	89	B	70
S13	BANK	SCB	1	A	TCAP	2	B	70
S13	BANK	SCB	1	A	BAY	3	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 (%)
S13	BANK	KKP	1	A	TCAP	1	B	70
S13	BANK	BAY	1	A	TMB	21	B	70
S13	BANK	BBL	1	A	TISCO	2	B	60
S13	BANK	BBL	1	A	KKP	3	B	60
S13	BANK	BBL	1	A	TCAP	3	B	60
S13	BANK	KBANK	1	A	TISCO	1	B	60
S13	BANK	KBANK	1	A	KKP	2	B	60
S13	BANK	KBANK	1	A	TCAP	3	B	60
S13	BANK	SCB	1	A	TISCO	1	B	60
S13	BANK	SCB	1	A	KKP	2	B	60
S13	BANK	TISCO	1	A	KTB	7	B	60
S13	BANK	TISCO	1	A	TMB	66	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	40	B	60
S13	BANK	TCAP	1	A	BAY	2	B	60
S13	BANK	TCAP	1	A	KTB	4	B	60
S13	BANK	TCAP	1	A	TMB	34	B	60
S13	BANK	BAY	1	A	KTB	2	B	60
S13	BANK	TISCO	1	A	KKP	2	B	50
S13	BANK	TISCO	1	A	TCAP	2	B	50
S13	BANK	TISCO	1	A	BAY	3	B	50
S16	FOOD	CBG	1	A	TU	8	B	40
S18	PETRO	PTTGC	1	A	IVL	2	B	70
S24	FIN	AEONTS	1	A	SAWAD	2	B	50
S24	FIN	AEONTS	1	A	THANI	34	B	50
S30	TRANS	PSL	1	A	TTA	2	B	70
S30	TRANS	BTS	1	A	BEM	1	B	60
S30	TRANS	BA	1	A	AAV	3	B	60
S30	TRANS	BA	1	A	PSL	1	B	50
S30	TRANS	BA	1	A	THAI	2	B	30
S33	HEALTH	BH	1	A	BDMS	5	B	50
S33	HEALTH	BDMS	1	A	CHG	9	B	50
S33	HEALTH	BDMS	1	A	BCH	2	B	40
S36	COMM	CPALL	1	A	BJC	2	B	40
S36	COMM	CPALL	1	A	BEAUTY	43	B	40
S46	CONS	STEC	1	A	ITD	13	B	70
S46	CONS	CK	1	A	STEC	1	B	60
S46	CONS	CK	1	A	ITD	16	B	60
S46	CONS	STEC	1	A	UNIQ	3	B	50
S46	CONS	STPI	1	A	TTCL	1	B	50

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