

MARGIN REQUIREMENT						
Effective from 7 April 2026 onwards				Unit : Baht / Contract		
UNDERLYING INDEX FUTURES	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ SET50	14,350.00	10,086.00	4,346.00	3,587.50	2,521.50	1,086.50
<b>PRECIOUS METAL FUTURES</b>						
↑ 50 Baht Gold	420,000.00	295,200.00	127,200.00	105,000.00	73,800.00	31,800.00
↑ 10 Baht Gold	84,000.00	59,040.00	25,440.00	21,000.00	14,760.00	6,360.00
↑ Gold Online	180,250.00	126,690.00	54,590.00	45,062.50	31,672.50	13,647.50
Silver Online	60,970.00	42,853.20	18,465.20	15,242.50	10,713.30	4,616.30
<b>CURRENCY FUTURES</b>						
EUR	840.00	590.40	254.40	210.00	147.60	63.60
JPY	630.00	442.80	190.80	157.50	110.70	47.70
↑ USD	910.00	639.60	275.60	227.50	159.90	68.90
EUR/USD	945.00	664.20	286.20	1,890.00	1,328.40	572.40
USD/JPY	1,505.00	1,057.80	455.80	3,010.00	2,115.60	911.60
<b>ARGRICULTURE FUTURES</b>						
↑ RSS3	38,185.00	26,838.60	11,564.60	38,185.00	26,838.60	11,564.60
↑ RSS3D	120,750.00	84,870.00	36,570.00	38,185.00	26,838.60	11,564.60
↑ Japanese Rubber	7,980.00	5,608.80	2,416.80	7,980.00	5,608.80	2,416.80
<b>SECTOR FUTURES</b>						
↑ BANK	24,815.00	17,441.40	7,515.40	6,203.75	4,360.35	1,878.85
↓ COMM	15,960.00	11,217.60	4,833.60	3,990.00	2,804.40	1,208.40
↓ ENERG	11,515.00	8,093.40	3,487.40	2,878.75	2,023.35	871.85
FOOD	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
↑ ICT	15,540.00	10,922.40	4,706.40	3,885.00	2,730.60	1,176.60
<b>INTEREST RATE FUTURES</b>						
↑ 5Y Government Bond	10,675.00	7,503.00	3,233.00	2,668.75	1,875.75	808.25
<b>SINGLE STOCK FUTURES</b>						
↓ AAV	175.00	123.00	53.00	43.75	30.75	13.25
↑ ADVANC M26X U26X Z26X	26,691.00	18,759.96	8,083.56	6,672.95	4,690.13	2,020.95
↑ ADVANC (H27 onwards)**	25,445.00	17,884.20	7,706.20	6,361.25	4,471.05	1,926.55
↓ AEONTS	8,820.00	6,199.20	2,671.20	2,205.00	1,549.80	667.80
↑ AMATA	2,835.00	1,992.60	858.60	708.75	498.15	214.65
↓ AOT	6,685.00	4,698.60	2,024.60	1,671.25	1,174.65	506.15
↓ AP	945.00	664.20	286.20	236.25	166.05	71.55
↓ 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	770.00	541.20	233.20	192.50	135.30	58.30
↑ BANPU	770.00	541.20	233.20	192.50	135.30	58.30
↑ BAY	1,855.00	1,303.80	561.80	463.75	325.95	140.45
BBL	10,430.00	7,330.80	3,158.80	2,607.50	1,832.70	789.70
↓ BCH	1,155.00	811.80	349.80	288.75	202.95	87.45
↑ BCP	4,725.00	3,321.00	1,431.00	1,181.25	830.25	357.75
↓ BCPG	1,470.00	1,033.20	445.20	367.50	258.30	111.30
↓ BDMS M26X U26X Z26X	1,559.25	1,095.93	472.23	390.01	274.12	118.12
↓ BDMS (H27 onwards)**	1,540.00	1,082.40	466.40	385.00	270.60	116.60
