

| MARGIN REQUIREMENT                     |            |           |                        |           |           |          |
|--|------------|-----------|------------------------|-----------|-----------|----------|
| Effective from 5 November 2021 onwards |            |           | Unit : Baht / Contract |           |           |          |
| UNDERLYING<br>INDEX FUTURES            | OUTRIGHT   |           |                        | SPREAD    |           |          |
|  | IM         | MM        | FM                     | IM        | MM        | FM       |
| SET50 Futures                          | 9,695.00   | 6,814.20  | 2,936.20               | 2,423.75  | 1,703.55  | 734.05   |
| <b>PRECIOUS METAL FUTURES</b>          |            |           |                        |           |           |          |
| 50 Baht Gold Futures                   | 51,975.00  | 36,531.00 | 15,741.00              | 12,993.75 | 9,132.75  | 3,935.25 |
| 10 Baht Gold Futures                   | 10,395.00  | 7,306.20  | 3,148.20               | 2,598.75  | 1,826.55  | 787.05   |
| Gold Online Futures                    | 22,750.00  | 15,990.00 | 6,890.00               | 5,687.50  | 3,997.50  | 1,722.50 |
| Silver Online Futures                  | 6,755.00   | 4,747.80  | 2,045.80               | 1,688.75  | 1,186.95  | 511.45   |
| <b>CURRENCY FUTURES</b>                |            |           |                        |           |           |          |
| USD Futures                            | 630.00     | 442.80    | 190.80                 | 157.50    | 110.70    | 47.70    |
| <b>AGRICULTURE FUTURES</b>             |            |           |                        |           |           |          |
| RSS3 Futures                           | 31,675.00  | 22,263.00 | 9,593.00               | 31,675.00 | 22,263.00 | 9,593.00 |
| Spot Month Margin (LTD-10)             | 100,100.00 | 70,356.00 | 30,316.00              | -         | -         | -        |
| Japanese Rubber                        | 5,705.00   | 4,009.80  | 1,727.80               | 5,705.00  | 4,009.80  | 1,727.80 |
| <b>SECTOR FUTURES</b>                  |            |           |                        |           |           |          |
| BANK Index Futures                     | 29,925.00  | 21,033.00 | 9,063.00               | 7,481.25  | 5,258.25  | 2,265.75 |
| COMM Index Futures                     | 18,550.00  | 13,038.00 | 5,618.00               | 4,637.50  | 3,259.50  | 1,404.50 |
| ENERG Index Futures                    | 11,375.00  | 7,995.00  | 3,445.00               | 2,843.75  | 1,998.75  | 861.25   |
| FOOD Index Futures                     | 6,160.00   | 4,329.60  | 1,865.60               | 1,540.00  | 1,082.40  | 466.40   |
| ICT Index Futures                      | 7,420.00   | 5,215.20  | 2,247.20               | 1,855.00  | 1,303.80  | 561.80   |
| <b>INTEREST RATE FUTURES</b>           |            |           |                        |           |           |          |
| 5Y Government Bond                     | 5,145.00   | 3,616.20  | 1,558.20               | 1,286.25  | 904.05    | 389.55   |
| 3M BIBOR                               | 1,120.00   | 787.20    | 339.20                 | 280.00    | 196.80    | 84.80    |
| <b>SINGLE STOCK FUTURES</b>            |            |           |                        |           |           |          |
| AAV                                    | 350.00     | 246.00    | 106.00                 | 87.50     | 61.50     | 26.50    |
| ADVANC                                 | 9,520.00   | 6,691.20  | 2,883.20               | 2,380.00  | 1,672.80  | 720.80   |
| AEONTS                                 | 26,600.00  | 18,696.00 | 8,056.00               | 6,650.00  | 4,674.00  | 2,014.00 |
| AMATA                                  | 1,960.00   | 1,377.60  | 593.60                 | 490.00    | 344.40    | 148.40   |
