

MARGIN REQUIREMENT						
Effective from 30 May 2025 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
SET50	13,545.00	9,520.20	4,102.20	3,386.25	2,380.05	1,025.55
PRECIOUS METAL FUTURES						
50 Baht Gold	143,955.00	101,179.80	43,597.80	35,988.75	25,294.95	10,899.45
10 Baht Gold	28,791.00	20,235.96	8,719.56	7,197.75	5,058.99	2,179.89
Gold Online	69,020.00	48,511.20	20,903.20	17,255.00	12,127.80	5,225.80
Silver Online	9,590.00	6,740.40	2,904.40	2,397.50	1,685.10	726.10
CURRENCY FUTURES						
EUR	1,330.00	934.80	402.80	332.50	233.70	100.70
JPY	980.00	688.80	296.80	245.00	172.20	74.20
USD	1,120.00	787.20	339.20	280.00	196.80	84.80
EUR/USD	1,330.00	934.80	402.80	2,660.00	1,869.60	805.60
USD/JPY	1,750.00	1,230.00	530.00	3,500.00	2,460.00	1,060.00
AGRICULTURE FUTURES						
↓ RSS3	47,985.00	33,726.60	14,532.60	47,985.00	33,726.60	14,532.60
↓ RSS3D	151,725.00	106,641.00	45,951.00	47,985.00	33,726.60	14,532.60
Japanese Rubber	10,080.00	7,084.80	3,052.80	10,080.00	7,084.80	3,052.80
SECTOR FUTURES						
BANK	27,755.00	19,507.80	8,405.80	6,938.75	4,876.95	2,101.45
COMM	19,495.00	13,702.20	5,904.20	4,873.75	3,425.55	1,476.05
ENERG	14,455.00	10,159.80	4,377.80	3,613.75	2,539.95	1,094.45
FOOD	6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10
ICT	13,020.00	9,151.20	3,943.20	3,255.00	2,287.80	985.80
INTEREST RATE FUTURES						
5Y Government Bond	7,490.00	5,264.40	2,268.40	1,872.50	1,316.10	567.10
3M BIBOR	5,355.00	3,763.80	1,621.80	10,710.00	7,527.60	3,243.60
SINGLE STOCK FUTURES						
AAV	245.00	172.20	74.20	61.25	43.05	18.55
ADVANC	20,055.00	14,095.80	6,073.80	5,013.75	3,523.95	1,518.45
AEONTS	12,075.00	8,487.00	3,657.00	3,018.75	2,121.75	914.25
AMATA	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
AOT	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
AP	1,015.00	713.40	307.40	253.75	178.35	76.85
AWC	315.00	221.40	95.40	78.75	55.35	23.85
BA	2,555.00	1,795.80	773.80	638.75	448.95	193.45
BAM	770.00	541.20	233.20	192.50	135.30	58.30
BANPU	525.00	369.00	159.00	131.25	92.25	39.75
BAY	1,330.00	934.80	402.80	332.50	233.70	100.70
BBL	11,900.00	8,364.00	3,604.00	2,975.00	2,091.00	901.00
BCH	1,645.00	1,156.20	498.20	411.25	289.05	124.55
BCP	5,495.00	3,862.20	1,664.20	1,373.75	965.55	416.05
BCPG	1,015.00	713.40	307.40	253.75	178.35	76.85
