

MARGIN REQUIREMENT						
Effective from 24 April 2023 onwards				Unit : Baht / Contract		
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SET50 Futures	8,505.00	5,977.80	2,575.80	2,126.25	1,494.45	643.95
<b>PRECIOUS METAL FUTURES</b>						
50 Baht Gold Futures	61,075.00	42,927.00	18,497.00	15,268.75	10,731.75	4,624.25
10 Baht Gold Futures	12,215.00	8,585.40	3,699.40	3,053.75	2,146.35	924.85
Gold Online Futures	29,225.00	20,541.00	8,851.00	7,306.25	5,135.25	2,212.75
Silver Online Futures	5,565.00	3,911.40	1,685.40	1,391.25	977.85	421.35
<b>CURRENCY FUTURES</b>						
USD Futures	1,015.00	713.40	307.40	253.75	178.35	76.85
EUR/USD Futures	875.00	615.00	265.00	1,750.00	1,230.00	530.00
USD/JPY Futures	1,575.00	1,107.00	477.00	3,150.00	2,214.00	954.00
<b>AGRICULTURE FUTURES</b>						
RSS3 Futures	23,625.00	16,605.00	7,155.00	23,625.00	16,605.00	7,155.00
Spot Month Margin (LTD-10)	74,725.00	52,521.00	22,631.00	-	-	-
Japanese Rubber	3,640.00	2,558.40	1,102.40	3,640.00	2,558.40	1,102.40
<b>SECTOR FUTURES</b>						
BANK Index Futures	18,550.00	13,038.00	5,618.00	4,637.50	3,259.50	1,404.50
COMM Index Futures	18,550.00	13,038.00	5,618.00	4,637.50	3,259.50	1,404.50
ENERG Index Futures	11,235.00	7,896.60	3,402.60	2,808.75	1,974.15	850.65
FOOD Index Futures	5,495.00	3,862.20	1,664.20	1,373.75	965.55	416.05
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	10,745.00	7,552.20	3,254.20	2,686.25	1,888.05	813.55
3M BIBOR	1,190.00	836.40	360.40	297.50	209.10	90.10
<b>SINGLE STOCK FUTURES</b>						
AAV	280.00	196.80	84.80	70.00	49.20	21.20
ADVANC	10,465.00	7,355.40	3,169.40	2,616.25	1,838.85	792.35
AEONTS	11,760.00	8,265.60	3,561.60	2,940.00	2,066.40	890.40
AMATA	1,715.00	1,205.40	519.40	428.75	301.35	129.85
AOT	4,165.00	2,927.40	1,261.40	1,041.25	731.85	315.35
AP	1,120.00	787.20	339.20	280.00	196.80	84.80
AWC	455.00	319.80	137.80	113.75	79.95	34.45
BA	1,330.00	934.80	402.80	332.50	233.70	100.70
BAM	1,050.00	738.00	318.00	262.50	184.50	79.50
BANPU	805.00	565.80	243.80	201.25	141.45	60.95
BAY	1,820.00	1,279.20	551.20	455.00	319.80	137.80
BBL	10,710.00	7,527.60	3,243.60	2,677.50	1,881.90	810.90
BCH	1,365.00	959.40	413.40	341.25	239.85	103.35
BCP	2,800.00	1,968.00	848.00	700.00	492.00	212.00
BCPG	910.00	639.60	275.60	227.50	159.90	68.90
BDMS	2,100.00	1,476.00	636.00	525.00	369.00	159.00
BEAUTY	140.00	98.40	42.40	35.00	24.60	10.60
