

| MARGIN REQUIREMENT                  |            |           |           |                        |           |           |
|-------------------------------------|------------|-----------|-----------|------------------------|-----------|-----------|
| Effective from 25 July 2025 onwards |            |           |           | Unit : Baht / Contract |           |           |
| UNDERLYING<br>INDEX FUTURES         | OUTRIGHT   |           |           | SPREAD                 |           |           |
|                                     | IM         | MM        | FM        | IM                     | MM        | FM        |
| 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                               | 2,660.00   | 1,869.60  | 805.60    | 665.00                 | 467.40    | 201.40    |
| 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                                 | 945.00     | 664.20    | 286.20    | 236.25                 | 166.05    | 71.55     |
| 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                               | 70.00      | 49.20     | 21.20     | 17.50                  | 12.30     | 5.30      |
| 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 25 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                                | 105.00    | 73.80     | 31.80    | 26.25                  | 18.45    | 7.95     |
| 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                               | 175.00    | 123.00    | 53.00    | 43.75                  | 30.75    | 13.25    |
| 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 |
| PTTGC                               | 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 25 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                              | 3,220.00  | 2,263.20  | 975.20   | 805.00                 | 565.80   | 243.80   |
| 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                             | 105.00    | 73.80     | 31.80    | 26.25                  | 18.45    | 7.95     |
| 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                                | 560.00    | 393.60    | 169.60   | 140.00                 | 98.40    | 42.40    |
| 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         |

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| 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         |

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| 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                           | HEALTH  | BH         | 1        | A    | BDMS       | 7   | B    | 50         |
| S33                           | HEALTH  | BCH        | 1        | A    | CHG        | 8   | B    | 50         |
| S33                           | HEALTH  | 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         |

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