BDMS	1,960.00	1,377.60	593.60	490.00	344.40	148.40
BEAUTY	105.00	73.80	31.80	26.25	18.45	7.95
BEC	420.00	295.20	127.20	105.00	73.80	31.80
BEM	630.00	442.80	190.80	157.50	110.70	47.70
BGRIM	1,820.00	1,279.20	551.20	455.00	319.80	137.80
BH	18,795.00	13,210.20	5,692.20	4,698.75	3,302.55	1,423.05
BJC	2,520.00	1,771.20	763.20	630.00	442.80	190.80
BLA	2,240.00	1,574.40	678.40	560.00	393.60	169.60
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
BPP	770.00	541.20	233.20	192.50	135.30	58.30
BSRC	875.00	615.00	265.00	218.75	153.75	66.25
BTS	770.00	541.20	233.20	192.50	135.30	58.30
CBG	7,630.00	5,362.80	2,310.80	1,907.50	1,340.70	577.70
CENTEL	4,445.00	3,124.20	1,346.20	1,111.25	781.05	336.55
CHG	210.00	147.60	63.60	52.50	36.90	15.90
CK	2,135.00	1,500.60	646.60	533.75	375.15	161.65
CKP	385.00	270.60	116.60	96.25	67.65	29.15
COM7	2,870.00	2,017.20	869.20	717.50	504.30	217.30
CPALL	4,970.00	3,493.20	1,505.20	1,242.50	873.30	376.30

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

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UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
CPF	3,045.00	2,140.20	922.20	761.25	535.05	230.55
CPN	4,900.00	3,444.00	1,484.00	1,225.00	861.00	371.00
CRC	3,045.00	2,140.20	922.20	761.25	535.05	230.55
DELTA	20,790.00	14,612.40	6,296.40	5,197.50	3,653.10	1,574.10
EA M25X U25X	911.75	640.83	276.13	228.06	160.29	69.07
EA (Z25 onwards)**	630.00	442.80	190.80	157.50	110.70	47.70
EASTW	245.00	172.20	74.20	61.25	43.05	18.55
EGCO	9,100.00	6,396.00	2,756.00	2,275.00	1,599.00	689.00
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 M25X U25X Z25X	1,344.00	944.64	407.04	336.05	236.20	101.78
GLOBAL (H26 onwards)**	1,295.00	910.20	392.20	323.75	227.55	98.05
GPSC	5,565.00	3,911.40	1,685.40	1,391.25	977.85	421.35
GULF	9,275.00	6,519.00	2,809.00	2,318.75	1,629.75	702.25
GULFI M25X U25X Z25X	8,760.50	6,157.38	2,653.18	2,126.25	1,494.45	643.95
GUNKUL	245.00	172.20	74.20	61.25	43.05	18.55
HANA	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
HMPRO	1,155.00	811.80	349.80	288.75	202.95	87.45
ICHI	1,575.00	1,107.00	477.00	393.75	276.75	119.25
INTUCH M25Y U25Y	15,809.50	11,111.82	4,788.02	2,178.75	1,531.35	659.85
IRPC	175.00	123.00	53.00	43.75	30.75	13.25
ITD	140.00	98.40	42.40	35.00	24.60	10.60
IVL	2,520.00	1,771.20	763.20	630.00	442.80	190.80