BEC	1,085.00	762.60	328.60	271.25	190.65	82.15
BEM	665.00	467.40	201.40	166.25	116.85	50.35
BGRIM	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
BH	14,770.00	10,381.20	4,473.20	3,692.50	2,595.30	1,118.30
BJC	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
BLA	2,695.00	1,894.20	816.20	673.75	473.55	204.05
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
BPP	1,295.00	910.20	392.20	323.75	227.55	98.05
BTS	700.00	492.00	212.00	175.00	123.00	53.00
CBG	6,580.00	4,624.80	1,992.80	1,645.00	1,156.20	498.20
CENDEL	5,075.00	3,567.00	1,537.00	1,268.75	891.75	384.25
CHG	280.00	196.80	84.80	70.00	49.20	21.20
CK	1,435.00	1,008.60	434.60	358.75	252.15	108.65
CKP	350.00	246.00	106.00	87.50	61.50	26.50
COM7	2,975.00	2,091.00	901.00	743.75	522.75	225.25
CPALL	4,725.00	3,321.00	1,431.00	1,181.25	830.25	357.75
CPF	1,330.00	934.80	402.80	332.50	233.70	100.70

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CPN	4,795.00	3,370.20	1,452.20	1,198.75	842.55	363.05
CRC	3,150.00	2,214.00	954.00	787.50	553.50	238.50
DELTA	148,925.00	104,673.00	45,103.00	37,231.25	26,168.25	11,275.75
DTAC M23X U23X Z23X	5,152.00	3,621.12	1,560.32	1,288.14	905.38	390.12
EA	5,775.00	4,059.00	1,749.00	1,443.75	1,014.75	437.25
EASTW	385.00	270.60	116.60	96.25	67.65	29.15
EGCO	8,015.00	5,633.40	2,427.40	2,003.75	1,408.35	606.85
EPG	735.00	516.60	222.60	183.75	129.15	55.65
ERW	455.00	319.80	137.80	113.75	79.95	34.45
ESSO	1,050.00	738.00	318.00	262.50	184.50	79.50
GFPT	1,050.00	738.00	318.00	262.50	184.50	79.50
GLOBAL M23X U23X Z23X	1,568.00	1,102.08	474.88	392.05	275.56	118.74
GLOBAL (H24 onwards)**	1,505.00	1,057.80	455.80	376.25	264.45	113.95
GPSC	5,530.00	3,886.80	1,674.80	1,382.50	971.70	418.70
GULF	3,220.00	2,263.20	975.20	805.00	565.80	243.80
GUNKUL	420.00	295.20	127.20	105.00	73.80	31.80
HANA	6,755.00	4,747.80	2,045.80	1,688.75	1,186.95	511.45
HMPRO	945.00	664.20	286.20	236.25	166.05	71.55
ICHI	1,330.00	934.80	402.80	332.50	233.70	100.70
INTUCH M23X U23X Z23X	4,418.75	3,105.75	1,338.25	1,104.53	776.33	334.51
INTUCH (H24 onwards)**	4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
IRPC	280.00	196.80	84.80	70.00	49.20	21.20
ITD	245.00	172.20	74.20	61.25	43.05	18.55
IVL	2,730.00	1,918.80	826.80	682.50	479.70	206.70
JAS	315.00	221.40	95.40	78.75	55.35	23.85
JMT	6,055.00	4,255.80	1,833.80	1,513.75	1,063.95	458.45
