

MARGIN REQUIREMENT						
Effective from 9 July 2025 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
↓ SET50	11,795.00	8,290.20	3,572.20	2,948.75	2,072.55	893.05
PRECIOUS METAL FUTURES						
↓ 50 Baht Gold	126,000.00	88,560.00	38,160.00	31,500.00	22,140.00	9,540.00
↓ 10 Baht Gold	25,200.00	17,712.00	7,632.00	6,300.00	4,428.00	1,908.00
↓ Gold Online	59,325.00	41,697.00	17,967.00	14,831.25	10,424.25	4,491.75
↑ Silver Online	9,905.00	6,961.80	2,999.80	2,476.25	1,740.45	749.95
CURRENCY FUTURES						
↓ EUR	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ JPY	735.00	516.60	222.60	183.75	129.15	55.65
↓ USD	945.00	664.20	286.20	236.25	166.05	71.55
↓ EUR/USD	1,085.00	762.60	328.60	2,170.00	1,525.20	657.20
↑ USD/JPY	1,785.00	1,254.60	540.60	3,570.00	2,509.20	1,081.20
AGRICULTURE FUTURES						
↓ RSS3	43,435.00	30,528.60	13,154.60	43,435.00	30,528.60	13,154.60
↓ RSS3D	137,375.00	96,555.00	41,605.00	43,435.00	30,528.60	13,154.60
Japanese Rubber	10,080.00	7,084.80	3,052.80	10,080.00	7,084.80	3,052.80
SECTOR FUTURES						
↓ BANK	21,665.00	15,227.40	6,561.40	5,416.25	3,806.85	1,640.35
↑ COMM	19,530.00	13,726.80	5,914.80	4,882.50	3,431.70	1,478.70
↓ ENERG	11,760.00	8,265.60	3,561.60	2,940.00	2,066.40	890.40
↑ FOOD	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
↑ ICT	12,845.00	9,028.20	3,890.20	3,211.25	2,257.05	972.55
INTEREST RATE FUTURES						
↓ 5Y Government Bond	6,090.00	4,280.40	1,844.40	1,522.50	1,070.10	461.10
↓ 3M BIBOR	3,220.00	2,263.20	975.20	6,440.00	4,526.40	1,950.40
SINGLE STOCK FUTURES						
AAV	245.00	172.20	74.20	61.25	43.05	18.55
↑ ADVANC	23,870.00	16,777.20	7,229.20	5,967.50	4,194.30	1,807.30
↓ AEONTS	11,165.00	7,847.40	3,381.40	2,791.25	1,961.85	845.35
AMATA	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
↑ AOT	5,180.00	3,640.80	1,568.80	1,295.00	910.20	392.20
AP	840.00	590.40	254.40	210.00	147.60	63.60
AWC	315.00	221.40	95.40	78.75	55.35	23.85
↓ BA	1,995.00	1,402.20	604.20	498.75	350.55	151.05
↑ BAM	980.00	688.80	296.80	245.00	172.20	74.20
↓ BANPU	560.00	393.60	169.60	140.00	98.40	42.40
BAY	1,330.00	934.80	402.80	332.50	233.70	100.70
↓ BBL	8,715.00	6,125.40	2,639.40	2,178.75	1,531.35	659.85
↑ BCH	2,065.00	1,451.40	625.40	516.25	362.85	156.35
↑ BCP	5,040.00	3,542.40	1,526.40	1,260.00	885.60	381.60
↓ BCPG	840.00	590.40	254.40	210.00	147.60	63.60
BDMS	1,750.00	1,230.00	530.00	437.50	307.50	132.50
BEAUTY	105.00	73.80	31.80	26.25	18.45	7.95
↑ BEC	595.00	418.20	180.20	148.75	104.55	45.05
↓ BEM	630.00	442.80	190.80	157.50	110.70	47.70