JAS	350.00	246.00	106.00	87.50	61.50	26.50
JMT	2,590.00	1,820.40	784.40	647.50	455.10	196.10
KBANK M25X U25X Z25X H26X	14,770.00	10,381.20	4,473.20	4,000.15	2,811.53	1,211.47
KBANK (M26 onwards)**	14,544.25	10,222.53	4,404.83	3,636.50	2,555.94	1,101.34
KCE	2,870.00	2,017.20	869.20	717.50	504.30	217.30
KEX	490.00	344.40	148.40	122.50	86.10	37.10
KKP	7,980.00	5,608.80	2,416.80	1,995.00	1,402.20	604.20
KTB	3,010.00	2,115.60	911.60	752.50	528.90	227.90
KTC	4,585.00	3,222.60	1,388.60	1,146.25	805.65	347.15
LH	525.00	369.00	159.00	131.25	92.25	39.75
LPN	210.00	147.60	63.60	52.50	36.90	15.90
M	2,660.00	1,869.60	805.60	665.00	467.40	201.40
MAJOR	1,050.00	738.00	318.00	262.50	184.50	79.50
MBK	1,995.00	1,402.20	604.20	498.75	350.55	151.05
MEGA	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
MINT	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
MTC	6,230.00	4,378.80	1,886.80	1,557.50	1,094.70	471.70
OR	1,645.00	1,156.20	498.20	411.25	289.05	124.55
ORI	455.00	319.80	137.80	113.75	79.95	34.45
OSP	2,275.00	1,599.00	689.00	568.75	399.75	172.25
PLANB	1,015.00	713.40	307.40	253.75	178.35	76.85
PRM	1,120.00	787.20	339.20	280.00	196.80	84.80
PSH	945.00	664.20	286.20	236.25	166.05	71.55
PSL	1,015.00	713.40	307.40	253.75	178.35	76.85
PTG	910.00	639.60	275.60	227.50	159.90	68.90
PTT	2,870.00	2,017.20	869.20	717.50	504.30	217.30
PTTEP	14,770.00	10,381.20	4,473.20	3,692.50	2,595.30	1,118.30
PTTGC	3,220.00	2,263.20	975.20	805.00	565.80	243.80
QH	210.00	147.60	63.60	52.50	36.90	15.90
RATCH	3,010.00	2,115.60	911.60	752.50	528.90	227.90
RS M25X	420.00	295.20	127.20	105.00	73.80	31.80
RS (U25 onwards)**	210.00	147.60	63.60	52.50	36.90	15.90
S	105.00	73.80	31.80	26.25	18.45	7.95
SAMART	875.00	615.00	265.00	218.75	153.75	66.25
SAWAD M25X U25X Z25X H26X	5,197.50	3,653.10	1,574.10	1,299.38	913.28	393.53
SAWAD (M26 onwards)**	4,725.00	3,321.00	1,431.00	1,181.25	830.25	357.75
SCB	10,115.00	7,109.40	3,063.40	2,528.75	1,777.35	765.85

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MARGIN REQUIREMENT						
Effective from 30 May 2025 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
SCC	24,745.00	17,392.20	7,494.20	6,186.25	4,348.05	1,873.55
SCGP	2,345.00	1,648.20	710.20	586.25	412.05	177.55
SGP	455.00	319.80	137.80	113.75	79.95	34.45