BEAUTY	105.00	73.80	31.80	26.25	18.45	7.95
BEC	315.00	221.40	95.40	78.75	55.35	23.85
BEM	560.00	393.60	169.60	140.00	98.40	42.40
↓ BGRIM	2,065.00	1,451.40	625.40	516.25	362.85	156.35
↑ BH M26X U26X Z26X	22,967.00	16,142.52	6,955.72	5,741.66	4,035.57	1,738.90
↑ BH (H27 onwards)**	22,190.00	15,596.40	6,720.40	5,547.50	3,899.10	1,680.10
BJC	1,715.00	1,205.40	519.40	428.75	301.35	129.85
↓ BLA	2,170.00	1,525.20	657.20	542.50	381.30	164.30
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
BPP	2,660.00	1,869.60	805.60	665.00	467.40	201.40
↑ BSRC M26X U26X	1,057.00	742.92	320.12	1,715.00	1,205.40	519.40
↑ BTS	420.00	295.20	127.20	105.00	73.80	31.80
↓ CBG	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
↓ CENTEL	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
↓ CHG	175.00	123.00	53.00	43.75	30.75	13.25

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

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Effective from 7 April 2026 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ CK	2,275.00	1,599.00	689.00	568.75	399.75	172.25
↓ CKP	280.00	196.80	84.80	70.00	49.20	21.20
↑ COM7	3,080.00	2,164.80	932.80	770.00	541.20	233.20
↓ CPALL	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
↓ CPF	1,890.00	1,328.40	572.40	472.50	332.10	143.10
CPN	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
↓ CRC M26X U26X	2,682.75	1,885.59	812.49	670.81	471.48	203.16
↓ CRC (Z26 onwards)**	2,590.00	1,820.40	784.40	647.50	455.10	196.10
↑ DELTA	49,140.00	34,538.40	14,882.40	12,285.00	8,634.60	3,720.60
↓ EA	560.00	393.60	169.60	140.00	98.40	42.40
↑ EASTW	560.00	393.60	169.60	140.00	98.40	42.40
↑ EGCO	10,360.00	7,281.60	3,137.60	2,590.00	1,820.40	784.40
↓ EPG	490.00	344.40	148.40	122.50	86.10	37.10
↓ ERW	420.00	295.20	127.20	105.00	73.80	31.80
↓ GFPT	945.00	664.20	286.20	236.25	166.05	71.55
↓ GLOBAL M26X U26X Z26X	1,307.25	918.81	395.91	326.66	229.59	98.93
↓ GLOBAL (H27 onwards)**	1,260.00	885.60	381.60	315.00	221.40	95.40
↓ GPSC	5,285.00	3,714.60	1,600.60	1,321.25	928.65	400.15
↑ GULF M26X U26X Z26X	6,279.00	4,413.24	1,901.64	1,569.76	1,103.32	475.41
↑ GULF (H27 onwards)**	6,055.00	4,255.80	1,833.80	1,513.75	1,063.95	458.45
↑ GUNKUL	350.00	246.00	106.00	87.50	61.50	26.50
↑ HANA	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
↓ HMPRO	770.00	541.20	233.20	192.50	135.30	58.30
↑ ICHI	1,680.00	1,180.80	508.80	420.00	295.20	127.20
↑ IRPC	280.00	196.80	84.80	70.00	49.20	21.20
ITD	70.00	49.20	21.20	17.50	12.30	5.30
↑ IVL	3,535.00	2,484.60	1,070.60	883.75	621.15	267.65
↓ JAS	210.00	147.60	63.60	52.50	36.90	15.90