↑ BGRIM	1,925.00	1,353.00	583.00	481.25	338.25	145.75
↓ BH	14,420.00	10,135.20	4,367.20	3,605.00	2,533.80	1,091.80
↑ BJC	2,730.00	1,918.80	826.80	682.50	479.70	206.70
↓ BLA	1,960.00	1,377.60	593.60	490.00	344.40	148.40
BLAND	105.00	73.80	31.80	26.25	18.45	7.95
BPP	805.00	565.80	243.80	201.25	141.45	60.95
↑ BSRC	840.00	590.40	254.40	210.00	147.60	63.60
↑ BTS	770.00	541.20	233.20	192.50	135.30	58.30
↑ CBG	8,120.00	5,707.20	2,459.20	2,030.00	1,426.80	614.80
↑ CENTEL	4,585.00	3,222.60	1,388.60	1,146.25	805.65	347.15
↓ CHG	280.00	196.80	84.80	70.00	49.20	21.20
↑ CK	2,695.00	1,894.20	816.20	673.75	473.55	204.05
↓ CKP	385.00	270.60	116.60	96.25	67.65	29.15
↓ COM7	2,345.00	1,648.20	710.20	586.25	412.05	177.55
↓ CPALL	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30

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

MARGIN REQUIREMENT						
Effective from 9 July 2025 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ CPF	2,905.00	2,041.80	879.80	726.25	510.45	219.95
↑ CPN	5,460.00	3,837.60	1,653.60	1,365.00	959.40	413.40
CRC	3,045.00	2,140.20	922.20	761.25	535.05	230.55
↓ DELTA	21,770.00	15,301.20	6,593.20	5,442.50	3,825.30	1,648.30
EA U25X	1,216.25	854.85	368.35	304.08	213.72	92.09
EA (Z25 onwards)**	840.00	590.40	254.40	210.00	147.60	63.60
EASTW	210.00	147.60	63.60	52.50	36.90	15.90
↑ EGCO	9,205.00	6,469.80	2,787.80	2,301.25	1,617.45	696.95
EPG	455.00	319.80	137.80	113.75	79.95	34.45
ERW	385.00	270.60	116.60	96.25	67.65	29.15
GFPT	1,120.00	787.20	339.20	280.00	196.80	84.80
GLOBAL U25X Z25X	1,053.50	740.46	319.06	263.39	185.13	79.77
GLOBAL (H26 onwards)**	1,015.00	713.40	307.40	253.75	178.35	76.85
↓ GPSC	4,725.00	3,321.00	1,431.00	1,181.25	830.25	357.75
↓ GULF	6,825.00	4,797.00	2,067.00	1,706.25	1,199.25	516.75
GULFI U25X Z25X	7,101.50	4,991.34	2,150.74	1,723.75	1,211.55	522.05
↓ GUNKUL	280.00	196.80	84.80	70.00	49.20	21.20
↓ HANA	3,115.00	2,189.40	943.40	778.75	547.35	235.85
↑ HMPRO	980.00	688.80	296.80	245.00	172.20	74.20
↓ ICHI	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ INTUCH U25Y	11,872.00	8,344.32	3,595.52	1,636.25	1,150.05	495.55
↓ IRPC	140.00	98.40	42.40	35.00	24.60	10.60
↓ ITD	105.00	73.80	31.80	26.25	18.45	7.95
IVL	2,520.00	1,771.20	763.20	630.00	442.80	190.80
↓ JAS	315.00	221.40	95.40	78.75	55.35	23.85
↓ JMT	2,030.00	1,426.80	614.80	507.50	356.70	153.70
↓ KBANK U25X Z25X H26X	11,154.50	7,840.02	3,378.22	3,022.25	2,124.21	915.31
↓ KBANK (M26 onwards)**	10,990.00	7,724.40	3,328.40	2,747.50	1,931.10	832.10
KCE	2,870.00	2,017.20	869.20	717.50	504.30	217.30