| AOT                                    | 5,075.00   | 3,567.00  | 1,537.00               | 1,268.75  | 891.75    | 384.25   |
| AP Z21X H22X                           | 668.50     | 469.86    | 202.46                 | 167.25    | 117.55    | 50.65    |
| AP (M22 onwards)**                     | 665.00     | 467.40    | 201.40                 | 166.25    | 116.85    | 50.35    |
| AWC                                    | 455.00     | 319.80    | 137.80                 | 113.75    | 79.95     | 34.45    |
| BA                                     | 1,925.00   | 1,353.00  | 583.00                 | 481.25    | 338.25    | 145.75   |
| BAM                                    | 1,400.00   | 984.00    | 424.00                 | 350.00    | 246.00    | 106.00   |
| BANPU Z21X H22X M22X                   | 2,243.50   | 1,576.86  | 679.46                 | 560.86    | 394.20    | 169.86   |
| BANPU (U22 onwards)**                  | 1,890.00   | 1,328.40  | 572.40                 | 472.50    | 332.10    | 143.10   |
| BAY                                    | 3,710.00   | 2,607.60  | 1,123.60               | 927.50    | 651.90    | 280.90   |
| BBL                                    | 8,645.00   | 6,076.20  | 2,618.20               | 2,161.25  | 1,519.05  | 654.55   |
| BCH                                    | 1,995.00   | 1,402.20  | 604.20                 | 498.75    | 350.55    | 151.05   |
| BCP                                    | 2,800.00   | 1,968.00  | 848.00                 | 700.00    | 492.00    | 212.00   |
| BCPG                                   | 1,330.00   | 934.80    | 402.80                 | 332.50    | 233.70    | 100.70   |
| BDMS                                   | 1,400.00   | 984.00    | 424.00                 | 350.00    | 246.00    | 106.00   |
| BEAUTY                                 | 210.00     | 147.60    | 63.60                  | 52.50     | 36.90     | 15.90    |
| BEC                                    | 2,100.00   | 1,476.00  | 636.00                 | 525.00    | 369.00    | 159.00   |
| BEM                                    | 595.00     | 418.20    | 180.20                 | 148.75    | 104.55    | 45.05    |
| BGRIM                                  | 3,500.00   | 2,460.00  | 1,060.00               | 875.00    | 615.00    | 265.00   |
| BH                                     | 11,340.00  | 7,970.40  | 3,434.40               | 2,835.00  | 1,992.60  | 858.60   |
| BJC                                    | 2,870.00   | 2,017.20  | 869.20                 | 717.50    | 504.30    | 217.30   |
| BLA                                    | 3,395.00   | 2,386.20  | 1,028.20               | 848.75    | 596.55    | 257.05   |
| BLAND                                  | 105.00     | 73.80     | 31.80                  | 26.25     | 18.45     | 7.95     |
| BPP                                    | 1,575.00   | 1,107.00  | 477.00                 | 393.75    | 276.75    | 119.25   |
| BTS                                    | 630.00     | 442.80    | 190.80                 | 157.50    | 110.70    | 47.70    |
| CBG                                    | 12,320.00  | 8,659.20  | 3,731.20               | 3,080.00  | 2,164.80  | 932.80   |
| CENTEL                                 | 4,760.00   | 3,345.60  | 1,441.60               | 1,190.00  | 836.40    | 360.40   |
| CHG                                    | 350.00     | 246.00    | 106.00                 | 87.50     | 61.50     | 26.50    |
| CK                                     | 1,925.00   | 1,353.00  | 583.00                 | 481.25    | 338.25    | 145.75   |
| CKP                                    | 630.00     | 442.80    | 190.80                 | 157.50    | 110.70    | 47.70    |
| COM7                                   | 8,050.00   | 5,658.00  | 2,438.00               | 2,012.50  | 1,414.50  | 609.50   |
| CPALL                                  | 3,885.00   | 2,730.60  | 1,176.60               | 971.25    | 682.65    | 294.15   |
