

MARGIN REQUIREMENT

Effective from 15 August 2024 onwards

Unit : Baht / Contract

UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↑ SET50 Futures	6,860.00	4,821.60	2,077.60	1,715.00	1,205.40	519.40
PRECIOUS METAL FUTURES						
50 Baht Gold Futures	91,875.00	64,575.00	27,825.00	22,968.75	16,143.75	6,956.25
10 Baht Gold Futures	18,375.00	12,915.00	5,565.00	4,593.75	3,228.75	1,391.25
↑ Gold Online Futures	36,120.00	25,387.20	10,939.20	9,030.00	6,346.80	2,734.80
↑ Silver Online Futures	9,485.00	6,666.60	2,872.60	2,371.25	1,666.65	718.15
CURRENCY FUTURES						
↓ USD Futures	945.00	664.20	286.20	236.25	166.05	71.55
EUR/USD Futures	665.00	467.40	201.40	1,330.00	934.80	402.80
↑ USD/JPY Futures	1,960.00	1,377.60	593.60	3,920.00	2,755.20	1,187.20
ARGRICULTURE FUTURES						
↓ RSS3 Futures	42,245.00	29,692.20	12,794.20	42,245.00	29,692.20	12,794.20
↓ RSS3D	133,525.00	93,849.00	40,439.00	-	-	-
↓ Japanese Rubber	8,050.00	5,658.00	2,438.00	8,050.00	5,658.00	2,438.00
SECTOR FUTURES						
↑ BANK Index Futures	15,470.00	10,873.20	4,685.20	3,867.50	2,718.30	1,171.30
↑ COMM Index Futures	19,460.00	13,677.60	5,893.60	4,865.00	3,419.40	1,473.40
↑ ENERG Index Futures	8,645.00	6,076.20	2,618.20	2,161.25	1,519.05	654.55
↑ FOOD Index Futures	6,300.00	4,428.00	1,908.00	1,575.00	1,107.00	477.00
↑ ICT Index Futures	7,490.00	5,264.40	2,268.40	1,872.50	1,316.10	567.10
INTEREST RATE FUTURES						
5Y Government Bond	5,775.00	4,059.00	1,749.00	1,443.75	1,014.75	437.25
↓ 3M BIBOR	630.00	442.80	190.80	1,260.00	885.60	381.60
SINGLE STOCK FUTURES						
AAV	245.00	172.20	74.20	61.25	43.05	18.55
↑ ADVANC	11,865.00	8,339.40	3,593.40	2,966.25	2,084.85	898.35
↑ AEONTS	14,350.00	10,086.00	4,346.00	3,587.50	2,521.50	1,086.50
↑ AMATA	2,240.00	1,574.40	678.40	560.00	393.60	169.60
↓ AOT	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
↓ AP	700.00	492.00	212.00	175.00	123.00	53.00
AWC	420.00	295.20	127.20	105.00	73.80	31.80
↑ BA	2,730.00	1,918.80	826.80	682.50	479.70	206.70
↓ BAM	770.00	541.20	233.20	192.50	135.30	58.30
↑ BANPU	630.00	442.80	190.80	157.50	110.70	47.70
↓ BAY	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↑ BBL	8,365.00	5,879.40	2,533.40	2,091.25	1,469.85	633.35
↑ BCH	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↑ BCP	4,865.00	3,419.40	1,473.40	1,216.25	854.85	368.35
↑ BCPG	770.00	541.20	233.20	192.50	135.30	58.30
↓ BDMS	1,715.00	1,205.40	519.40	428.75	301.35	129.85
BEAUTY	105.00	73.80	31.80	26.25	18.45	7.95
↓ BEC	525.00	369.00	159.00	131.25	92.25	39.75
BEM	560.00	393.60	169.60	140.00	98.40	42.40
↓ BGRIM	2,625.00	1,845.00	795.00	656.25	461.25	198.75
↓ BH	17,990.00	12,644.40	5,448.40	4,497.50	3,161.10	1,362.10
↓ BJC	2,240.00	1,574.40	678.40	560.00	393.60	169.60
↓ BLA	1,925.00	1,353.00	583.00	481.25	338.25	145.75
BLAND	105.00	73.80	31.80	26.25	18.45	7.95
↑ BPP	1,085.00	762.60	328.60	271.25	190.65	82.15
↑ BSRC	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ BTS	595.00	418.20	180.20	148.75	104.55	45.05
↓ CBG	6,895.00	4,846.20	2,088.20	1,723.75	1,211.55	522.05
↑ CENTEL	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
↑ CHG	280.00	196.80	84.80	70.00	49.20	21.20
↑ CK	2,415.00	1,697.40	731.40	603.75	424.35	182.85
↓ CKP	455.00	319.80	137.80	113.75	79.95	34.45
↑ COM7	2,800.00	1,968.00	848.00	700.00	492.00	212.00
CPALL	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
CPF	1,890.00	1,328.40	572.40	472.50	332.10	143.10