↓ KEX	315.00	221.40	95.40	78.75	55.35	23.85
KKP	6,230.00	4,378.80	1,886.80	1,557.50	1,094.70	471.70
↓ KTB	2,345.00	1,648.20	710.20	586.25	412.05	177.55
↑ KTC	9,170.00	6,445.20	2,777.20	2,292.50	1,611.30	694.30
↓ LH	420.00	295.20	127.20	105.00	73.80	31.80
↑ LPN	210.00	147.60	63.60	52.50	36.90	15.90
↓ M	1,645.00	1,156.20	498.20	411.25	289.05	124.55
↑ MAJOR	1,085.00	762.60	328.60	271.25	190.65	82.15
MBK	1,750.00	1,230.00	530.00	437.50	307.50	132.50
↓ MEGA	2,940.00	2,066.40	890.40	735.00	516.60	222.60
MINT	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
↑ MTC	6,720.00	4,723.20	2,035.20	1,680.00	1,180.80	508.80
↓ OR	1,400.00	984.00	424.00	350.00	246.00	106.00
↓ ORI	315.00	221.40	95.40	78.75	55.35	23.85
OSP	2,415.00	1,697.40	731.40	603.75	424.35	182.85
↑ PLANB	1,050.00	738.00	318.00	262.50	184.50	79.50
↓ PRM	945.00	664.20	286.20	236.25	166.05	71.55
PSH	805.00	565.80	243.80	201.25	141.45	60.95
↓ PSL	875.00	615.00	265.00	218.75	153.75	66.25
PTG	875.00	615.00	265.00	218.75	153.75	66.25
↓ PTT	2,065.00	1,451.40	625.40	516.25	362.85	156.35
↑ PTTEP	15,575.00	10,947.00	4,717.00	3,893.75	2,736.75	1,179.25
↓ PTGTC	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
QH	175.00	123.00	53.00	43.75	30.75	13.25
↓ RATCH	2,415.00	1,697.40	731.40	603.75	424.35	182.85
↓ RS	140.00	98.40	42.40	35.00	24.60	10.60
S	105.00	73.80	31.80	26.25	18.45	7.95
↓ SAMART	770.00	541.20	233.20	192.50	135.30	58.30
↓ SAWAD U25X Z25X H26X	3,734.50	2,624.82	1,131.02	933.63	656.21	282.76
↓ SAWAD (M26 onwards)**	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
SCB	7,700.00	5,412.00	2,332.00	1,925.00	1,353.00	583.00

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

MARGIN REQUIREMENT						
Effective from 9 July 2025 onwards				Unit : Baht / Contract		
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↓ SCC	23,520.00	16,531.20	7,123.20	5,880.00	4,132.80	1,780.80
SCGP	2,870.00	2,017.20	869.20	717.50	504.30	217.30
SGP	455.00	319.80	137.80	113.75	79.95	34.45
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
↓ SPALI	1,750.00	1,230.00	530.00	437.50	307.50	132.50
↓ SPCG	735.00	516.60	222.60	183.75	129.15	55.65
↓ SPRC	875.00	615.00	265.00	218.75	153.75	66.25
↓ STA	1,820.00	1,279.20	551.20	455.00	319.80	137.80
STEC	1,575.00	1,107.00	477.00	393.75	276.75	119.25
STECON	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↓ STGT	945.00	664.20	286.20	236.25	166.05	71.55
↑ STPI	560.00	393.60	169.60	140.00	98.40	42.40
SUPER	70.00	49.20	21.20	17.50	12.30	5.30