| CPF                                    | 1,925.00   | 1,353.00  | 583.00                 | 481.25    | 338.25    | 145.75   |
| CPN                                    | 5,145.00   | 3,616.20  | 1,558.20               | 1,286.25  | 904.05    | 389.55   |

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

| MARGIN REQUIREMENT                     |            |           |           |           |           |           |
|--|------------|-----------|-----------|-----------|-----------|-----------|
| Effective from 5 November 2021 onwards |            |           |           |           |           |           |
| Unit : Baht / Contract                 |            |           |           |           |           |           |
| UNDERLYING                             | OUTRIGHT   |           |           | SPREAD    |           |           |
|  | IM         | MM        | FM        | IM        | MM        | FM        |
| CRC                                    | 3,080.00   | 2,164.80  | 932.80    | 770.00    | 541.20    | 233.20    |
| DELTA                                  | 133,000.00 | 93,480.00 | 40,280.00 | 33,250.00 | 23,370.00 | 10,070.00 |
| DTAC                                   | 5,845.00   | 4,108.20  | 1,770.20  | 1,461.25  | 1,027.05  | 442.55    |
| EA                                     | 6,195.00   | 4,354.20  | 1,876.20  | 1,548.75  | 1,088.55  | 469.05    |
| EASTW                                  | 455.00     | 319.80    | 137.80    | 113.75    | 79.95     | 34.45     |
| EGCO                                   | 11,235.00  | 7,896.60  | 3,402.60  | 2,808.75  | 1,974.15  | 850.65    |
| EPG                                    | 1,400.00   | 984.00    | 424.00    | 350.00    | 246.00    | 106.00    |
| ERW Z21X H22X                          | 708.75     | 498.15    | 214.65    | 177.22    | 124.56    | 53.67     |
| ERW (M22 onwards)**                    | 455.00     | 319.80    | 137.80    | 113.75    | 79.95     | 34.45     |
| ESSO                                   | 980.00     | 688.80    | 296.80    | 245.00    | 172.20    | 74.20     |
| GFPT                                   | 1,645.00   | 1,156.20  | 498.20    | 411.25    | 289.05    | 124.55    |
| GLOBAL Z21X                            | 2,231.25   | 1,568.25  | 675.75    | 557.77    | 392.03    | 168.92    |
| GLOBAL (H22 onwards)**                 | 2,135.00   | 1,500.60  | 646.60    | 533.75    | 375.15    | 161.65    |
| GPSC                                   | 7,000.00   | 4,920.00  | 2,120.00  | 1,750.00  | 1,230.00  | 530.00    |
| GULF                                   | 3,570.00   | 2,509.20  | 1,081.20  | 892.50    | 627.30    | 270.30    |
| GUNKUL                                 | 490.00     | 344.40    | 148.40    | 122.50    | 86.10     | 37.10     |
| HANA                                   | 10,080.00  | 7,084.80  | 3,052.80  | 2,520.00  | 1,771.20  | 763.20    |
| HMPRO                                  | 1,225.00   | 861.00    | 371.00    | 306.25    | 215.25    | 92.75     |
| ICHI                                   | 1,540.00   | 1,082.40  | 466.40    | 385.00    | 270.60    | 116.60    |
| INTUCH                                 | 8,120.00   | 5,707.20  | 2,459.20  | 2,030.00  | 1,426.80  | 614.80    |
| IRPC                                   | 385.00     | 270.60    | 116.60    | 96.25     | 67.65     | 29.15     |
| ITD                                    | 315.00     | 221.40    | 95.40     | 78.75     | 55.35     | 23.85     |
| IVL                                    | 4,900.00   | 3,444.00  | 1,484.00  | 1,225.00  | 861.00    | 371.00    |
| JAS                                    | 280.00     | 196.80    | 84.80     | 70.00     | 49.20     | 21.20     |
| JMT Z21X H22X M22X U22X                | 5,600.00   | 3,936.00  | 1,696.00  | 1,401.34  | 984.94    | 424.41    |
| JMT (Z22 onwards)**                    | 5,470.50   | 3,844.98  | 1,656.78  | 1,368.50  | 961.86    | 414.46    |
