

MARGIN REQUIREMENT						
Effective from 25 January 2021 onwards						
Unit : Baht / Contract						
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50 Futures	17,465.00	12,275.40	5,289.40	4,366.25	3,068.85	1,322.35
<b>PRECIOUS METAL FUTURES</b>						
50 Baht Gold Futures	63,175.00	44,403.00	19,133.00	15,793.75	11,100.75	4,783.25
10 Baht Gold Futures	12,635.00	8,880.60	3,826.60	3,158.75	2,220.15	956.65
Gold Online Futures	30,625.00	21,525.00	9,275.00	7,656.25	5,381.25	2,318.75
Silver Online Futures	8,750.00	6,150.00	2,650.00	17,500.00	12,300.00	5,300.00
<b>CURRENCY FUTURES</b>						
USD Futures	490.00	344.40	148.40	122.50	86.10	37.10
<b>AGRICULTURE FUTURES</b>						
RSS3 Futures	68,425.00	48,093.00	20,723.00	68,425.00	48,093.00	20,723.00
Spot Month Margin (LTD-10)	216,300.00	152,028.00	65,508.00	-	-	-
Japanese Rubber	11,095.00	7,798.20	3,360.20	11,095.00	7,798.20	3,360.20
<b>SECTOR FUTURES</b>						
BANK Index Futures	37,975.00	26,691.00	11,501.00	9,493.75	6,672.75	2,875.25
COMM Index Futures	22,225.00	15,621.00	6,731.00	5,556.25	3,905.25	1,682.75
ENERG Index Futures	19,600.00	13,776.00	5,936.00	4,900.00	3,444.00	1,484.00
FOOD Index Futures	9,240.00	6,494.40	2,798.40	2,310.00	1,623.60	699.60
ICT Index Futures	8,015.00	5,633.40	2,427.40	2,003.75	1,408.35	606.85
<b>INTEREST RATE FUTURES</b>						
5Y Government Bond	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
3M BIBOR	2,240.00	1,574.40	678.40	560.00	393.60	169.60
<b>SINGLE STOCK FUTURES</b>						
AAV	560.00	393.60	169.60	140.00	98.40	42.40
ADVANC	12,985.00	9,126.60	3,932.60	3,246.25	2,281.65	983.15
AEONTS	45,500.00	31,980.00	13,780.00	11,375.00	7,995.00	3,445.00
AMATA H21X M21X	2,822.75	1,983.99	854.89	705.60	495.94	213.70
AMATA (U21 onwards)*	2,800.00	1,968.00	848.00	700.00	492.00	212.00
AOT	7,070.00	4,969.20	2,141.20	1,767.50	1,242.30	535.30
AP	1,085.00	762.60	328.60	271.25	190.65	82.15
BA	1,435.00	1,008.60	434.60	358.75	252.15	108.65
BANPU	1,715.00	1,205.40	519.40	428.75	301.35	129.85
BAY	5,880.00	4,132.80	1,780.80	1,470.00	1,033.20	445.20
BBL	14,315.00	10,061.40	4,335.40	3,578.75	2,515.35	1,083.85
BCH	1,575.00	1,107.00	477.00	393.75	276.75	119.25
BGP	3,220.00	2,263.20	975.20	805.00	565.80	243.80
BCPG H21X M21X U21X	2,129.75	1,496.91	645.01	532.35	374.17	161.23
BCPG (Z21 onwards)*	2,100.00	1,476.00	636.00	525.00	369.00	159.00
BDMS	2,415.00	1,697.40	731.40	603.75	424.35	182.85
BEAUTY	350.00	246.00	106.00	87.50	61.50	26.50
BEC	1,085.00	762.60	328.60	271.25	190.65	82.15