SIRI	245.00	172.20	74.20	61.25	43.05	18.55
SPALI	2,520.00	1,771.20	763.20	630.00	442.80	190.80
SPCG	840.00	590.40	254.40	210.00	147.60	63.60
SPRC	1,120.00	787.20	339.20	280.00	196.80	84.80
STA	1,890.00	1,328.40	572.40	472.50	332.10	143.10
STEC	1,785.00	1,254.60	540.60	446.25	313.65	135.15
STECON	1,785.00	1,254.60	540.60	446.25	313.65	135.15
STGT	1,155.00	811.80	349.80	288.75	202.95	87.45
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	1,400.00	984.00	424.00	350.00	246.00	106.00
TCAP	5,145.00	3,616.20	1,558.20	1,286.25	904.05	389.55
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	245.00	172.20	74.20	61.25	43.05	18.55
THCOM	2,100.00	1,476.00	636.00	525.00	369.00	159.00
THG	1,925.00	1,353.00	583.00	481.25	338.25	145.75
TISCO	11,445.00	8,044.20	3,466.20	2,861.25	2,011.05	866.55
TKN	910.00	639.60	275.60	227.50	159.90	68.90
TOA	1,610.00	1,131.60	487.60	402.50	282.90	121.90
TOP	4,305.00	3,025.80	1,303.80	1,076.25	756.45	325.95
TPIPL	105.00	73.80	31.80	26.25	18.45	7.95
TPIPP	245.00	172.20	74.20	61.25	43.05	18.55
TQM	2,695.00	1,894.20	816.20	673.75	473.55	204.05
TRUE	1,120.00	787.20	339.20	280.00	196.80	84.80
TTA	595.00	418.20	180.20	148.75	104.55	45.05
TTB	175.00	123.00	53.00	43.75	30.75	13.25
TTCL	210.00	147.60	63.60	52.50	36.90	15.90
TTW	420.00	295.20	127.20	105.00	73.80	31.80
TU	1,260.00	885.60	381.60	315.00	221.40	95.40
TVO	2,240.00	1,574.40	678.40	560.00	393.60	169.60
UNIQ	280.00	196.80	84.80	70.00	49.20	21.20
VGI	560.00	393.60	169.60	140.00	98.40	42.40
VNG	175.00	123.00	53.00	43.75	30.75	13.25
WHA	770.00	541.20	233.20	192.50	135.30	58.30
WHAUP	770.00	541.20	233.20	192.50	135.30	58.30

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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
EA	M25X U25X	1,448
GLOBAL	M25X U25X Z25X	1,038
GULFI	M25X U25X Z25X	1,030
INTUCH	M25Y U25Y	1,814
KBANK	M25X U25X Z25X H26X	1,015
RS	M25X	2,000
SAWAD	M25X U25X Z25X H26X	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	70
C01	FX	EUR	1	A	JPY	2	B	70
C01	FX	EUR	1	A	EUR/USD	1	B	50
C01	FX	EUR/USD	1	A	USD	1	A	50
I01	INDEX	ENERG	1	A	SET50	1	B	80
I01	INDEX	SET50	1	A	FOOD	2	B	80
I01	INDEX	COMM	1	A	FOOD	3	B	70
I01	INDEX	ICT	1	A	SET50	1	B	70
I01	INDEX	ENERG	1	A	FOOD	2	B	70
I01	INDEX	BANK	1	A	ENERG	3	B	60
I01	INDEX	BANK	1	A	SET50	3	B	60
I01	INDEX	BANK	1	A	FOOD	4	B	60