KBANK	10,045.00	7,060.20	3,042.20	2,511.25	1,765.05	760.55
KCE	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
KEX	1,610.00	1,131.60	487.60	402.50	282.90	121.90
KKP	4,585.00	3,222.60	1,388.60	1,146.25	805.65	347.15
KTB	910.00	639.60	275.60	227.50	159.90	68.90
KTC	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
LH	630.00	442.80	190.80	157.50	110.70	47.70
LPN	350.00	246.00	106.00	87.50	61.50	26.50
M	3,290.00	2,312.40	996.40	822.50	578.10	249.10
MAJOR	2,135.00	1,500.60	646.60	533.75	375.15	161.65
MBK	1,680.00	1,180.80	508.80	420.00	295.20	127.20
MEGA	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
MINT	2,590.00	1,820.40	784.40	647.50	455.10	196.10
MTC	3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
OR	1,470.00	1,033.20	445.20	367.50	258.30	111.30
ORI	1,120.00	787.20	339.20	280.00	196.80	84.80
OSP	2,310.00	1,623.60	699.60	577.50	405.90	174.90
PLANB	1,015.00	713.40	307.40	253.75	178.35	76.85
PRM	770.00	541.20	233.20	192.50	135.30	58.30
PSH	1,085.00	762.60	328.60	271.25	190.65	82.15
PSL	1,575.00	1,107.00	477.00	393.75	276.75	119.25
PTG	1,050.00	738.00	318.00	262.50	184.50	79.50
PTT	1,890.00	1,328.40	572.40	472.50	332.10	143.10
PTTEP	13,825.00	9,717.00	4,187.00	3,456.25	2,429.25	1,046.75
PTTGC	3,045.00	2,140.20	922.20	761.25	535.05	230.55
QH	210.00	147.60	63.60	52.50	36.90	15.90
RATCH	2,520.00	1,771.20	763.20	630.00	442.80	190.80
RS M23X U23X Z23X H24X	1,470.00	1,033.20	445.20	367.68	258.42	111.35
RS (M24 onwards)**	1,337.00	939.72	404.92	334.25	234.93	101.23
S	140.00	98.40	42.40	35.00	24.60	10.60
SAMART	560.00	393.60	169.60	140.00	98.40	42.40
SAWAD	4,935.00	3,468.60	1,494.60	1,233.75	867.15	373.65
SCB	6,335.00	4,452.60	1,918.60	1,583.75	1,113.15	479.65
SCC	18,375.00	12,915.00	5,565.00	4,593.75	3,228.75	1,391.25

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Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SCGP	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
SGP	630.00	442.80	190.80	157.50	110.70	47.70
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
SPALI	2,065.00	1,451.40	625.40	516.25	362.85	156.35
SPCG	1,050.00	738.00	318.00	262.50	184.50	79.50
SPRC	1,155.00	811.80	349.80	288.75	202.95	87.45
STA	2,415.00	1,697.40	731.40	603.75	424.35	182.85
STEC	1,120.00	787.20	339.20	280.00	196.80	84.80
STGT	1,190.00	836.40	360.40	297.50	209.10	90.10
STPI	630.00	442.80	190.80	157.50	110.70	47.70