BEM	735.00	516.60	222.60	183.75	129.15	55.65
BGRIM	6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10
BH	16,695.00	11,734.20	5,056.20	4,173.75	2,933.55	1,264.05
BJC	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
BLA	3,150.00	2,214.00	954.00	787.50	553.50	238.50
BLAND	175.00	123.00	53.00	43.75	30.75	13.25
BPP	1,855.00	1,303.80	561.80	463.75	325.95	140.45
BTS H21X	1,029.00	723.24	311.64	257.05	180.67	77.85
BTS (M21 onwards)*	1,015.00	713.40	307.40	253.75	178.35	76.85
CBG	15,050.00	10,578.00	4,558.00	3,762.50	2,644.50	1,139.50
CENTEL	5,355.00	3,763.80	1,621.80	1,338.75	940.95	405.45
CHG	245.00	172.20	74.20	61.25	43.05	18.55
CK	2,555.00	1,795.80	773.80	638.75	448.95	193.45
CKP	700.00	492.00	212.00	175.00	123.00	53.00
COM7 H21X	6,074.25	4,269.33	1,839.63	1,518.55	1,067.32	459.90
COM7 (M21 onwards)*	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
CPALL	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
CPF	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
CPN	7,560.00	5,313.60	2,289.60	1,890.00	1,328.40	572.40
↑ DELTA	209,230.00	147,058.80	63,366.80	52,307.50	36,764.70	15,841.70

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

MARGIN REQUIREMENT						
Effective from 25 January 2021 onwards						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
DTAC	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
EA	10,640.00	7,478.40	3,222.40	2,660.00	1,869.60	805.60
EASTW	595.00	418.20	180.20	148.75	104.55	45.05
EGCO	23,100.00	16,236.00	6,996.00	5,775.00	4,059.00	1,749.00
EPG	1,050.00	738.00	318.00	262.50	184.50	79.50
ERW	665.00	467.40	201.40	166.25	116.85	50.35
ESSO	1,260.00	885.60	381.60	315.00	221.40	95.40
GFPT	1,505.00	1,057.80	455.80	376.25	264.45	113.95
GLOBAL	2,170.00	1,525.20	657.20	542.50	381.30	164.30
GPSC	14,035.00	9,864.60	4,250.60	3,508.75	2,466.15	1,062.65
GULF H21Y	23,717.75	16,670.19	7,183.09	5,929.33	4,167.47	1,795.74
GULF M21X	4,740.75	3,332.07	1,435.77	1,185.40	833.17	359.01
GULF (U21 onwards)*	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
GUNKUL	315.00	221.40	95.40	78.75	55.35	23.85
HANA	6,825.00	4,797.00	2,067.00	1,706.25	1,199.25	516.75
HMPRO	1,925.00	1,353.00	583.00	481.25	338.25	145.75
ICHI	1,540.00	1,082.40	466.40	385.00	270.60	116.60
INTUCH	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
IRPC	630.00	442.80	190.80	157.50	110.70	47.70
ITD	175.00	123.00	53.00	43.75	30.75	13.25
IVL	7,000.00	4,920.00	2,120.00	1,750.00	1,230.00	530.00
JAS	385.00	270.60	116.60	96.25	67.65	29.15
JMT	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