↓ JMT	1,680.00	1,180.80	508.80	420.00	295.20	127.20
↑ KBANK	12,355.00	8,683.80	3,741.80	3,088.75	2,170.95	935.45
↑ KCE	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
↑ KKP	5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
↑ KTB	2,590.00	1,820.40	784.40	647.50	455.10	196.10
↓ KTC	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
↓ LH	385.00	270.60	116.60	96.25	67.65	29.15
LPN	140.00	98.40	42.40	35.00	24.60	10.60
↓ M	3,185.00	2,238.60	964.60	796.25	559.65	241.15
MAJOR	910.00	639.60	275.60	227.50	159.90	68.90
↓ MBK	1,610.00	1,131.60	487.60	402.50	282.90	121.90
MEGA	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
↑ MINT	2,905.00	2,041.80	879.80	726.25	510.45	219.95
↓ MTC	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
↑ OR	1,750.00	1,230.00	530.00	437.50	307.50	132.50
↓ ORI	350.00	246.00	106.00	87.50	61.50	26.50
↓ OSP	1,890.00	1,328.40	572.40	472.50	332.10	143.10
↓ PLANB	700.00	492.00	212.00	175.00	123.00	53.00
PRM	910.00	639.60	275.60	227.50	159.90	68.90
↓ PSH	455.00	319.80	137.80	113.75	79.95	34.45
↑ PSL	945.00	664.20	286.20	236.25	166.05	71.55
↑ PTG	1,365.00	959.40	413.40	341.25	239.85	103.35
↑ PTT M26X U26X Z26X	2,147.25	1,509.21	650.31	536.95	377.40	162.62
↑ PTT (H27 onwards)**	2,135.00	1,500.60	646.60	533.75	375.15	161.65
↑ PTTEP	13,790.00	9,692.40	4,176.40	3,447.50	2,423.10	1,044.10
↑ PTTGC	4,480.00	3,148.80	1,356.80	1,120.00	787.20	339.20
QH	140.00	98.40	42.40	35.00	24.60	10.60
↓ RATCH	2,450.00	1,722.00	742.00	612.50	430.50	185.50
RS	70.00	49.20	21.20	17.50	12.30	5.30

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Effective from 7 April 2026 onwards						
Unit : Baht / Contract						
UNDERLYING	OUTRIGHT			SPREAD		
	IM	MM	FM	IM	MM	FM
↑ S	105.00	73.80	31.80	26.25	18.45	7.95
↑ SAMART	700.00	492.00	212.00	175.00	123.00	53.00
↓ SAWAD	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
SCB	7,315.00	5,141.40	2,215.40	1,828.75	1,285.35	553.85
↓ SCC	24,430.00	17,170.80	7,398.80	6,107.50	4,292.70	1,849.70
↓ SCGP	2,730.00	1,918.80	826.80	682.50	479.70	206.70
↑ SGP	560.00	393.60	169.60	140.00	98.40	42.40
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
↓ SPALI	1,960.00	1,377.60	593.60	490.00	344.40	148.40
↓ SPCG	1,050.00	738.00	318.00	262.50	184.50	79.50
↑ SPRC	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↑ STA	2,450.00	1,722.00	742.00	612.50	430.50	185.50
↑ STECON	2,485.00	1,746.60	752.60	621.25	436.65	188.15
↑ STGT	1,575.00	1,107.00	477.00	393.75	276.75	119.25
↑ STPI	1,155.00	811.80	349.80	288.75	202.95	87.45
SUPER	70.00	49.20	21.20	17.50	12.30	5.30