SUPER	105.00	73.80	31.80	26.25	18.45	7.95
TASCO	1,400.00	984.00	424.00	350.00	246.00	106.00
TCAP	3,045.00	2,140.20	922.20	761.25	535.05	230.55
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	385.00	270.60	116.60	96.25	67.65	29.15
THCOM	2,275.00	1,599.00	689.00	568.75	399.75	172.25
THG	8,190.00	5,756.40	2,480.40	2,047.50	1,439.10	620.10
↑ TISCO	9,555.00	6,715.80	2,893.80	2,388.75	1,678.95	723.45
TKN	1,435.00	1,008.60	434.60	358.75	252.15	108.65
TOA	3,255.00	2,287.80	985.80	813.75	571.95	246.45
TOP	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
TPIPL	140.00	98.40	42.40	35.00	24.60	10.60
TPIPP	210.00	147.60	63.60	52.50	36.90	15.90
TQM	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
TRUE	875.00	615.00	265.00	218.75	153.75	66.25
TRUEE M23X U23X Z23X	483.00	339.48	146.28	120.75	84.87	36.57
TTA	770.00	541.20	233.20	192.50	135.30	58.30
TTB	105.00	73.80	31.80	26.25	18.45	7.95
TTCL	420.00	295.20	127.20	105.00	73.80	31.80
TTW	630.00	442.80	190.80	157.50	110.70	47.70
TU	1,085.00	762.60	328.60	271.25	190.65	82.15
TVO M23X	1,963.50	1,380.06	594.66	490.88	345.02	148.67
TVO (U23 onwards)**	1,785.00	1,254.60	540.60	446.25	313.65	135.15
UNIQ	315.00	221.40	95.40	78.75	55.35	23.85
VGI	420.00	295.20	127.20	105.00	73.80	31.80
VNG	385.00	270.60	116.60	96.25	67.65	29.15
WHA	315.00	221.40	95.40	78.75	55.35	23.85
WHAUP	245.00	172.20	74.20	61.25	43.05	18.55

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
DTAC	M23X U23X Z23X	6,134
GLOBAL	M23X U23X Z23X	1,042
INTUCH	M23X U23X Z23X	1,018
RS	M23X U23X Z23X H24X	1,100
TRUEE	M23X U23X Z23X	600
TVO	M23X	1,100

INTER-COMMODITY SPREAD CREDIT									
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)	
C01	FX	USD/JPY	1	A	USD	1	B	60	
I01	INDEX	ENERG	1	A	SET50	1	B	80	
I01	INDEX	BANK	1	A	ENERG	2	B	70	
I01	INDEX	BANK	1	A	SET50	2	B	70	
I01	INDEX	COMM	1	A	ENERG	2	B	70	
I01	INDEX	COMM	1	A	SET50	2	B	70	
I01	INDEX	COMM	1	A	FOOD	3	B	70	
I01	INDEX	ENERG	1	A	FOOD	2	B	70	
I01	INDEX	SET50	1	A	ICT	1	B	70	
I01	INDEX	SET50	1	A	FOOD	2	B	70	
I01	INDEX	BANK	1	A	ICT	2	B	60	
I01	INDEX	BANK	1	A	FOOD	3	B	60	
I01	INDEX	COMM	1	A	ICT	2	B	60	
I01	INDEX	ENERG	1	A	ICT	1	B	60	
I01	INDEX	ICT	1	A	FOOD	1	B	50	
MT1	METAL	GOLD	1	A	GO	3	B	70	
MT1	METAL	GO	1	A	SVF	9	B	70	
MT1	METAL	GOLD	1	A	SVF	24	B	50	
S01	ICT	TRUEE	1	A	DTAC	1	B	90	
S01	ICT	ADVANC	1	A	INTUCH	3	B	60	
S01	ICT	TRUEE	1	A	JAS	4	B	60	
S01	ICT	DTAC	1	A	JAS	4	B	60	