KBANK	17,465.00	12,275.40	5,289.40	4,366.25	3,068.85	1,322.35
KCE	7,350.00	5,166.00	2,226.00	1,837.50	1,291.50	556.50
KKP	6,965.00	4,895.40	2,109.40	1,741.25	1,223.85	527.35
KTB	1,365.00	959.40	413.40	341.25	239.85	103.35
KTC	7,595.00	5,338.20	2,300.20	1,898.75	1,334.55	575.05
LH	805.00	565.80	243.80	201.25	141.45	60.95
LPN	595.00	418.20	180.20	148.75	104.55	45.05
M	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
MAJOR	2,800.00	1,968.00	848.00	700.00	492.00	212.00
MBK	1,820.00	1,279.20	551.20	455.00	319.80	137.80
MEGA	4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
MINT H21X	4,515.00	3,173.40	1,367.40	1,128.96	793.50	341.91
MINT (M21 onwards)*	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
MTC	6,895.00	4,846.20	2,088.20	1,723.75	1,211.55	522.05
ORI	1,120.00	787.20	339.20	280.00	196.80	84.80
OSP	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
PLANB	1,120.00	787.20	339.20	280.00	196.80	84.80
PRM	1,365.00	959.40	413.40	341.25	239.85	103.35
PSH	1,330.00	934.80	402.80	332.50	233.70	100.70
PSL	1,330.00	934.80	402.80	332.50	233.70	100.70
PTG	2,345.00	1,648.20	710.20	586.25	412.05	177.55
PTT	4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
PTTEP	11,025.00	7,749.00	3,339.00	2,756.25	1,937.25	834.75
PTTGC	7,350.00	5,166.00	2,226.00	1,837.50	1,291.50	556.50
QH	245.00	172.20	74.20	61.25	43.05	18.55
RATCH	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
RS	2,310.00	1,623.60	699.60	577.50	405.90	174.90
S	315.00	221.40	95.40	78.75	55.35	23.85
↑ SAMART	1,050.00	738.00	318.00	262.50	184.50	79.50
SAWAD	8,785.00	6,174.60	2,660.60	2,196.25	1,543.65	665.15
SCB	10,815.00	7,601.40	3,275.40	2,703.75	1,900.35	818.85
SCC	28,525.00	20,049.00	8,639.00	7,131.25	5,012.25	2,159.75
SGP	1,155.00	811.80	349.80	288.75	202.95	87.45
SIRI	140.00	98.40	42.40	35.00	24.60	10.60
SPALI	2,765.00	1,943.40	837.40	691.25	485.85	209.35

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MARGIN REQUIREMENT						
Effective from 25 January 2021 onwards						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SPCG	2,275.00	1,599.00	689.00	568.75	399.75	172.25
SPRC	1,575.00	1,107.00	477.00	393.75	276.75	119.25
STA	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
STEC	1,715.00	1,205.40	519.40	428.75	301.35	129.85
STPI	700.00	492.00	212.00	175.00	123.00	53.00
SUPER	175.00	123.00	53.00	43.75	30.75	13.25
TASCO	2,695.00	1,894.20	816.20	673.75	473.55	204.05
TCAP	4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50
THAI	700.00	492.00	212.00	175.00	123.00	53.00