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

MARGIN REQUIREMENT

Effective from 15 August 2024 onwards

Unit : Baht / Contract

UNDERLYING		OUTRIGHT			SPREAD		
		IM	MM	FM	IM	MM	FM
↓ CPN		3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
↑ CRC		4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
↑ DELTA		12,915.00	9,077.40	3,911.40	3,228.75	2,269.35	977.85
↓ EA		6,055.00	4,255.80	1,833.80	1,513.75	1,063.95	458.45
↑ EASTW		280.00	196.80	84.80	70.00	49.20	21.20
EGCO		7,420.00	5,215.20	2,247.20	1,855.00	1,303.80	561.80
↓ EPG		595.00	418.20	180.20	148.75	104.55	45.05
↓ ERW		420.00	295.20	127.20	105.00	73.80	31.80
GFPT		1,190.00	836.40	360.40	297.50	209.10	90.10
GLOBAL	U24X Z24X	1,601.25	1,125.45	484.95	400.40	281.42	121.26
GLOBAL	(H25 onwards)**	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↓ GPSC		4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60
↑ GULF		4,060.00	2,853.60	1,229.60	1,015.00	713.40	307.40
↑ GUNKUL		385.00	270.60	116.60	96.25	67.65	29.15
↑ HANA		6,895.00	4,846.20	2,088.20	1,723.75	1,211.55	522.05
↑ HMPRO		980.00	688.80	296.80	245.00	172.20	74.20
↓ ICHI		1,680.00	1,180.80	508.80	420.00	295.20	127.20
↑ INTUCH		6,580.00	4,624.80	1,992.80	1,645.00	1,156.20	498.20
↑ IRPC		210.00	147.60	63.60	52.50	36.90	15.90
↓ ITD		140.00	98.40	42.40	35.00	24.60	10.60
↑ IVL		2,415.00	1,697.40	731.40	603.75	424.35	182.85
↓ JAS	U24X	722.75	507.99	218.89	180.47	126.84	54.66
↓ JAS	(Z24 onwards)**	525.00	369.00	159.00	131.25	92.25	39.75
↓ JMT		2,590.00	1,820.40	784.40	647.50	455.10	196.10
↑ KBANK		7,595.00	5,338.20	2,300.20	1,898.75	1,334.55	575.05
↑ KCE		5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
↑ KEX		595.00	418.20	180.20	148.75	104.55	45.05
↑ KKP		5,145.00	3,616.20	1,558.20	1,286.25	904.05	389.55
↑ KTB		1,015.00	713.40	307.40	253.75	178.35	76.85
↓ KTC		3,290.00	2,312.40	996.40	822.50	578.10	249.10
↓ LH		455.00	319.80	137.80	113.75	79.95	34.45
LPN		210.00	147.60	63.60	52.50	36.90	15.90
↑ M		3,045.00	2,140.20	922.20	761.25	535.05	230.55
↑ MAJOR		1,715.00	1,205.40	519.40	428.75	301.35	129.85
MBK		1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ MEGA		3,220.00	2,263.20	975.20	805.00	565.80	243.80
↑ MINT		2,940.00	2,066.40	890.40	735.00	516.60	222.60
↓ MTC		4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
↑ OR		1,120.00	787.20	339.20	280.00	196.80	84.80
↓ ORI		595.00	418.20	180.20	148.75	104.55	45.05
↑ OSP		2,030.00	1,426.80	614.80	507.50	356.70	153.70
↑ PLANB		840.00	590.40	254.40	210.00	147.60	63.60
PRM		910.00	639.60	275.60	227.50	159.90	68.90
↓ PSH		735.00	516.60	222.60	183.75	129.15	55.65
↓ PSL		1,365.00	959.40	413.40	341.25	239.85	103.35
↓ PTG		840.00	590.40	254.40	210.00	147.60	63.60
PTT		1,470.00	1,033.20	445.20	367.50	258.30	111.30
↑ PTTEP		10,570.00	7,429.20	3,201.20	2,642.50	1,857.30	800.30
↑ PTGTC		3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
QH		140.00	98.40	42.40	35.00	24.60	10.60
↑ RATCH		2,310.00	1,623.60	699.60	577.50	405.90	174.90
↓ RS		1,435.00	1,008.60	434.60	358.75	252.15	108.65
S		105.00	73.80	31.80	26.25	18.45	7.95
↑ SAMART		945.00	664.20	286.20	236.25	166.05	71.55
↑ SAWAD	U24X Z24X H25X	5,159.00	3,626.04	1,562.44	1,289.75	906.51	390.61
↑ SAWAD	(M25 onwards)**	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
SCB		5,635.00	3,960.60	1,706.60	1,408.75	990.15	426.65