S02	PROP	AMATA	1	A	WHA	5	B	60	
S02	PROP	ORI	1	A	LH	1	B	50	
S02	PROP	ORI	1	A	BLAND	12	B	50	
S02	PROP	LH	1	A	BLAND	10	B	50	
S02	PROP	SPALI	1	A	BLAND	22	B	40	
S02	PROP	AWC	1	A	SIRI	3	B	40	
S02	PROP	WHA	1	A	BLAND	4	B	40	
S06	ENERG	PTTEP	1	A	TOP	3	B	80	
S06	ENERG	GPSC	1	A	BGRIM	2	B	80	
S06	ENERG	EA	1	A	GULF	1	B	70	
S06	ENERG	EA	1	A	BGRIM	2	B	70	
S06	ENERG	GULF	1	A	BGRIM	1	B	70	
S06	ENERG	TOP	1	A	BCP	2	B	70	
S06	ENERG	PTTEP	1	A	PTT	5	B	60	
S06	ENERG	PTTEP	1	A	BANPU	14	B	60	
S06	ENERG	PTTEP	1	A	SPRC	14	B	60	
S06	ENERG	PTTEP	1	A	IRPC	54	B	60	
S06	ENERG	EA	1	A	GPSC	1	B	60	
S06	ENERG	EA	1	A	SPCG	5	B	60	
S06	ENERG	EA	1	A	CKP	19	B	60	
S06	ENERG	GPSC	1	A	GULF	1	B	60	
S06	ENERG	TOP	1	A	PTT	2	B	60	
S06	ENERG	TOP	1	A	BPP	3	B	60	
S06	ENERG	TOP	1	A	BANPU	5	B	60	
S06	ENERG	TOP	1	A	SPRC	5	B	60	
S06	ENERG	PTT	1	A	BPP	2	B	60	
S06	ENERG	PTT	1	A	SPRC	3	B	60	
S06	ENERG	SPCG	1	A	BCPG	1	B	60	
S06	ENERG	EGCO	1	A	BPP	10	B	50	
S06	ENERG	EGCO	1	A	BCPG	16	B	50	
S06	ENERG	EGCO	1	A	CKP	39	B	50	
S06	ENERG	PTTEP	1	A	BCP	5	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	BPP	9	B	50
S06	ENERG	PTTEP	1	A	CKP	36	B	50
S06	ENERG	EA	1	A	PTT	2	B	50
S06	ENERG	EA	1	A	BPP	5	B	50
S06	ENERG	EA	1	A	PTG	5	B	50
S06	ENERG	EA	1	A	BCPG	8	B	50
S06	ENERG	EA	1	A	GUNKUL	19	B	50
S06	ENERG	GPSC	1	A	BCPG	7	B	50
S06	ENERG	GULF	1	A	PTT	2	B	50
S06	ENERG	GULF	1	A	SPCG	4	B	50
S06	ENERG	GULF	1	A	PTG	4	B	50
S06	ENERG	GULF	1	A	BCPG	5	B	50
S06	ENERG	BGRIM	1	A	BPP	3	B	50
S06	ENERG	BGRIM	1	A	SPCG	3	B	50
S06	ENERG	BGRIM	1	A	PTG	3	B	50
S06	ENERG	BCP	1	A	BANPU	3	B	50
S06	ENERG	PTT	1	A	OR	1	B	50
S06	ENERG	OR	1	A	PTG	2	B	50
S06	ENERG	BPP	1	A	EASTW	3	B	50
S06	ENERG	BPP	1	A	CKP	4	B	50
S06	ENERG	BPP	1	A	WHAUP	4	B	50
S06	ENERG	SPCG	1	A	PTG	1	B	50
S06	ENERG	SPCG	1	A	SPRC	1	B	50
S06	ENERG	SPCG	1	A	CKP	3	B	50
S06	ENERG	PTG	1	A	CKP	3	B	50
S06	ENERG	BANPU	1	A	SPRC	1	B	50
S06	ENERG	BANPU	1	A	IRPC	4	B	50
S06	ENERG	SPRC	1	A	CKP	3	B	50
S06	ENERG	BCPG	1	A	TPIPP	3	B	50
S06	ENERG	EGCO	1	A	EA	2	B	40
S06	ENERG	EGCO	1	A	BGRIM	4	B	40
S06	ENERG	EGCO	1	A	PTT	5	B	40
S06	ENERG	EGCO	1	A	PTG	11	B	40
S06	ENERG	EGCO	1	A	BANPU	15	B	40
S06	ENERG	EGCO	1	A	ESSO	18	B	40
S06	ENERG	EGCO	1	A	GUNKUL	40	B	40
S06	ENERG	EGCO	1	A	TPIPP	46	B	40
S06	ENERG	PTTEP	1	A	TPIPP	43	B	40
S06	ENERG	EA	1	A	OR	4	B	40
S06	ENERG	EA	1	A	TPIPP	22	B	40
S06	ENERG	GPSC	1	A	SPCG	5	B	40
S06	ENERG	GPSC	1	A	PTG	5	B	40
S06	ENERG	GULF	1	A	CKP	13	B	40