THANI	750.75	527.67	227.37	187.88	132.05	56.90
THANI	560.00	393.60	169.60	140.00	98.40	42.40
THCOM	1,610.00	1,131.60	487.60	402.50	282.90	121.90
THG	1,925.00	1,353.00	583.00	481.25	338.25	145.75
TISCO	9,695.00	6,814.20	2,936.20	2,423.75	1,703.55	734.05
TKN	1,995.00	1,402.20	604.20	498.75	350.55	151.05
TMB	175.00	123.00	53.00	43.75	30.75	13.25
TOA	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
TOP	7,700.00	5,412.00	2,332.00	1,925.00	1,353.00	583.00
TPIPL	210.00	147.60	63.60	52.50	36.90	15.90
TPIPP	385.00	270.60	116.60	96.25	67.65	29.15
TQM	19,600.00	13,776.00	5,936.00	4,900.00	3,444.00	1,484.00
TRUE	490.00	344.40	148.40	122.50	86.10	37.10
TTA	1,330.00	934.80	402.80	332.50	233.70	100.70
TTCL	1,120.00	787.20	339.20	280.00	196.80	84.80
TTW	1,155.00	811.80	349.80	288.75	202.95	87.45
TU	1,680.00	1,180.80	508.80	420.00	295.20	127.20
TVO	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
UNIQ	630.00	442.80	190.80	157.50	110.70	47.70
VGI	1,400.00	984.00	424.00	350.00	246.00	106.00
VNG	385.00	270.60	116.60	96.25	67.65	29.15
VNT	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
WHA	420.00	295.20	127.20	105.00	73.80	31.80
WHAUP	455.00	319.80	137.80	113.75	79.95	34.45

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 แต่ในกรณีที่สัญญามีอักษรลงท้ายเป็น X หรือ Y หรือ Z จะมี Multiplier เปลี่ยนแปลงไป โดยสามารถพิจารณาค่า Multiplier สำหรับสัญญาที่มีการเปลี่ยนแปลงได้ ดังตารางต่อไปนี้

MULTIPLIER ของสัญญาที่มีการ CORPORATE ADJUST		
UNDERLYING	SERIES	CONTRACT SIZE
GULF	H21Y	5,057
GULF	M21X	1,011
THANI	H21X M21X	1,342
BTS	H21X	1,013
COM7	H21X	1,009
MINT	H21X	1,008
AMATA	H21X M21X	1,008
BCPG	H21X M21X U21X	1,014

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
I01	INDEX	ENERG	1	A	SET50	1	B	90
I01	INDEX	COMM	1	A	SET50	2	B	80
I01	INDEX	COMM	1	A	ICT	3	B	80
I01	INDEX	BANK	1	A	ENERG	1	B	80
I01	INDEX	BANK	1	A	SET50	2	B	80
I01	INDEX	ENERG	1	A	FOOD	2	B	80
I01	INDEX	SET50	1	A	ICT	1	B	80
I01	INDEX	SET50	1	A	FOOD	2	B	80
I01	INDEX	COMM	1	A	BANK	1	B	70
I01	INDEX	COMM	1	A	ENERG	2	B	70
I01	INDEX	COMM	1	A	FOOD	3	B	70
I01	INDEX	BANK	1	A	ICT	2	B	70
I01	INDEX	ENERG	1	A	ICT	2	B	70
I01	INDEX	ICT	1	A	FOOD	1	B	70
I01	INDEX	BANK	1	A	FOOD	3	B	60
MT1	METAL	GOLD	1	A	GO	2	B	80
MT1	METAL	GOLD	1	A	GOLD-D	7	B	70
MT1	METAL	GO	1	A	SVF	7	B	70
MT1	METAL	GO	1	A	GOLD-D	3	B	60
MT1	METAL	GOLD	1	A	SVF	18	B	60
RU1	RUBBER	RSS3	1	A	JRF	5	B	40
S01	ICT	ADVANC	1	A	DTAC	5	B	70
S01	ICT	TRUE	1	A	JAS	1	B	70
S01	ICT	ADVANC	1	A	INTUCH	3	B	60
S01	ICT	INTUCH	1	A	DTAC	2	B	50
S01	ICT	INTUCH	1	A	TRUE	16	B	50