I01	INDEX	COMM	1	A	ENERG	2	B	60
I01	INDEX	COMM	1	A	SET50	2	B	60
I01	INDEX	ICT	1	A	ENERG	1	B	50
I01	INDEX	BANK	1	A	COMM	2	B	40
MT1	METAL	GOLD	1	A	GO	3	B	80
MT1	METAL	GOLD	1	A	GOLD-D	7	B	80
MT1	METAL	GO	1	A	GOLD-D	3	B	60
RU1	RUBBER	RSS3	1	A	JRF	4	B	50
S01	ICT	THCOM	1	A	SAMART	1	B	50
S01	ICT	SAMART	1	A	JAS	4	B	50
S01	ICT	ADVANC	1	A	TRUE	24	B	40
S02	PROP	AMATA	1	A	WHA	5	B	70
S02	PROP	CPN	1	A	AWC	22	B	60
S02	PROP	AWC	1	A	ORI	1	B	60
S02	PROP	AMATA	1	A	AWC	7	B	50
S02	PROP	AMATA	1	A	ORI	8	B	50
S02	PROP	AP	1	A	LH	2	B	50
S02	PROP	AP	1	A	ORI	4	B	50
S02	PROP	WHA	1	A	AWC	1	B	50
S02	PROP	MBK	1	A	AWC	7	B	40
S02	PROP	MBK	1	A	LPN	8	B	40
S02	PROP	AP	1	A	AWC	3	B	40
S02	PROP	WHA	1	A	ORI	1	B	40
S02	PROP	WHA	1	A	BLAND	7	B	40
S02	PROP	LPN	1	A	ORI	1	B	40
S02	PROP	CPN	1	A	MBK	3	B	30
S02	PROP	CPN	1	A	SIRI	34	B	30
S02	PROP	MBK	1	A	SIRI	11	B	30
S02	PROP	AP	1	A	WHA	3	B	30
S02	PROP	PSH	1	A	LH	1	B	30
S02	PROP	PSH	1	A	WHA	2	B	30
S02	PROP	SIRI	1	A	BLAND	3	B	30
S06	ENERG	GPSC	1	A	BGRIM	3	B	80
S06	ENERG	PTTEP	1	A	SPRC	20	B	70
S06	ENERG	EGCO	1	A	GPSC	3	B	70
S06	ENERG	EGCO	1	A	BGRIM	9	B	70
S06	ENERG	PTTEP	1	A	GULFI	2	B	60
S06	ENERG	EGCO	1	A	GULFI	2	B	60
S06	ENERG	EGCO	1	A	RATCH	4	B	60
S06	ENERG	GULFI	1	A	BCP	1	B	60
S06	ENERG	GULFI	1	A	OR	4	B	60
S06	ENERG	GULFI	1	A	BGRIM	4	B	60

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

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S06	ENERG	GULFI	1	A	PTG	7	B	60
S06	ENERG	GULFI	1	A	BSRC	9	B	60
S06	ENERG	GULFI	1	A	SPRC	9	B	60
S06	ENERG	BCP	1	A	BSRC	7	B	60
S06	ENERG	BCP	1	A	SPRC	7	B	60
S06	ENERG	TOP	1	A	SPRC	5	B	60
S06	ENERG	BGRIM	1	A	BPP	2	B	60
S06	ENERG	BGRIM	1	A	GUNKUL	7	B	60
S06	ENERG	BPP	1	A	BANPU	2	B	60
S06	ENERG	SPRC	1	A	WHAUP	2	B	60
S06	ENERG	SPRC	1	A	GUNKUL	3	B	60
S06	ENERG	SPRC	1	A	IRPC	6	B	60
S06	ENERG	BANPU	1	A	IRPC	5	B	60
S06	ENERG	CKP	1	A	GUNKUL	2	B	60
S06	ENERG	GUNKUL	1	A	IRPC	2	B	60
S06	ENERG	PTTEP	1	A	BCP	3	B	50
S06	ENERG	PTTEP	1	A	TOP	4	B	50
S06	ENERG	PTTEP	1	A	BSRC	19	B	50
S06	ENERG	PTTEP	1	A	TPIPP	50	B	50
S06	ENERG	PTTEP	1	A	EASTW	55	B	50
S06	ENERG	PTTEP	1	A	GUNKUL	66	B	50
S06	ENERG	PTTEP	1	A	IRPC	121	B	50
S06	ENERG	EGCO	1	A	OR	8	B	50
S06	ENERG	EGCO	1	A	BPP	14	B	50
S06	ENERG	EGCO	1	A	PTG	14	B	50
S06	ENERG	EGCO	1	A	CKP	37	B	50
S06	ENERG	EGCO	1	A	GUNKUL	63	B	50
S06	ENERG	GULFI	1	A	PTT	1	B	50
S06	ENERG	GULFI	1	A	GPSC	2	B	50