| KBANK                                  | 12,810.00  | 9,003.60  | 3,879.60  | 3,202.50  | 2,250.90  | 969.90    |
| KCE                                    | 10,010.00  | 7,035.60  | 3,031.60  | 2,502.50  | 1,758.90  | 757.90    |
| KEX                                    | 3,815.00   | 2,681.40  | 1,155.40  | 953.75    | 670.35    | 288.85    |
| KKP                                    | 4,410.00   | 3,099.60  | 1,335.60  | 1,102.50  | 774.90    | 333.90    |
| KTB                                    | 735.00     | 516.60    | 222.60    | 183.75    | 129.15    | 55.65     |
| KTC                                    | 6,790.00   | 4,772.40  | 2,056.40  | 1,697.50  | 1,193.10  | 514.10    |
| LH                                     | 525.00     | 369.00    | 159.00    | 131.25    | 92.25     | 39.75     |
| LPN                                    | 455.00     | 319.80    | 137.80    | 113.75    | 79.95     | 34.45     |
| M                                      | 3,605.00   | 2,533.80  | 1,091.80  | 901.25    | 633.45    | 272.95    |
| MAJOR                                  | 2,765.00   | 1,943.40  | 837.40    | 691.25    | 485.85    | 209.35    |
| MBK                                    | 1,505.00   | 1,057.80  | 455.80    | 376.25    | 264.45    | 113.95    |
| MEGA                                   | 5,740.00   | 4,034.40  | 1,738.40  | 1,435.00  | 1,008.60  | 434.60    |
| MINT                                   | 3,500.00   | 2,460.00  | 1,060.00  | 875.00    | 615.00    | 265.00    |
| MTC                                    | 5,950.00   | 4,182.00  | 1,802.00  | 1,487.50  | 1,045.50  | 450.50    |
| OR                                     | 2,135.00   | 1,500.60  | 646.60    | 533.75    | 375.15    | 161.65    |
| ORI                                    | 1,050.00   | 738.00    | 318.00    | 262.50    | 184.50    | 79.50     |
| OSP                                    | 2,730.00   | 1,918.80  | 826.80    | 682.50    | 479.70    | 206.70    |
| PLANB                                  | 805.00     | 565.80    | 243.80    | 201.25    | 141.45    | 60.95     |
| PRM                                    | 770.00     | 541.20    | 233.20    | 192.50    | 135.30    | 58.30     |
| PSH                                    | 1,015.00   | 713.40    | 307.40    | 253.75    | 178.35    | 76.85     |
| PSL                                    | 3,745.00   | 2,632.20  | 1,134.20  | 936.25    | 658.05    | 283.55    |
| PTG                                    | 1,680.00   | 1,180.80  | 508.80    | 420.00    | 295.20    | 127.20    |
| PTT                                    | 2,625.00   | 1,845.00  | 795.00    | 656.25    | 461.25    | 198.75    |
| PTTEP                                  | 8,855.00   | 6,223.80  | 2,681.80  | 2,213.75  | 1,555.95  | 670.45    |
| PTTGC                                  | 5,180.00   | 3,640.80  | 1,568.80  | 1,295.00  | 910.20    | 392.20    |
| QH                                     | 175.00     | 123.00    | 53.00     | 43.75     | 30.75     | 13.25     |
| RATCH                                  | 3,010.00   | 2,115.60  | 911.60    | 752.50    | 528.90    | 227.90    |
| RS                                     | 1,925.00   | 1,353.00  | 583.00    | 481.25    | 338.25    | 145.75    |
| S                                      | 245.00     | 172.20    | 74.20     | 61.25     | 43.05     | 18.55     |
| SAMART                                 | 1,085.00   | 762.60    | 328.60    | 271.25    | 190.65    | 82.15     |
| SAWAD                                  | 7,245.00   | 5,092.20  | 2,194.20  | 1,811.25  | 1,273.05  | 548.55    |
| SCB                                    | 14,385.00  | 10,110.60 | 4,356.60  | 3,596.25  | 2,527.65  | 1,089.15  |
| SCC                                    | 24,850.00  | 17,466.00 | 7,526.00  | 6,212.50  | 4,366.50  | 1,881.50  |
| SCGP                                   | 4,970.00   | 3,493.20  | 1,505.20  | 1,242.50  | 873.30    | 376.30    |