S01	ICT	THCOM	1	A	TRUE	2	B	50
S01	ICT	ADVANC	1	A	SAMART	33	B	40
S01	ICT	SAMART	1	A	TRUE	2	B	40
S02	PROP	PSH	1	A	WHA	4	B	80
S02	PROP	MBK	1	A	PSH	1	B	70
S02	PROP	MBK	1	A	WHA	4	B	70
S02	PROP	LH	1	A	WHA	3	B	70
S02	PROP	LH	1	A	QH	3	B	70
S02	PROP	ORI	1	A	AP	1	B	70
S02	PROP	ORI	1	A	SIRI	10	B	70
S02	PROP	AP	1	A	WHA	2	B	70
S02	PROP	AP	1	A	SIRI	9	B	70
S02	PROP	WHA	1	A	QH	1	B	70
S02	PROP	WHA	1	A	S	2	B	70
S02	PROP	WHA	1	A	SIRI	4	B	70
S02	PROP	QH	1	A	SIRI	3	B	70
S02	PROP	CPN	1	A	LH	6	B	60
S02	PROP	CPN	1	A	LPN	11	B	60
S02	PROP	CPN	1	A	WHA	17	B	60
S02	PROP	CPN	1	A	QH	22	B	60
S02	PROP	SPALI	1	A	QH	8	B	60
S02	PROP	SPALI	1	A	SIRI	23	B	60
S02	PROP	MBK	1	A	LH	2	B	60
S02	PROP	MBK	1	A	ORI	2	B	60
S02	PROP	MBK	1	A	QH	6	B	60
S02	PROP	MBK	1	A	S	8	B	60
S02	PROP	MBK	1	A	SIRI	16	B	60
S02	PROP	PSH	1	A	LH	2	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 (%)
S02	PROP	PSH	1	A	AP	2	B	60
S02	PROP	PSH	1	A	QH	5	B	60
S02	PROP	PSH	1	A	S	8	B	60
S02	PROP	PSH	1	A	SIRI	15	B	60
S02	PROP	LH	1	A	SIRI	10	B	60
S02	PROP	ORI	1	A	WHA	3	B	60
S02	PROP	ORI	1	A	QH	3	B	60
S02	PROP	AP	1	A	QH	3	B	60
S02	PROP	AP	1	A	S	5	B	60
S02	PROP	LPN	1	A	WHA	2	B	60
S02	PROP	QH	1	A	S	1	B	60
S02	PROP	QH	1	A	BLAND	2	B	60
S02	PROP	S	1	A	SIRI	2	B	60
S02	PROP	CPN	1	A	AP	7	B	50
S02	PROP	CPN	1	A	BLAND	43	B	50
S02	PROP	CPN	1	A	SIRI	63	B	50
S02	PROP	AMATA	1	A	MBK	1	B	50
S02	PROP	AMATA	1	A	PSH	1	B	50
S02	PROP	MBK	1	A	AP	2	B	50
S02	PROP	PSH	1	A	ORI	2	B	50
S02	PROP	PSH	1	A	LPN	3	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	AP	1	B	50
S02	PROP	LH	1	A	BLAND	7	B	50
S02	PROP	ORI	1	A	S	5	B	50
S02	PROP	AP	1	A	LPN	2	B	50
S02	PROP	LPN	1	A	BLAND	4	B	50
S02	PROP	LPN	1	A	SIRI	6	B	50
S02	PROP	BLAND	1	A	SIRI	1	B	50
S02	PROP	CPN	1	A	ORI	7	B	40
S02	PROP	ORI	1	A	LPN	2	B	40
S02	PROP	WHA	1	A	BLAND	3	B	40
S06	ENERG	EGCO	1	A	RATCH	4	B	70
S06	ENERG	EGCO	1	A	GUNKUL	80	B	70
S06	ENERG	PTTEP	1	A	PTT	2	B	70
S06	ENERG	PTTEP	1	A	ESSO	13	B	70
S06	ENERG	TOP	1	A	IRPC	15	B	70
S06	ENERG	BGRIM	1	A	EA	1	B	70
S06	ENERG	BGRIM	1	A	GULF	1	B	70
S06	ENERG	BPC	1	A	SPRC	3	B	70
S06	ENERG	BPP	1	A	EASTW	2	B	70
S06	ENERG	SPRC	1	A	IRPC	2	B	70
S06	ENERG	TIPIP	1	A	WHAUP	1	B	70
S06	ENERG	TIPIP	1	A	GUNKUL	2	B	70
S06	ENERG	WHAUP	1	A	GUNKUL	2	B	70
S06	ENERG	GUNKUL	1	A	SUPER	3	B	70
S06	ENERG	EGCO	1	A	BGRIM	4	B	60
S06	ENERG	EGCO	1	A	PTT	5	B	60
S06	ENERG	EGCO	1	A	GULF	6	B	60
S06	ENERG	EGCO	1	A	BPP	13	B	60
S06	ENERG	EGCO	1	A	CKP	43	B	60
S06	ENERG	EGCO	1	A	SUPER	209	B	60
S06	ENERG	GPSC	1	A	RATCH	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	GPSC	1	A	BGRIM	1	B	60