S06	ENERG	GULFI	1	A	RATCH	2	B	50
S06	ENERG	GULFI	1	A	TOP	2	B	50
S06	ENERG	GULFI	1	A	BPP	7	B	50
S06	ENERG	GULFI	1	A	TPIPP	22	B	50
S06	ENERG	GULFI	1	A	GUNKUL	30	B	50
S06	ENERG	GULFI	1	A	IRPC	54	B	50
S06	ENERG	BCP	1	A	TOP	1	B	50
S06	ENERG	BCP	1	A	BPP	5	B	50
S06	ENERG	PTT	1	A	PTG	5	B	50
S06	ENERG	GPSC	1	A	RATCH	1	B	50
S06	ENERG	GPSC	1	A	BPP	4	B	50
S06	ENERG	GPSC	1	A	CKP	11	B	50
S06	ENERG	RATCH	1	A	BGRIM	2	B	50
S06	ENERG	RATCH	1	A	GUNKUL	16	B	50
S06	ENERG	TOP	1	A	IRPC	29	B	50
S06	ENERG	OR	1	A	BGRIM	1	B	50
S06	ENERG	OR	1	A	PTG	2	B	50
S06	ENERG	OR	1	A	SPRC	3	B	50
S06	ENERG	BGRIM	1	A	PTG	2	B	50
S06	ENERG	BGRIM	1	A	SPRC	2	B	50
S06	ENERG	SPCG	1	A	GUNKUL	5	B	50
S06	ENERG	BPP	1	A	SPRC	1	B	50
S06	ENERG	BPP	1	A	GUNKUL	4	B	50
S06	ENERG	SGP	1	A	GUNKUL	4	B	50
S06	ENERG	PTG	1	A	GUNKUL	4	B	50

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

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S06	ENERG	PTG	1	A	IRPC	8	B	50
S06	ENERG	BSRC	1	A	SPRC	1	B	50
S06	ENERG	BSRC	1	A	CKP	2	B	50
S06	ENERG	BSRC	1	A	TPIPP	3	B	50
S06	ENERG	BSRC	1	A	GUNKUL	3	B	50
S06	ENERG	BANPU	1	A	GUNKUL	3	B	50
S06	ENERG	CKP	1	A	EA	1	B	50
S06	ENERG	EA	1	A	GUNKUL	1	B	50
S06	ENERG	EA	1	A	IRPC	2	B	50
S06	ENERG	PTTEP	1	A	PTT	3	B	40
S06	ENERG	PTTEP	1	A	SPCG	14	B	40
S06	ENERG	PTTEP	1	A	BPP	15	B	40
S06	ENERG	PTTEP	1	A	PTG	15	B	40
S06	ENERG	PTTEP	1	A	WHAUP	31	B	40
S06	ENERG	PTTEP	1	A	SUPER	747	B	40
S06	ENERG	EGCO	1	A	TOP	4	B	40
S06	ENERG	EGCO	1	A	BSRC	18	B	40
S06	ENERG	BCP	1	A	OR	3	B	40
S06	ENERG	BCP	1	A	BGRIM	3	B	40
S06	ENERG	BCP	1	A	TPIPP	17	B	40
S06	ENERG	BCP	1	A	IRPC	42	B	40
S06	ENERG	PTT	1	A	RATCH	1	B	40
S06	ENERG	PTT	1	A	TOP	1	B	40
S06	ENERG	PTT	1	A	OR	2	B	40
S06	ENERG	PTT	1	A	SPRC	6	B	40
S06	ENERG	PTT	1	A	IRPC	36	B	40
S06	ENERG	GPSC	1	A	BSRC	5	B	40
S06	ENERG	GPSC	1	A	TPIPP	13	B	40
S06	ENERG	RATCH	1	A	TOP	1	B	40
S06	ENERG	RATCH	1	A	PTG	4	B	40
S06	ENERG	RATCH	1	A	TPIPP	12	B	40
S06	ENERG	TOP	1	A	OR	2	B	40
S06	ENERG	TOP	1	A	BGRIM	2	B	40
S06	ENERG	TOP	1	A	BPP	4	B	40
S06	ENERG	TOP	1	A	PTG	4	B	40
S06	ENERG	TOP	1	A	BSRC	5	B	40
S06	ENERG	TOP	1	A	TPIPP	12	B	40
S06	ENERG	OR	1	A	BSRC	2	B	40
S06	ENERG	OR	1	A	IRPC	15	B	40
S06	ENERG	BGRIM	1	A	BSRC	2	B	40
S06	ENERG	BGRIM	1	A	CKP	4	B	40
S06	ENERG	BGRIM	1	A	TPIPP	5	B	40
S06	ENERG	SPCG	1	A	BSRC	1	B	40
S06	ENERG	SPCG	1	A	SPRC	1	B	40