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MARGIN REQUIREMENT						
Effective from 15 August 2024 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ SCC	14,735.00	10,356.60	4,462.60	3,683.75	2,589.15	1,115.65
SCGP	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
↓ SGP	525.00	369.00	159.00	131.25	92.25	39.75
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
↑ SPALI	1,925.00	1,353.00	583.00	481.25	338.25	145.75
↓ SPCG	805.00	565.80	243.80	201.25	141.45	60.95
SPRC	910.00	639.60	275.60	227.50	159.90	68.90
↓ STA	3,185.00	2,238.60	964.60	796.25	559.65	241.15
↑ STEC	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ STGT	1,365.00	959.40	413.40	341.25	239.85	103.35
↓ STPI	350.00	246.00	106.00	87.50	61.50	26.50
SUPER	70.00	49.20	21.20	17.50	12.30	5.30
↓ TASCO	1,120.00	787.20	339.20	280.00	196.80	84.80
↑ TCAP	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
THAI	1,155.00	811.80	349.80	1,715.00	1,205.40	87.45
↑ THANI U24X Z24X	385.00	270.60	116.60	96.25	67.65	29.15
↑ THANI (H25 onwards)**	350.00	246.00	106.00	87.50	61.50	26.50
THCOM	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↓ THG	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
TISCO	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
TKN	1,400.00	984.00	424.00	350.00	246.00	106.00
↑ TOA	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↑ TOP	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
↑ TPIPL	140.00	98.40	42.40	35.00	24.60	10.60
↑ TPIPP	315.00	221.40	95.40	78.75	55.35	23.85
TQM	2,485.00	1,746.60	752.60	621.25	436.65	188.15
↑ TRUE	1,015.00	713.40	307.40	253.75	178.35	76.85
↑ TTA	1,295.00	910.20	392.20	323.75	227.55	98.05
TTB	140.00	98.40	42.40	35.00	24.60	10.60
↓ TTCL	280.00	196.80	84.80	70.00	49.20	21.20
TTW	490.00	344.40	148.40	122.50	86.10	37.10
↑ TU	1,085.00	762.60	328.60	271.25	190.65	82.15
↓ TVO	1,890.00	1,328.40	572.40	472.50	332.10	143.10
↑ UNIQ	245.00	172.20	74.20	61.25	43.05	18.55
↑ VGI	315.00	221.40	95.40	78.75	55.35	23.85
↓ VNG	210.00	147.60	63.60	52.50	36.90	15.90
↓ WHA	455.00	319.80	137.80	113.75	79.95	34.45
↓ WHAUP	350.00	246.00	106.00	87.50	61.50	26.50

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
GLOBAL	U24X Z24X	1,040
JAS	U24X	1,375
SAWAD	U24X Z24X H25X	1,100
THANI	U24X Z24X	1,100