S06	ENERG	GULF	1	A	TPIPP	15	B	40
S06	ENERG	TOP	1	A	CKP	13	B	40
S06	ENERG	TOP	1	A	TPIPP	15	B	40
S06	ENERG	BGRIM	1	A	PTT	1	B	40
S06	ENERG	BGRIM	1	A	ESSO	4	B	40
S06	ENERG	BGRIM	1	A	TPIPP	12	B	40
S06	ENERG	PTT	1	A	CKP	8	B	40
S06	ENERG	PTT	1	A	TPIPP	9	B	40
S06	ENERG	BPP	1	A	BCPG	2	B	40
S06	ENERG	BPP	1	A	GUNKUL	4	B	40
S06	ENERG	BPP	1	A	TPIPP	5	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	EASTW	3	B	40
S06	ENERG	SPCG	1	A	GUNKUL	4	B	40
S06	ENERG	PTG	1	A	BCPG	1	B	40
S06	ENERG	BANPU	1	A	CKP	3	B	40
S06	ENERG	BANPU	1	A	TPIPP	3	B	40
S06	ENERG	SPRC	1	A	ESSO	1	B	40
S06	ENERG	SPRC	1	A	EASTW	2	B	40
S06	ENERG	BCPG	1	A	EASTW	2	B	40
S06	ENERG	BCPG	1	A	CKP	2	B	40
S06	ENERG	BCPG	1	A	GUNKUL	2	B	40
S06	ENERG	EASTW	1	A	CKP	1	B	40
S06	ENERG	EASTW	1	A	GUNKUL	1	B	40
S06	ENERG	CKP	1	A	TPIPP	1	B	40
S06	ENERG	EGCO	1	A	EASTW	31	B	30
S06	ENERG	EGCO	1	A	IRPC	58	B	30
S06	ENERG	EA	1	A	EASTW	15	B	30
S06	ENERG	BGRIM	1	A	BCPG	4	B	30
S06	ENERG	BCP	1	A	CKP	8	B	30
S06	ENERG	BCP	1	A	TPIPP	9	B	30
S06	ENERG	GUNKUL	1	A	IRPC	1	B	30
S13	BANK	BBL	1	A	KTB	9	B	70
S13	BANK	KBANK	1	A	KKP	2	B	70
S13	BANK	SCB	1	A	TISCO	1	B	70
S13	BANK	SCB	1	A	KTB	6	B	70
S13	BANK	SCB	1	A	TTB	75	B	70
S13	BANK	BBL	1	A	KBANK	1	B	60
S13	BANK	BBL	1	A	KKP	2	B	60
S13	BANK	KBANK	1	A	SCB	1	B	60
S13	BANK	KBANK	1	A	KTB	8	B	60
S13	BANK	KTB	1	A	TTB	12	B	60
S13	BANK	SCB	1	A	TCAP	2	B	50
S13	BANK	KKP	1	A	BAY	2	B	50
S13	BANK	KKP	1	A	KTB	4	B	50
S13	BANK	BBL	1	A	BAY	5	B	40
S13	BANK	SCB	1	A	BAY	4	B	30
S16	FOOD	CBG	1	A	OSP	3	B	50
S16	FOOD	MINT	1	A	CPF	1	B	50
S16	FOOD	TVO	1	A	CPF	1	B	50
S16	FOOD	CPF	1	A	TU	1	B	50
S23	ETRON	HANA	1	A	KCE	1	B	60
S24	FIN	SAWAD	1	A	MTC	2	B	70
S24	FIN	AEONTS	1	A	THANI	51	B	60
S24	FIN	KTC	1	A	SAWAD	1	B	60
S24	FIN	KTC	1	A	BAM	4	B	60
S24	FIN	SAWAD	1	A	BAM	4	B	60
S24	FIN	SAWAD	1	A	THANI	14	B	60
S24	FIN	AEONTS	1	A	KTC	3	B	50
S24	FIN	KTC	1	A	THANI	15	B	50
S30	TRANS	AOT	1	A	BTS	10	B	60
S30	TRANS	PRM	1	A	AAV	3	B	50
S30	TRANS	KEX	1	A	BA	1	B	40
S33	HEALTH	BDMS	1	A	BCH	1	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 (%)
S36	COMM	CPALL	1	A	BJC	2	B	60
S36	COMM	CPALL	1	A	COM7	2	B	60
S36	COMM	BJC	1	A	COM7	1	B	50
S36	COMM	BJC	1	A	HMPRO	3	B	50
S36	COMM	COM7	1	A	HMPRO	2	B	50
S45	MEDIA	MAJOR	1	A	BEC	2	B	50
S45	MEDIA	MAJOR	1	A	PLANB	2	B	40
S45	MEDIA	BEC	1	A	PLANB	1	B	40
S46	CONS	STPI	1	A	UNIQ	1	B	40
S46	CONS	STPI	1	A	ITD	3	B	40

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