S06	ENERG	GPSC	1	A	EA	2	B	60
S06	ENERG	GPSC	1	A	GULF	2	B	60
S06	ENERG	RATCH	1	A	GULF	2	B	60
S06	ENERG	RATCH	1	A	GUNKUL	22	B	60
S06	ENERG	TOP	1	A	BCP	3	B	60
S06	ENERG	TOP	1	A	SPRC	6	B	60
S06	ENERG	TOP	1	A	ESSO	7	B	60
S06	ENERG	BGRIM	1	A	GUNKUL	20	B	60
S06	ENERG	EA	1	A	GULF	1	B	60
S06	ENERG	EA	1	A	BCP	2	B	60
S06	ENERG	PTT	1	A	ESSO	5	B	60
S06	ENERG	PTT	1	A	GUNKUL	17	B	60
S06	ENERG	GULF	1	A	GUNKUL	14	B	60
S06	ENERG	GULF	1	A	SUPER	36	B	60
S06	ENERG	BCP	1	A	ESSO	3	B	60
S06	ENERG	BPP	1	A	ESSO	2	B	60
S06	ENERG	BPP	1	A	GUNKUL	6	B	60
S06	ENERG	SGP	1	A	GUNKUL	4	B	60
S06	ENERG	EASTW	1	A	ESSO	1	B	60
S06	ENERG	EASTW	1	A	TPIPP	2	B	60
S06	ENERG	EASTW	1	A	GUNKUL	4	B	60
S06	ENERG	SPRC	1	A	ESSO	1	B	60
S06	ENERG	ESSO	1	A	TPIPP	2	B	60
S06	ENERG	CKP	1	A	GUNKUL	2	B	60
S06	ENERG	EGCO	1	A	PTTEP	2	B	50
S06	ENERG	EGCO	1	A	BCPG	14	B	50
S06	ENERG	EGCO	1	A	EASTW	22	B	50
S06	ENERG	EGCO	1	A	TPIPP	46	B	50
S06	ENERG	EGCO	1	A	WHAUP	48	B	50
S06	ENERG	PTTEP	1	A	TOP	2	B	50
S06	ENERG	PTTEP	1	A	GULF	3	B	50
S06	ENERG	PTTEP	1	A	BPP	6	B	50
S06	ENERG	PTTEP	1	A	SGP	10	B	50
S06	ENERG	PTTEP	1	A	EASTW	11	B	50
S06	ENERG	PTTEP	1	A	SPRC	12	B	50
S06	ENERG	PTTEP	1	A	TPIPP	23	B	50
S06	ENERG	PTTEP	1	A	WHAUP	23	B	50
S06	ENERG	PTTEP	1	A	GUNKUL	39	B	50
S06	ENERG	PTTEP	1	A	SUPER	102	B	50
S06	ENERG	RATCH	1	A	BGRIM	1	B	50
S06	ENERG	RATCH	1	A	BCPG	4	B	50
S06	ENERG	RATCH	1	A	CKP	12	B	50
S06	ENERG	RATCH	1	A	TPIPP	13	B	50
S06	ENERG	RATCH	1	A	SUPER	57	B	50
S06	ENERG	TOP	1	A	EA	1	B	50
S06	ENERG	TOP	1	A	PTT	1	B	50
S06	ENERG	TOP	1	A	SGP	5	B	50
S06	ENERG	BGRIM	1	A	BCP	2	B	50
S06	ENERG	BGRIM	1	A	SPRC	6	B	50
S06	ENERG	BGRIM	1	A	SUPER	52	B	50
S06	ENERG	EA	1	A	SPRC	6	B	50
S06	ENERG	EA	1	A	CKP	10	B	50
S06	ENERG	EA	1	A	GUNKUL	18	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	PTT	1	A	GULF	1	B	50
S06	ENERG	PTT	1	A	BPP	3	B	50
S06	ENERG	PTT	1	A	SGP	4	B	50
S06	ENERG	PTT	1	A	TPIPP	10	B	50
S06	ENERG	PTT	1	A	WHAUP	10	B	50
S06	ENERG	PTT	1	A	SUPER	43	B	50
S06	ENERG	GULF	1	A	BCP	2	B	50
S06	ENERG	GULF	1	A	BPP	2	B	50
S06	ENERG	GULF	1	A	BCPG	2	B	50
S06	ENERG	GULF	1	A	SPRC	4	B	50
S06	ENERG	GULF	1	A	CKP	7	B	50
S06	ENERG	GULF	1	A	TPIPP	8	B	50
S06	ENERG	SPCG	1	A	TPIPP	5	B	50
S06	ENERG	BPP	1	A	SGP	2	B	50
S06	ENERG	BPP	1	A	TPIPP	4	B	50
S06	ENERG	BPP	1	A	WHAUP	4	B	50
S06	ENERG	BPP	1	A	SUPER	17	B	50
S06	ENERG	BCPG	1	A	CKP	3	B	50
S06	ENERG	BCPG	1	A	WHAUP	3	B	50
S06	ENERG	BCPG	1	A	GUNKUL	6	B	50
S06	ENERG	SGP	1	A	SPRC	1	B	50
S06	ENERG	SGP	1	A	ESSO	1	B	50
S06	ENERG	SGP	1	A	TPIPP	2	B	50
S06	ENERG	SGP	1	A	IRPC	3	B	50
S06	ENERG	SGP	1	A	SUPER	11	B	50