↓ TASCO	1,295.00	910.20	392.20	323.75	227.55	98.05
↑ TCAP	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
↓ THANI	210.00	147.60	63.60	52.50	36.90	15.90
↑ THCOM	2,415.00	1,697.40	731.40	603.75	424.35	182.85
↓ THG M26X	1,652.00	1,161.12	500.32	413.07	290.33	125.10
↓ THG (U26 onwards)**	1,470.00	1,033.20	445.20	367.50	258.30	111.30
TISCO	6,160.00	4,329.60	1,865.60	1,540.00	1,082.40	466.40
↓ TKN	525.00	369.00	159.00	131.25	92.25	39.75
↓ TOA	1,785.00	1,254.60	540.60	446.25	313.65	135.15
↓ TOP	6,405.00	4,501.80	1,939.80	1,601.25	1,125.45	484.95
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	1,645.00	1,156.20	498.20	411.25	289.05	124.55
TRUE	1,540.00	1,082.40	466.40	385.00	270.60	116.60
↑ TTA	525.00	369.00	159.00	131.25	92.25	39.75
↑ TTB	175.00	123.00	53.00	43.75	30.75	13.25
TTCL	70.00	49.20	21.20	17.50	12.30	5.30
↑ TTW	350.00	246.00	106.00	87.50	61.50	26.50
↓ TU	1,085.00	762.60	328.60	271.25	190.65	82.15
↑ TVO	2,380.00	1,672.80	720.80	595.00	418.20	180.20
↓ UNIQ	420.00	295.20	127.20	105.00	73.80	31.80
↓ VGI	210.00	147.60	63.60	52.50	36.90	15.90
VNG	210.00	147.60	63.60	52.50	36.90	15.90
WHA	595.00	418.20	180.20	148.75	104.55	45.05
↓ WHAUP	595.00	418.20	180.20	148.75	104.55	45.05

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## การปรับค่า MULTIPLIER ของสัญญา SINGLE STOCK FUTURES ที่มี 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
THG	M26X	1,124
CRC	M26X U26X	1,036
BSRC	M26X U26X	154
GLOBAL	M26X U26X Z26X	1,037
ADVANC	M26X U26X Z26X	1,049
GULF	M26X U26X Z26X	1,037
PTT	M26X U26X Z26X	1,006
BDMS	M26X U26X Z26X	1,013
BH	M26X U26X Z26X	1,035

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
C01	FX	USD/JPY	1	A	EUR/USD	1	A	60
C01	FX	EUR	1	A	JPY	2	B	60
C01	FX	EUR	1	A	USD	1	B	50
C01	FX	EUR/USD	1	A	USD	1	A	50
C01	FX	USD	1	A	JPY	2	B	40
C01	FX	USD/JPY	1	A	USD	1	B	30
I01	INDEX	SET50	1	A	ENERG	1	B	80
I01	INDEX	COMM	1	A	FOOD	2	B	70
I01	INDEX	COMM	1	A	SET50	1	B	70
I01	INDEX	SET50	1	A	FOOD	2	B	70
I01	INDEX	ICT	1	A	SET50	1	B	70
I01	INDEX	COMM	1	A	ENERG	1	B	60
I01	INDEX	ENERG	1	A	FOOD	2	B	60
I01	INDEX	BANK	1	A	SET50	3	B	60
I01	INDEX	ICT	1	A	ENERG	1	B	60
I01	INDEX	BANK	1	A	ENERG	3	B	50
I01	INDEX	ICT	1	A	COMM	1	B	50
I01	INDEX	ICT	1	A	FOOD	3	B	50
I01	INDEX	BANK	1	A	COMM	2	B	40
I01	INDEX	BANK	1	A	FOOD	6	B	40
I01	INDEX	BANK	1	A	ICT	2	B	40
MT1	METAL	GOLD	1	A	GO	3	B	80
MT1	METAL	GO	1	A	SVF	6	B	80
MT1	METAL	GOLD	1	A	SVF	16	B	70
S01	ICT	ADVANC	1	A	TRUE	27	B	50
S02	PROP	AMATA	1	A	WHA	5	B	60
S02	PROP	AP	1	A	SIRI	6	B	60
S02	PROP	LH	1	A	AWC	2	B	60
S02	PROP	CPN	1	A	AWC	31	B	50
S02	PROP	AMATA	1	A	AWC	9	B	50