| SGP                                    | 1,330.00   | 934.80    | 402.80    | 332.50    | 233.70    | 100.70    |

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

| MARGIN REQUIREMENT                     |           |          |                        |          |          |        |
|--|-----------|----------|------------------------|----------|----------|--------|
| Effective from 5 November 2021 onwards |           |          | Unit : Baht / Contract |          |          |        |
| UNDERLYING                             | OUTRIGHT  |          |                        | SPREAD   |          |        |
|  | IM        | MM       | FM                     | IM       | MM       | FM     |
| SIRI                                   | 175.00    | 123.00   | 53.00                  | 43.75    | 30.75    | 13.25  |
| SPALI                                  | 1,575.00  | 1,107.00 | 477.00                 | 393.75   | 276.75   | 119.25 |
| SPCG                                   | 1,890.00  | 1,328.40 | 572.40                 | 472.50   | 332.10   | 143.10 |
| SPRC                                   | 1,120.00  | 787.20   | 339.20                 | 280.00   | 196.80   | 84.80  |
| STA                                    | 4,760.00  | 3,345.60 | 1,441.60               | 1,190.00 | 836.40   | 360.40 |
| STEC                                   | 1,365.00  | 959.40   | 413.40                 | 341.25   | 239.85   | 103.35 |
| STGT                                   | 3,325.00  | 2,337.00 | 1,007.00               | 831.25   | 584.25   | 251.75 |
| STPI                                   | 560.00    | 393.60   | 169.60                 | 140.00   | 98.40    | 42.40  |
| SUPER                                  | 105.00    | 73.80    | 31.80                  | 26.25    | 18.45    | 7.95   |
| TASCO                                  | 1,645.00  | 1,156.20 | 498.20                 | 411.25   | 289.05   | 124.55 |
| TCAP                                   | 3,080.00  | 2,164.80 | 932.80                 | 770.00   | 541.20   | 233.20 |
| THAI                                   | 1,155.00  | 811.80   | 349.80                 | 288.75   | 202.95   | 87.45  |
| THANI                                  | 455.00    | 319.80   | 137.80                 | 113.75   | 79.95    | 34.45  |
| THCOM                                  | 1,785.00  | 1,254.60 | 540.60                 | 446.25   | 313.65   | 135.15 |
| THG                                    | 2,765.00  | 1,943.40 | 837.40                 | 691.25   | 485.85   | 209.35 |
| TISCO                                  | 6,475.00  | 4,551.00 | 1,961.00               | 1,618.75 | 1,137.75 | 490.25 |
| TKN                                    | 840.00    | 590.40   | 254.40                 | 210.00   | 147.60   | 63.60  |
| TOA                                    | 3,080.00  | 2,164.80 | 932.80                 | 770.00   | 541.20   | 233.20 |
| TOP                                    | 4,865.00  | 3,419.40 | 1,473.40               | 1,216.25 | 854.85   | 368.35 |
| TPIPL                                  | 175.00    | 123.00   | 53.00                  | 43.75    | 30.75    | 13.25  |
| TPIPP                                  | 210.00    | 147.60   | 63.60                  | 52.50    | 36.90    | 15.90  |
| TQM                                    | 10,325.00 | 7,257.00 | 3,127.00               | 2,581.25 | 1,814.25 | 781.75 |
| TRUE                                   | 385.00    | 270.60   | 116.60                 | 96.25    | 67.65    | 29.15  |
| TTA                                    | 2,800.00  | 1,968.00 | 848.00                 | 700.00   | 492.00   | 212.00 |
| TTB                                    | 105.00    | 73.80    | 31.80                  | 26.25    | 18.45    | 7.95   |
| TTCL                                   | 770.00    | 541.20   | 233.20                 | 192.50   | 135.30   | 58.30  |