↓ TASCO	1,225.00	861.00	371.00	306.25	215.25	92.75
TCAP	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
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	1,855.00	1,303.80	561.80	463.75	325.95	140.45
↓ THG	1,680.00	1,180.80	508.80	420.00	295.20	127.20
TISCO	8,400.00	5,904.00	2,544.00	2,100.00	1,476.00	636.00
↓ TKN	805.00	565.80	243.80	201.25	141.45	60.95
↓ TOA	1,505.00	1,057.80	455.80	376.25	264.45	113.95
↓ TOP	4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
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	2,520.00	1,771.20	763.20	630.00	442.80	190.80
↑ TRUE	1,435.00	1,008.60	434.60	358.75	252.15	108.65
TTA	595.00	418.20	180.20	148.75	104.55	45.05
TTB	140.00	98.40	42.40	35.00	24.60	10.60
TTCL	175.00	123.00	53.00	43.75	30.75	13.25
TTW	420.00	295.20	127.20	105.00	73.80	31.80
↑ TU	1,190.00	836.40	360.40	297.50	209.10	90.10
↓ TVO	1,890.00	1,328.40	572.40	472.50	332.10	143.10
↑ UNIQ	350.00	246.00	106.00	87.50	61.50	26.50
VGI	490.00	344.40	148.40	122.50	86.10	37.10
↓ VNG	140.00	98.40	42.40	35.00	24.60	10.60
WHA	665.00	467.40	201.40	166.25	116.85	50.35
↓ WHAUP	490.00	344.40	148.40	122.50	86.10	37.10

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

MULTIPLIER ของสัญญาที่มีการ CORPORATE ADJUST		
UNDERLYING	SERIES	CONTRACT SIZE
EA	U25X	1,448
GLOBAL	U25X Z25X	1,038
GULFI	U25X Z25X	1,030
INTUCH	U25Y	1,814
KBANK	U25X Z25X H26X	1,015
SAWAD	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	USD/JPY	1	A	USD	1	B	60
C01	FX	EUR/USD	1	A	USD	1	A	60
I01	INDEX	ENERG	1	A	SET50	1	B	80
I01	INDEX	BANK	1	A	SET50	3	B	70
I01	INDEX	COMM	1	A	SET50	1	B	70
I01	INDEX	ICT	1	A	ENERG	1	B	70
I01	INDEX	ICT	1	A	SET50	1	B	70
I01	INDEX	ENERG	1	A	FOOD	2	B	70
I01	INDEX	SET50	1	A	FOOD	2	B	70
I01	INDEX	BANK	1	A	ENERG	3	B	60
I01	INDEX	BANK	1	A	FOOD	4	B	60
I01	INDEX	COMM	1	A	ICT	1	B	60
I01	INDEX	COMM	1	A	FOOD	2	B	60
I01	INDEX	ICT	1	A	FOOD	2	B	60
I01	INDEX	BANK	1	A	COMM	2	B	50
I01	INDEX	BANK	1	A	ICT	2	B	50
I01	INDEX	COMM	1	A	ENERG	1	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
S01	ICT	TRUE	1	A	THCOM	1	B	50
S02	PROP	AMATA	1	A	WHA	4	B	70
S02	PROP	CPN	1	A	AWC	25	B	60
S02	PROP	SPALI	1	A	AP	2	B	60
S02	PROP	AP	1	A	SIRI	5	B	60
S02	PROP	WHA	1	A	AWC	2	B	60
S02	PROP	CPN	1	A	WHA	15	B	50
S02	PROP	CPN	1	A	BLAND	99	B	50
S02	PROP	SPALI	1	A	SIRI	11	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	AWC	3	B	50
S02	PROP	LH	1	A	AWC	2	B	50
S02	PROP	LH	1	A	QH	3	B	50
S02	PROP	WHA	1	A	QH	2	B	50
S02	PROP	AWC	1	A	ORI	1	B	50
S02	PROP	AWC	1	A	QH	1	B	50
S02	PROP	AWC	1	A	SIRI	1	B	50
S02	PROP	AWC	1	A	BLAND	4	B	50