S02	PROP	MBK	1	A	AWC	9	B	50
S02	PROP	SPALI	1	A	AP	2	B	50
S02	PROP	AP	1	A	LH	2	B	50
S02	PROP	AP	1	A	AWC	4	B	50
S02	PROP	AP	1	A	QH	6	B	50
S02	PROP	LH	1	A	ORI	2	B	50
S02	PROP	LH	1	A	QH	3	B	50
S02	PROP	AWC	1	A	ORI	1	B	50
S02	PROP	CPN	1	A	AMATA	3	B	40
S02	PROP	CPN	1	A	AP	7	B	40
S02	PROP	CPN	1	A	WHA	16	B	40
S02	PROP	CPN	1	A	LH	17	B	40
S02	PROP	CPN	1	A	ORI	35	B	40
S02	PROP	CPN	1	A	SIRI	45	B	40
S02	PROP	CPN	1	A	S	123	B	40
S02	PROP	AMATA	1	A	AP	2	B	40
S02	PROP	AMATA	1	A	LH	5	B	40
S02	PROP	AMATA	1	A	PSH	5	B	40
S02	PROP	AMATA	1	A	ORI	10	B	40
S02	PROP	AMATA	1	A	SIRI	13	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 (%)
S02	PROP	MBK	1	A	LH	5	B	40
S02	PROP	AP	1	A	PSH	2	B	40
S02	PROP	AP	1	A	ORI	5	B	40
S02	PROP	WHA	1	A	ORI	2	B	40
S02	PROP	LH	1	A	PSH	1	B	40
S02	PROP	LH	1	A	SIRI	3	B	40
S02	PROP	PSH	1	A	AWC	2	B	40
S02	PROP	PSH	1	A	ORI	2	B	40
S02	PROP	PSH	1	A	SIRI	3	B	40
S02	PROP	PSH	1	A	QH	3	B	40
S02	PROP	AWC	1	A	SIRI	1	B	40
S02	PROP	AWC	1	A	QH	2	B	40
S02	PROP	ORI	1	A	LPN	1	B	40
S02	PROP	ORI	1	A	SIRI	1	B	40
S02	PROP	ORI	1	A	QH	1	B	40
S02	PROP	SIRI	1	A	QH	1	B	40
S02	PROP	CPN	1	A	PSH	18	B	30
S02	PROP	CPN	1	A	QH	46	B	30
S02	PROP	AMATA	1	A	LPN	12	B	30
S02	PROP	AMATA	1	A	QH	14	B	30
S02	PROP	AMATA	1	A	S	36	B	30
S02	PROP	MBK	1	A	ORI	10	B	30
S02	PROP	MBK	1	A	BLAND	42	B	30
S02	PROP	SPALI	1	A	SIRI	12	B	30
S02	PROP	QH	1	A	S	3	B	30
S02	PROP	S	1	A	BLAND	1	B	30
S02	PROP	AMATA	1	A	BLAND	44	B	20
S02	PROP	MBK	1	A	PSH	5	B	20
S02	PROP	SPALI	1	A	PSH	5	B	20
S02	PROP	LH	1	A	BLAND	9	B	20
S02	PROP	ORI	1	A	BLAND	4	B	20
S02	PROP	QH	1	A	BLAND	3	B	20
S06	ENERG	BCP	1	A	BSRC	1	B	70
S06	ENERG	GPSC	1	A	BGRIM	3	B	70
S06	ENERG	EGCO	1	A	GPSC	3	B	60
S06	ENERG	EGCO	1	A	BGRIM	9	B	50
S06	ENERG	EGCO	1	A	PTG	13	B	50
S06	ENERG	EGCO	1	A	WHAUP	25	B	50
S06	ENERG	TOP	1	A	PTT	1	B	50
S06	ENERG	TOP	1	A	GPSC	1	B	50
S06	ENERG	TOP	1	A	PTG	6	B	50
S06	ENERG	BCP	1	A	PTT	1	B	50
S06	ENERG	GPSC	1	A	PTG	4	B	50
S06	ENERG	GPSC	1	A	WHAUP	8	B	50
S06	ENERG	GPSC	1	A	CKP	15	B	50
S06	ENERG	GPSC	1	A	GUNKUL	15	B	50
S06	ENERG	BGRIM	1	A	PTG	1	B	50
S06	ENERG	BGRIM	1	A	WHAUP	3	B	50
S06	ENERG	BGRIM	1	A	CKP	5	B	50
S06	ENERG	BGRIM	1	A	TPIPP	6	B	50
S06	ENERG	OR	1	A	PTG	1	B	50
S06	ENERG	PTG	1	A	WHAUP	2	B	50
S06	ENERG	WHAUP	1	A	TPIPP	2	B	50
S06	ENERG	EGCO	1	A	TOP	2	B	40
S06	ENERG	EGCO	1	A	BCPG	17	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	EGCO	1	A	EA	42	B	40
S06	ENERG	EGCO	1	A	CKP	48	B	40
S06	ENERG	EGCO	1	A	TPIPP	60	B	40
S06	ENERG	TOP	1	A	BSRC	1	B	40
S06	ENERG	TOP	1	A	BGRIM	4	B	40
S06	ENERG	TOP	1	A	WHAUP	11	B	40
S06	ENERG	BCP	1	A	SPRC	5	B	40
S06	ENERG	PTT	1	A	SPRC	5	B	40