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
C01	FX	USD/JPY	1	A	EUR/USD	1	A	50
I01	INDEX	ENERG	1	A	SET50	1	B	80
I01	INDEX	BANK	1	A	SET50	2	B	70
I01	INDEX	COMM	1	A	SET50	2	B	70
I01	INDEX	BANK	1	A	COMM	1	B	60
I01	INDEX	COMM	1	A	ENERG	2	B	60
I01	INDEX	COMM	1	A	FOOD	3	B	60
I01	INDEX	ENERG	1	A	FOOD	2	B	60
I01	INDEX	SET50	1	A	FOOD	1	B	60
I01	INDEX	BANK	1	A	ENERG	2	B	50
I01	INDEX	BANK	1	A	FOOD	3	B	50
MT1	METAL	GOLD	1	A	GOLD-D	7	B	90
MT1	METAL	GOLD	1	A	GO	3	B	80
MT1	METAL	GO	1	A	GOLD-D	3	B	80
MT1	METAL	GO	1	A	SVF	8	B	80
MT1	METAL	GOLD	1	A	SVF	23	B	70
MT1	METAL	GOLD-D	1	A	SVF	3	B	70
S01	ICT	ADVANC	1	A	TRUE	24	B	40
S02	PROP	AP	1	A	AWC	2	B	60
S02	PROP	AMATA	1	A	SPALI	1	B	50
S02	PROP	SPALI	1	A	AWC	5	B	50
S02	PROP	SPALI	1	A	SIRI	10	B	50
S02	PROP	MBK	1	A	AWC	4	B	50
S02	PROP	AP	1	A	QH	5	B	50
S02	PROP	WHA	1	A	QH	3	B	50
S02	PROP	CPN	1	A	QH	31	B	40
S02	PROP	AMATA	1	A	AP	3	B	40
S02	PROP	AMATA	1	A	WHA	4	B	40
S02	PROP	AMATA	1	A	QH	13	B	40
S02	PROP	SPALI	1	A	MBK	1	B	40
S02	PROP	SPALI	1	A	LPN	5	B	40
S02	PROP	MBK	1	A	AP	2	B	40
S02	PROP	MBK	1	A	LPN	5	B	40
S02	PROP	MBK	1	A	QH	9	B	40
S02	PROP	MBK	1	A	SIRI	10	B	40
S02	PROP	PSH	1	A	SIRI	5	B	40
S02	PROP	AP	1	A	WHA	2	B	40
S02	PROP	LH	1	A	QH	3	B	40
S02	PROP	AWC	1	A	LPN	1	B	40
S02	PROP	AWC	1	A	QH	2	B	40
S02	PROP	QH	1	A	SIRI	1	B	40
S02	PROP	CPN	1	A	PSH	6	B	30
S02	PROP	CPN	1	A	LH	10	B	30
S02	PROP	AMATA	1	A	MBK	1	B	30
S02	PROP	MBK	1	A	S	21	B	30
S02	PROP	WHA	1	A	LPN	2	B	30
S02	PROP	ORI	1	A	LPN	1	B	30
S02	PROP	LPN	1	A	QH	2	B	30
S06	ENERG	OR	1	A	IRPC	10	B	70
S06	ENERG	TOP	1	A	BCP	1	B	60
S06	ENERG	TOP	1	A	BSRC	6	B	60
S06	ENERG	BCP	1	A	SPRC	4	B	60
S06	ENERG	OR	1	A	EASTW	6	B	60
S06	ENERG	BCPG	1	A	EASTW	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 (%)
S06	ENERG	EASTW	1	A	IRPC	2	B	60
S06	ENERG	GUNKUL	1	A	IRPC	2	B	60
S06	ENERG	PTTEP	1	A	TOP	3	B	50
S06	ENERG	PTTEP	1	A	IRPC	93	B	50
S06	ENERG	TOP	1	A	SPRC	6	B	50
S06	ENERG	TOP	1	A	BANPU	10	B	50
S06	ENERG	TOP	1	A	IRPC	33	B	50
S06	ENERG	GPSC	1	A	BGRIM	2	B	50
S06	ENERG	OR	1	A	BANPU	3	B	50
S06	ENERG	OR	1	A	CKP	4	B	50
S06	ENERG	BPP	1	A	EASTW	5	B	50
S06	ENERG	BPP	1	A	IRPC	8	B	50
S06	ENERG	BSRC	1	A	SPRC	1	B	50
S06	ENERG	BCPG	1	A	BANPU	1	B	50
S06	ENERG	BCPG	1	A	GUNKUL	3	B	50
S06	ENERG	BCPG	1	A	IRPC	4	B	50
S06	ENERG	BANPU	1	A	IRPC	3	B	50
S06	ENERG	EASTW	1	A	GUNKUL	1	B	50
S06	ENERG	PTTEP	1	A	GPSC	4	B	40
S06	ENERG	PTTEP	1	A	BANPU	29	B	40
S06	ENERG	EGCO	1	A	OR	6	B	40
S06	ENERG	EGCO	1	A	IRPC	65	B	40
S06	ENERG	TOP	1	A	OR	3	B	40