S06	ENERG	EASTW	1	A	WHAUP	2	B	50
S06	ENERG	EASTW	1	A	SUPER	10	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	WHAUP	2	B	50
S06	ENERG	ESSO	1	A	IRPC	2	B	50
S06	ENERG	ESSO	1	A	GUNKUL	3	B	50
S06	ENERG	CKP	1	A	TPIPP	1	B	50
S06	ENERG	CKP	1	A	SUPER	5	B	50
S06	ENERG	TPIPP	1	A	SUPER	5	B	50
S06	ENERG	WHAUP	1	A	SUPER	4	B	50
S06	ENERG	EGCO	1	A	SPCG	10	B	40
S06	ENERG	EGCO	1	A	ESSO	26	B	40
S06	ENERG	RATCH	1	A	WHAUP	13	B	40
S06	ENERG	TOP	1	A	BGRIM	1	B	40
S06	ENERG	TOP	1	A	GULF	2	B	40
S06	ENERG	TOP	1	A	EASTW	6	B	40
S06	ENERG	BGRIM	1	A	SGP	5	B	40
S06	ENERG	PTT	1	A	EASTW	4	B	40
S06	ENERG	PTT	1	A	CKP	9	B	40
S06	ENERG	GULF	1	A	SGP	3	B	40
S06	ENERG	GULF	1	A	EASTW	4	B	40
S06	ENERG	GULF	1	A	ESSO	5	B	40
S06	ENERG	GULF	1	A	WHAUP	8	B	40
S06	ENERG	SPCG	1	A	BPP	1	B	40
S06	ENERG	SPCG	1	A	SGP	2	B	40
S06	ENERG	SPCG	1	A	EASTW	2	B	40
S06	ENERG	SPCG	1	A	ESSO	3	B	40
S06	ENERG	SPCG	1	A	CKP	4	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	SPCG	1	A	WHAUP	5	B	40
S06	ENERG	SPCG	1	A	GUNKUL	8	B	40
S06	ENERG	SPCG	1	A	SUPER	21	B	40
S06	ENERG	BPP	1	A	CKP	3	B	40
S06	ENERG	BCPG	1	A	TPIPP	3	B	40
S06	ENERG	SGP	1	A	EASTW	1	B	40
S06	ENERG	SGP	1	A	WHAUP	2	B	40
S06	ENERG	EASTW	1	A	SPRC	1	B	40
S06	ENERG	EASTW	1	A	CKP	2	B	40
S06	ENERG	CKP	1	A	WHAUP	1	B	40
S06	ENERG	EGCO	1	A	SGP	20	B	30
S06	ENERG	PTTEP	1	A	CKP	21	B	30
S06	ENERG	PTT	1	A	SPCG	2	B	30
S06	ENERG	GULF	1	A	SPCG	2	B	30
S07	CONMAT	TASCO	1	A	EPG	3	B	30
S13	BANK	BBL	1	A	KTB	11	B	90
S13	BANK	BBL	1	A	KBANK	1	B	80
S13	BANK	BBL	1	A	SCB	1	B	80
S13	BANK	KBANK	1	A	SCB	1	B	80
S13	BANK	KBANK	1	A	KTB	10	B	80
S13	BANK	SCB	1	A	KTB	8	B	80
S13	BANK	KTB	1	A	TMB	10	B	80
S13	BANK	BBL	1	A	TISCO	1	B	70
S13	BANK	BBL	1	A	TCAP	4	B	70
S13	BANK	BBL	1	A	TMB	108	B	70
S13	BANK	KBANK	1	A	TMB	101	B	70
S13	BANK	SCB	1	A	TMB	77	B	70
S13	BANK	TISCO	1	A	KTB	8	B	70
S13	BANK	TISCO	1	A	TMB	77	B	70
S13	BANK	TCAP	1	A	KTB	3	B	70
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	TCAP	3	B	60
S13	BANK	TCAP	1	A	TMB	30	B	60
S13	BANK	SCB	1	A	KKP	2	B	50
S13	BANK	TISCO	1	A	TCAP	3	B	50
S13	BANK	KKP	1	A	KTB	4	B	50
S13	BANK	KKP	1	A	TMB	44	B	50
S16	FOOD	CPF	1	A	TU	2	B	70
S16	FOOD	CBG	1	A	TU	8	B	60
S16	FOOD	CBG	1	A	ICHI	11	B	60
S16	FOOD	M	1	A	CPF	2	B	60
S16	FOOD	M	1	A	MINT	2	B	60
S16	FOOD	CPF	1	A	MINT	1	B	60
S16	FOOD	CBG	1	A	M	2	B	50
S16	FOOD	CBG	1	A	OSP	3	B	50
S16	FOOD	CBG	1	A	CPF	4	B	50
S16	FOOD	M	1	A	OSP	1	B	50
S16	FOOD	M	1	A	TU	4	B	50
S16	FOOD	M	1	A	ICHI	5	B	50
S16	FOOD	OSP	1	A	MINT	1	B	50
S16	FOOD	OSP	1	A	TU	3	B	50

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