| TTW                                    | 595.00    | 418.20   | 180.20                 | 148.75   | 104.55   | 45.05  |
| TU                                     | 1,715.00  | 1,205.40 | 519.40                 | 428.75   | 301.35   | 129.85 |
| TVO                                    | 3,045.00  | 2,140.20 | 922.20                 | 761.25   | 535.05   | 230.55 |
| UNIQ                                   | 805.00    | 565.80   | 243.80                 | 201.25   | 141.45   | 60.95  |
| VGI                                    | 665.00    | 467.40   | 201.40                 | 166.25   | 116.85   | 50.35  |
| VNG                                    | 1,295.00  | 910.20   | 392.20                 | 323.75   | 227.55   | 98.05  |
| VNT                                    | 3,255.00  | 2,287.80 | 985.80                 | 813.75   | 571.95   | 246.45 |
| WHA                                    | 245.00    | 172.20   | 74.20                  | 61.25    | 43.05    | 18.55  |
| WHAUP                                  | 315.00    | 221.40   | 95.40                  | 78.75    | 55.35    | 23.85  |

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                                      | Z21X                | 1,045         |
| AP  | Z21X H22X           | 1,006         |
| ERW   | Z21X H22X           | 1,558         |
| BANPU                                       | Z21X H22X M22X      | 1,187         |
| JMT   | Z21X H22X M22X U22X | 1,024         |

| INTER-COMMODITY SPREAD CREDIT |       |            |          |      |            |     |      |            |
|-------------------------------|-------|------------|----------|------|------------|-----|------|------------|
| CC                            | Group | Underlying | Contract | Side | Underlying | Leg | Side | Credit (%) |
| I01                           | INDEX | COMM       | 1        | A    | SET50      | 2   | B    | 60         |
| I01                           | INDEX | COMM       | 1        | A    | FOOD       | 3   | B    | 50         |
| I01                           | INDEX | BANK       | 1        | A    | SET50      | 2   | B    | 50         |
| I01                           | INDEX | SET50      | 1        | A    | FOOD       | 1   | B    | 50         |
| MT1                           | METAL | GOLD       | 1        | A    | GO         | 3   | B    | 70         |
| MT1                           | METAL | GOLD       | 1        | A    | GOLD-D     | 7   | B    | 70         |
| MT1                           | METAL | GO         | 1        | A    | GOLD-D     | 3   | B    | 70         |
| S01                           | ICT   | DTAC       | 1        | A    | TRUE       | 11  | B    | 50         |
| S01                           | ICT   | ADVANC     | 1        | A    | THCOM      | 18  | B    | 40         |
| S01                           | ICT   | TRUE       | 1        | A    | JAS        | 1   | B    | 40         |
| S02                           | PROP  | AMATA      | 1        | A    | WHA        | 6   | B    | 60         |
| S02                           | PROP  | AMATA      | 1        | A    | ORI        | 2   | B    | 40         |
| S02                           | PROP  | PSH        | 1        | A    | AWC        | 3   | B    | 40         |
| S02                           | PROP  | LH         | 1        | A    | BLAND      | 7   | B    | 40         |
| S02                           | PROP  | AP         | 1        | A    | LH         | 1   | B    | 30         |
| S06                           | ENERG | PTTEP      | 1        | A    | TOP        | 2   | B    | 70         |
| S06                           | ENERG | PTTEP      | 1        | A    | SPRC       | 12  | B    | 60         |
| S06                           | ENERG | TOP        | 1        | A    | SPRC       | 5   | B    | 60         |
| S06                           | ENERG | TOP        | 1        | A    | IRPC       | 13  | B    | 60         |