S02	PROP	LPN	1	A	QH	1	B	50
S02	PROP	CPN	1	A	AP	7	B	40
S02	PROP	CPN	1	A	LPN	25	B	40
S02	PROP	CPN	1	A	QH	35	B	40
S02	PROP	MBK	1	A	LH	5	B	40
S02	PROP	MBK	1	A	AWC	9	B	40
S02	PROP	MBK	1	A	QH	13	B	40
S02	PROP	SPALI	1	A	ORI	8	B	40
S02	PROP	AMATA	1	A	AP	2	B	40
S02	PROP	AMATA	1	A	BLAND	30	B	40
S02	PROP	AP	1	A	WHA	2	B	40
S02	PROP	AP	1	A	LPN	3	B	40
S02	PROP	AP	1	A	QH	5	B	40
S02	PROP	PSH	1	A	LH	1	B	40

หมายเหตุ: * ลำดับในการคำนวณค่าหลักประกันรักษาสภาพของความเสี่ยงระหว่างสินค้าอ้างอิง (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	AWC	2	B	40
S02	PROP	PSH	1	A	ORI	2	B	40
S02	PROP	LH	1	A	WHA	1	B	40
S02	PROP	LH	1	A	LPN	2	B	40
S02	PROP	AWC	1	A	LPN	1	B	40
S02	PROP	ORI	1	A	QH	1	B	40
S02	PROP	QH	1	A	SIRI	1	B	40
S02	PROP	QH	1	A	S	2	B	40
S02	PROP	QH	1	A	BLAND	3	B	40
S02	PROP	CPN	1	A	SPALI	3	B	30
S02	PROP	CPN	1	A	PSH	11	B	30
S02	PROP	MBK	1	A	WHA	5	B	30
S02	PROP	SPALI	1	A	AWC	8	B	30
S02	PROP	SPALI	1	A	QH	11	B	30
S02	PROP	PSH	1	A	LPN	2	B	30
S02	PROP	PSH	1	A	QH	3	B	30
S02	PROP	PSH	1	A	S	8	B	30
S02	PROP	PSH	1	A	BLAND	9	B	30
S02	PROP	ORI	1	A	BLAND	4	B	30
S02	PROP	SPALI	1	A	BLAND	31	B	20
S06	ENERG	BCP	1	A	BSRC	7	B	70
S06	ENERG	GULFI	1	A	GPSC	1	B	60
S06	ENERG	GULFI	1	A	BPP	6	B	60
S06	ENERG	GULFI	1	A	BSRC	9	B	60
S06	ENERG	GPSC	1	A	BPP	5	B	60
S06	ENERG	TOP	1	A	IRPC	36	B	60
S06	ENERG	BGRIM	1	A	BPP	1	B	60
S06	ENERG	BPP	1	A	BANPU	2	B	60
S06	ENERG	SPRC	1	A	BSRC	1	B	60
S06	ENERG	EGCO	1	A	RATCH	4	B	50
S06	ENERG	EGCO	1	A	BSRC	22	B	50
S06	ENERG	GULFI	1	A	RATCH	2	B	50
S06	ENERG	GULFI	1	A	WHAUP	13	B	50
S06	ENERG	GULFI	1	A	IRPC	54	B	50
S06	ENERG	GPSC	1	A	RATCH	1	B	50
S06	ENERG	GPSC	1	A	BGRIM	3	B	50
S06	ENERG	GPSC	1	A	BSRC	6	B	50
S06	ENERG	GPSC	1	A	BANPU	7	B	50
S06	ENERG	GPSC	1	A	CKP	12	B	50
S06	ENERG	GPSC	1	A	TPIPP	14	B	50
S06	ENERG	PTT	1	A	SPRC	6	B	50
S06	ENERG	TOP	1	A	BSRC	6	B	50
S06	ENERG	RATCH	1	A	BGRIM	2	B	50
S06	ENERG	RATCH	1	A	BPP	4	B	50
S06	ENERG	RATCH	1	A	GUNKUL	17	B	50
S06	ENERG	OR	1	A	BGRIM	1	B	50
S06	ENERG	OR	1	A	GUNKUL	8	B	50
S06	ENERG	BGRIM	1	A	GUNKUL	7	B	50
S06	ENERG	BGRIM	1	A	IRPC	13	B	50
S06	ENERG	BPP	1	A	WHAUP	2	B	50
S06	ENERG	BPP	1	A	TPIPP	3	B	50
S06	ENERG	BPP	1	A	GUNKUL	5	B	50
S06	ENERG	BPP	1	A	IRPC	9	B	50
S06	ENERG	PTG	1	A	BSRC	1	B	50

หมายเหตุ: * ลำดับในการคำนวณค่าหลักประกันรักษาภาพของค่าความเสี่ยงระหว่างสินค้าอ้างอิง (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	BANPU	1	B	50
S06	ENERG	BSRC	1	A	WHAUP	2	B	50
S06	ENERG	BSRC	1	A	TPIPP	2	B	50
S06	ENERG	BSRC	1	A	EASTW	3	B	50
S06	ENERG	BSRC	1	A	IRPC	6	B	50
S06	ENERG	BANPU	1	A	IRPC	6	B	50
S06	ENERG	WHAUP	1	A	GUNKUL	2	B	50