S06	ENERG	GPSC	1	A	BANPU	8	B	40
S06	ENERG	BCP	1	A	IRPC	22	B	40
S06	ENERG	RATCH	1	A	OR	2	B	40
S06	ENERG	BGRIM	1	A	BANPU	4	B	40
S06	ENERG	OR	1	A	BPP	1	B	40
S06	ENERG	OR	1	A	PTG	2	B	40
S06	ENERG	OR	1	A	WHAUP	4	B	40
S06	ENERG	TTW	1	A	EASTW	3	B	40
S06	ENERG	TTW	1	A	IRPC	6	B	40
S06	ENERG	PTG	1	A	BCPG	1	B	40
S06	ENERG	PTG	1	A	BANPU	2	B	40
S06	ENERG	PTG	1	A	CKP	2	B	40
S06	ENERG	PTG	1	A	EASTW	3	B	40
S06	ENERG	BANPU	1	A	EASTW	2	B	40
S06	ENERG	CKP	1	A	EASTW	1	B	40
S06	ENERG	CKP	1	A	GUNKUL	2	B	40
S06	ENERG	CKP	1	A	IRPC	3	B	40
S06	ENERG	EGCO	1	A	TOP	2	B	30
S06	ENERG	EGCO	1	A	BCP	3	B	30
S06	ENERG	TTW	1	A	BANPU	2	B	30
S06	ENERG	SPCG	1	A	BCPG	1	B	30
S06	ENERG	WHAUP	1	A	EASTW	2	B	30
S07	CONMAT	SCC	1	A	TPIPL	183	B	40
S07	CONMAT	EPG	1	A	TPIPL	4	B	40
S07	CONMAT	SCC	1	A	EPG	47	B	30
S13	BANK	BBL	1	A	KKP	3	B	50
S13	BANK	BBL	1	A	TTB	79	B	50
S13	BANK	SCB	1	A	KKP	2	B	50
S13	BANK	SCB	1	A	TTB	60	B	50
S13	BANK	TCAP	1	A	TTB	27	B	50
S13	BANK	BBL	1	A	TCAP	3	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 (%)
S13	BANK	SCB	1	A	TCAP	2	B	40
S13	BANK	KKP	1	A	TTB	24	B	40
S13	BANK	BAY	1	A	TTB	14	B	40
S16	FOOD	CBG	1	A	M	2	B	40
S16	FOOD	CBG	1	A	ICHI	4	B	40
S16	FOOD	CBG	1	A	TU	5	B	40
S16	FOOD	M	1	A	TKN	3	B	40
S16	FOOD	ICHI	1	A	TKN	2	B	40
S16	FOOD	CBG	1	A	TKN	7	B	30
S16	FOOD	CPF	1	A	OSP	1	B	30
S16	FOOD	CPF	1	A	ICHI	1	B	30
S16	FOOD	OSP	1	A	ICHI	1	B	30
S16	FOOD	TVO	1	A	TU	1	B	30
S18	PETRO	PTTGC	1	A	IVL	1	B	70
S22	AGRI	STA	1	A	GFPT	2	B	40
S23	ETRON	HANA	1	A	KCE	1	B	80
S23	ETRON	DELTA	1	A	HANA	2	B	60
S23	ETRON	DELTA	1	A	KCE	2	B	50
S24	FIN	AEONTS	1	A	MTC	3	B	50
S24	FIN	SAWAD	1	A	BAM	5	B	50
S24	FIN	JMT	1	A	BAM	2	B	50
S24	FIN	SAWAD	1	A	JMT	3	B	40
S24	FIN	JMT	1	A	THANI	6	B	30
S30	TRANS	PSL	1	A	TTA	1	B	70
S30	TRANS	BA	1	A	PRM	2	B	50
S30	TRANS	PSL	1	A	KEX	3	B	30
S33	HELTH	BH	1	A	BDMS	9	B	40
S33	HELTH	BDMS	1	A	BCH	2	B	40
S36	COMM	CRC	1	A	HMPRO	4	B	60
S36	COMM	COM7	1	A	GLOBAL	1	B	60
S36	COMM	COM7	1	A	HMPRO	2	B	60
S36	COMM	CPALL	1	A	HMPRO	6	B	50
S36	COMM	CRC	1	A	GLOBAL	2	B	50
S36	COMM	BJC	1	A	COM7	1	B	50
S36	COMM	BJC	1	A	GLOBAL	1	B	50
S36	COMM	BJC	1	A	HMPRO	2	B	50
S36	COMM	GLOBAL	1	A	HMPRO	2	B	50
S36	COMM	CRC	1	A	BJC	2	B	40
S36	COMM	CRC	1	A	COM7	2	B	40
S36	COMM	GLOBAL	1	A	BEAUTY	33	B	40
S36	COMM	HMPRO	1	A	BEAUTY	19	B	40
S38	TOURISM	CENTEL	1	A	MINT	1	B	50
S38	TOURISM	CENTEL	1	A	ERW	10	B	50
S38	TOURISM	MINT	1	A	ERW	7	B	40
S45	MEDIA	MAJOR	1	A	VGI	8	B	50
S45	MEDIA	PLANB	1	A	BEC	2	B	40
S46	CONS	CK	1	A	STEC	2	B	50

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