| S06                           | ENERG | PTT        | 1        | A    | IRPC       | 10  | B    | 60         |
| S06                           | ENERG | PTTEP      | 1        | A    | IRPC       | 28  | B    | 50         |
| S06                           | ENERG | TOP        | 1        | A    | BCP        | 2   | B    | 50         |
| S06                           | ENERG | TOP        | 1        | A    | SGP        | 4   | B    | 50         |
| S06                           | ENERG | BCP        | 1        | A    | ESSO       | 3   | B    | 50         |
| S06                           | ENERG | BCP        | 1        | A    | IRPC       | 7   | B    | 50         |
| S06                           | ENERG | SGP        | 1        | A    | SPRC       | 1   | B    | 50         |
| S06                           | ENERG | PTTEP      | 1        | A    | SGP        | 8   | B    | 40         |
| S06                           | ENERG | SGP        | 1        | A    | IRPC       | 3   | B    | 40         |
| S06                           | ENERG | SPRC       | 1        | A    | IRPC       | 2   | B    | 40         |
| S06                           | ENERG | RATCH      | 1        | A    | GULF       | 1   | B    | 30         |
| S06                           | ENERG | RATCH      | 1        | A    | GUNKUL     | 9   | B    | 30         |
| S06                           | ENERG | OR         | 1        | A    | PTG        | 2   | B    | 30         |
| S06                           | ENERG | BANPU      | 1        | A    | SPRC       | 1   | B    | 30         |
| S06                           | ENERG | TTW        | 1        | A    | WHAUP      | 3   | B    | 30         |
| S13                           | BANK  | KBANK      | 1        | A    | BBL        | 1   | B    | 80         |
| S13                           | BANK  | KBANK      | 1        | A    | SCB        | 1   | B    | 70         |
| S13                           | BANK  | KBANK      | 1        | A    | TTB        | 115 | B    | 70         |
| S13                           | BANK  | BBL        | 1        | A    | KTB        | 10  | B    | 70         |
| S13                           | BANK  | BBL        | 1        | A    | TTB        | 106 | B    | 70         |
| S13                           | BANK  | KBANK      | 1        | A    | KKP        | 2   | B    | 60         |
| S13                           | BANK  | KBANK      | 1        | A    | KTB        | 11  | B    | 60         |
| S13                           | BANK  | BBL        | 1        | A    | KKP        | 2   | B    | 60         |
| S13                           | BANK  | KTB        | 1        | A    | TTB        | 10  | B    | 60         |
| S13                           | BANK  | SCB        | 1        | A    | KTB        | 10  | B    | 50         |
| S13                           | BANK  | KKP        | 1        | A    | TTB        | 50  | B    | 50         |
| S13                           | BANK  | KKP        | 1        | A    | KTB        | 5   | B    | 40         |
| S16                           | FOOD  | CBG        | 1        | A    | ICHI       | 11  | B    | 40         |
| S16                           | FOOD  | M          | 1        | A    | MINT       | 2   | B    | 30         |
| S23                           | ETRON | KCE        | 1        | A    | HANA       | 1   | B    | 70         |
| S24                           | FIN   | AEONTS     | 1        | A    | SAWAD      | 3   | B    | 60         |
| S24                           | FIN   | AEONTS     | 1        | A    | KTC        | 3   | B    | 60         |
| S24                           | FIN   | SAWAD      | 1        | A    | MTC        | 1   | B    | 60         |
| S24                           | FIN   | AEONTS     | 1        | A    | MTC        | 3   | B    | 50         |
| S24                           | FIN   | MTC        | 1        | A    | JMT        | 1   | B    | 40         |

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

(RPF)