S06	ENERG	EGCO	1	A	SPRC	19	B	40
S06	ENERG	EGCO	1	A	WHAUP	33	B	40
S06	ENERG	EGCO	1	A	TPIPP	49	B	40
S06	ENERG	GULFI	1	A	BCPG	7	B	40
S06	ENERG	GULFI	1	A	BANPU	10	B	40
S06	ENERG	BCP	1	A	WHAUP	11	B	40
S06	ENERG	BCP	1	A	EASTW	20	B	40
S06	ENERG	GPSC	1	A	BCPG	5	B	40
S06	ENERG	GPSC	1	A	WHAUP	10	B	40
S06	ENERG	GPSC	1	A	IRPC	39	B	40
S06	ENERG	RATCH	1	A	BSRC	5	B	40
S06	ENERG	RATCH	1	A	BANPU	6	B	40
S06	ENERG	RATCH	1	A	IRPC	32	B	40
S06	ENERG	OR	1	A	BSRC	2	B	40
S06	ENERG	OR	1	A	IRPC	14	B	40
S06	ENERG	OR	1	A	SUPER	73	B	40
S06	ENERG	BGRIM	1	A	TPIPP	5	B	40
S06	ENERG	BPP	1	A	BCPG	1	B	40
S06	ENERG	PTG	1	A	WHAUP	2	B	40
S06	ENERG	PTG	1	A	GUNKUL	4	B	40
S06	ENERG	BCPG	1	A	BANPU	1	B	40
S06	ENERG	BCPG	1	A	WHAUP	2	B	40
S06	ENERG	BCPG	1	A	CKP	2	B	40
S06	ENERG	BCPG	1	A	TPIPP	3	B	40
S06	ENERG	BCPG	1	A	IRPC	7	B	40
S06	ENERG	BSRC	1	A	GUNKUL	3	B	40
S06	ENERG	BSRC	1	A	SUPER	31	B	40
S06	ENERG	WHAUP	1	A	TPIPP	1	B	40
S06	ENERG	WHAUP	1	A	IRPC	4	B	40
S06	ENERG	TPIPP	1	A	GUNKUL	1	B	40
S06	ENERG	GUNKUL	1	A	IRPC	2	B	40
S06	ENERG	TOP	1	A	EASTW	17	B	30
S06	ENERG	TOP	1	A	SUPER	182	B	30
S06	ENERG	RATCH	1	A	WHAUP	8	B	30
S06	ENERG	OR	1	A	WHAUP	4	B	30
S06	ENERG	OR	1	A	CKP	5	B	30
S06	ENERG	PTG	1	A	EASTW	4	B	30
S06	ENERG	BCPG	1	A	GUNKUL	4	B	30
S06	ENERG	BSRC	1	A	EA	2	B	30
S06	ENERG	BANPU	1	A	WHAUP	1	B	30
S06	ENERG	BANPU	1	A	GUNKUL	3	B	30
S07	CONMAT	SCC	1	A	TASCO	12	B	40
S07	CONMAT	SCC	1	A	TOA	16	B	40
S07	CONMAT	TOA	1	A	EPG	4	B	40
S13	BANK	KBANK	1	A	BBL	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 (%)
S13	BANK	KBANK	1	A	SCB	1	B	60
S13	BANK	BBL	1	A	SCB	1	B	60
S13	BANK	SCB	1	A	KTB	5	B	60
S13	BANK	SCB	1	A	TTB	61	B	60
S13	BANK	KTB	1	A	TTB	11	B	60
S13	BANK	KBANK	1	A	KTB	7	B	50
S13	BANK	KBANK	1	A	TTB	80	B	50
S13	BANK	BBL	1	A	TTB	73	B	50
S13	BANK	TCAP	1	A	TTB	24	B	50
S13	BANK	KKP	1	A	TTB	24	B	50
S30	TRANS	AOT	1	A	AAV	28	B	50
S30	TRANS	BA	1	A	BEM	2	B	50
S30	TRANS	BA	1	A	BTS	3	B	50
S30	TRANS	BTS	1	A	AAV	4	B	50
S30	TRANS	AOT	1	A	BA	2	B	40
S30	TRANS	BEM	1	A	BTS	1	B	40
S33	HELTH	BH	1	A	BDMS	7	B	50
S33	HELTH	BCH	1	A	CHG	8	B	50
S33	HELTH	THG	1	A	CHG	5	B	40
S36	COMM	CPALL	1	A	BJC	2	B	60
S36	COMM	CRC	1	A	GLOBAL	4	B	60
S36	COMM	CPALL	1	A	CRC	3	B	50
S36	COMM	BJC	1	A	CRC	1	B	50
S36	COMM	HMPRO	1	A	GLOBAL	1	B	50
S36	COMM	MEGA	1	A	CRC	1	B	40
S36	COMM	BUC	1	A	GLOBAL	4	B	40
S36	COMM	CPALL	1	A	GLOBAL	9	B	30
S38	TOURISM	CENTEL	1	A	ERW	11	B	60
S38	TOURISM	MINT	1	A	CENTEL	1	B	40
S38	TOURISM	MINT	1	A	ERW	12	B	40
S46	CONS	CK	1	A	STECON	2	B	60
S46	CONS	STECON	1	A	TTCL	8	B	30

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