S06	ENERG	BPP	1	A	SGP	1	B	40
S06	ENERG	BPP	1	A	BSRC	1	B	40
S06	ENERG	BPP	1	A	TPIPP	3	B	40
S06	ENERG	SGP	1	A	IRPC	8	B	40
S06	ENERG	BCPG	1	A	SPRC	1	B	40
S06	ENERG	PTG	1	A	BSRC	1	B	40
S06	ENERG	PTG	1	A	SPRC	1	B	40
S06	ENERG	PTG	1	A	CKP	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 (%)
S06	ENERG	BSRC	1	A	IRPC	6	B	40
S06	ENERG	SPRC	1	A	BANPU	1	B	40
S06	ENERG	SPRC	1	A	EA	2	B	40
S06	ENERG	SPRC	1	A	TPIPP	2	B	40
S06	ENERG	SPRC	1	A	EASTW	3	B	40
S06	ENERG	SPRC	1	A	SUPER	37	B	40
S06	ENERG	CKP	1	A	TPIPP	1	B	40
S06	ENERG	CKP	1	A	IRPC	3	B	40
S06	ENERG	TPIPP	1	A	GUNKUL	1	B	40
S06	ENERG	TPIPP	1	A	IRPC	2	B	40
S06	ENERG	BANPU	1	A	TPIPP	2	B	30
S06	ENERG	TPIPP	1	A	EASTW	1	B	30
S07	CONMAT	SCC	1	A	TOA	15	B	50
S07	CONMAT	TOA	1	A	EPG	4	B	50
S07	CONMAT	TOA	1	A	TPIPL	11	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	KTB	7	B	70
S13	BANK	BBL	1	A	SCB	1	B	70
S13	BANK	BBL	1	A	KTB	6	B	70
S13	BANK	SCB	1	A	KTB	5	B	70
S13	BANK	KBANK	1	A	TTB	83	B	60
S13	BANK	BBL	1	A	TTB	75	B	60
S13	BANK	KTB	1	A	TTB	12	B	60
S13	BANK	BBL	1	A	BAY	6	B	50
S13	BANK	SCB	1	A	BAY	5	B	50
S13	BANK	KKP	1	A	TTB	28	B	50
S13	BANK	TCAP	1	A	KTB	2	B	50
S13	BANK	KBANK	1	A	BAY	7	B	40
S13	BANK	BAY	1	A	KTB	1	B	40
S18	PETRO	IVL	1	A	PTTGC	1	B	50
S23	ETRON	HANA	1	A	KCE	1	B	80
S24	FIN	MTC	1	A	SAWAD	1	B	60
S24	FIN	AEONTS	1	A	SAWAD	4	B	50
S24	FIN	AEONTS	1	A	BAM	18	B	50
S24	FIN	SAWAD	1	A	JMT	2	B	50
S24	FIN	AEONTS	1	A	JMT	8	B	40
S30	TRANS	PSL	1	A	TTA	1	B	60
S30	TRANS	BA	1	A	PSL	3	B	50
S30	TRANS	BA	1	A	TTA	4	B	50
S30	TRANS	BA	1	A	AAV	12	B	50
S30	TRANS	PSL	1	A	AAV	4	B	50
S30	TRANS	BTS	1	A	TTA	1	B	50
S30	TRANS	BTS	1	A	AAV	3	B	50
S30	TRANS	TTA	1	A	AAV	3	B	50
S30	TRANS	BA	1	A	PRM	3	B	40
S30	TRANS	PSL	1	A	PRM	1	B	40
S30	TRANS	BEM	1	A	TTA	1	B	40
S30	TRANS	PRM	1	A	AAV	4	B	40
S30	TRANS	AOT	1	A	PSL	7	B	30
S33	HEALTH	BH	1	A	BCH	12	B	50
S33	HEALTH	BDMS	1	A	BCH	2	B	50
S36	COMM	BJC	1	A	HMPRO	3	B	50
S36	COMM	CPALL	1	A	HMPRO	6	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 (%)
S30	TRANS	PSL	1	A	PRM	1	B	40
S30	TRANS	BEM	1	A	TTA	1	B	40
S30	TRANS	PRM	1	A	AAV	4	B	40
S30	TRANS	AOT	1	A	PSL	7	B	30
S33	HEALTH	BH	1	A	BCH	12	B	50
S33	HEALTH	BDMS	1	A	BCH	2	B	50
S36	COMM	BJC	1	A	HMPRO	3	B	50
S36	COMM	CPALL	1	A	HMPRO	6	B	40
S36	COMM	CRC	1	A	GLOBAL	3	B	40
S38	TOURISM	MINT	1	A	ERW	11	B	40

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