S06	ENERG	GPSC	1	A	OR	3	B	40
S06	ENERG	GPSC	1	A	EA	13	B	40
S06	ENERG	GPSC	1	A	TPIPP	19	B	40
S06	ENERG	RATCH	1	A	PTG	3	B	40
S06	ENERG	BGRIM	1	A	OR	1	B	40
S06	ENERG	BGRIM	1	A	EA	4	B	40
S06	ENERG	TTW	1	A	IRPC	6	B	40
S06	ENERG	PTG	1	A	EA	3	B	40
S06	ENERG	BCPG	1	A	CKP	3	B	40
S06	ENERG	WHAUP	1	A	EA	2	B	40
S06	ENERG	WHAUP	1	A	EASTW	2	B	40
S06	ENERG	WHAUP	1	A	CKP	2	B	40
S06	ENERG	EASTW	1	A	CKP	1	B	40
S06	ENERG	CKP	1	A	TPIPP	1	B	40
S06	ENERG	GUNKUL	1	A	IRPC	2	B	40
S06	ENERG	EGCO	1	A	OR	10	B	30
S06	ENERG	TOP	1	A	BCPG	7	B	30
S06	ENERG	TOP	1	A	EA	18	B	30
S06	ENERG	TOP	1	A	EASTW	18	B	30
S06	ENERG	TOP	1	A	CKP	21	B	30
S06	ENERG	TOP	1	A	TPIPP	26	B	30
S06	ENERG	BSRC	1	A	PTT	1	B	30
S06	ENERG	BSRC	1	A	SPRC	5	B	30
S06	ENERG	GPSC	1	A	RATCH	1	B	30
S06	ENERG	GPSC	1	A	EASTW	13	B	30
S06	ENERG	RATCH	1	A	BGRIM	2	B	30
S06	ENERG	RATCH	1	A	WHAUP	7	B	30
S06	ENERG	BGRIM	1	A	EASTW	4	B	30
S06	ENERG	OR	1	A	WHAUP	3	B	30
S06	ENERG	OR	1	A	EA	4	B	30
S06	ENERG	TTW	1	A	SPRC	1	B	30
S06	ENERG	PTG	1	A	TPIPP	4	B	30
S06	ENERG	SPRC	1	A	TPIPP	4	B	30
S06	ENERG	EA	1	A	TPIPP	1	B	30
S06	ENERG	CKP	1	A	IRPC	2	B	30
S06	ENERG	EGCO	1	A	EASTW	42	B	20
S06	ENERG	SPRC	1	A	CKP	3	B	20
S06	ENERG	EA	1	A	EASTW	1	B	20
S07	CONMAT	SCC	1	A	EPG	57	B	40
S07	CONMAT	SCC	1	A	TPIPL	262	B	40
S07	CONMAT	TOA	1	A	EPG	4	B	40
S07	CONMAT	EPG	1	A	TPIPL	5	B	40
S07	CONMAT	SCC	1	A	TOA	14	B	30
S07	CONMAT	TASCO	1	A	EPG	4	B	30
S07	CONMAT	TASCO	1	A	TPIPL	18	B	20
S13	BANK	KBANK	1	A	BBL	1	B	60
S13	BANK	KBANK	1	A	SCB	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	BBL	1	A	SCB	1	B	60
S13	BANK	BBL	1	A	KTB	5	B	60
S13	BANK	SCB	1	A	KTB	4	B	60
S13	BANK	KBANK	1	A	KTB	6	B	50
S13	BANK	KKP	1	A	KTB	2	B	40
S13	BANK	KKP	1	A	TTB	32	B	40
S13	BANK	TCAP	1	A	BAY	2	B	40
S13	BANK	BAY	1	A	TTB	11	B	40
S13	BANK	TISCO	1	A	TTB	50	B	30
S13	BANK	KKP	1	A	BAY	3	B	30
S16	FOOD	CBG	1	A	OSP	2	B	50
S16	FOOD	TVO	1	A	ICHI	2	B	40
S16	FOOD	CBG	1	A	CPF	2	B	30
S16	FOOD	CBG	1	A	TU	3	B	30
S16	FOOD	CBG	1	A	TKN	9	B	30
S16	FOOD	CPF	1	A	OSP	1	B	30
S16	FOOD	CPF	1	A	TU	2	B	30
S16	FOOD	OSP	1	A	TKN	4	B	30
S16	FOOD	ICHI	1	A	TU	1	B	30
S16	FOOD	CBG	1	A	M	2	B	20
S16	FOOD	M	1	A	OSP	1	B	20
S16	FOOD	OSP	1	A	TU	1	B	20
S18	PETRO	PTTGC	1	A	IVL	1	B	70
S23	ETRON	HANA	1	A	KCE	1	B	70
S23	ETRON	DELTA	1	A	KCE	13	B	50
S23	ETRON	DELTA	1	A	HANA	11	B	40
S24	FIN	MTC	1	A	SAWAD	1	B	70
S24	FIN	SAWAD	1	A	JMT	3	B	60
S24	FIN	AEONTS	1	A	JMT	10	B	50
S24	FIN	MTC	1	A	KTC	1	B	50
S24	FIN	MTC	1	A	JMT	3	B	50
S24	FIN	KTC	1	A	SAWAD	1	B	50
S24	FIN	KTC	1	A	JMT	3	B	50
S24	FIN	SAWAD	1	A	THANI	14	B	50
S24	FIN	JMT	1	A	THANI	5	B	50
S24	FIN	AEONTS	1	A	MTC	3	B	40
S24	FIN	AEONTS	1	A	SAWAD	4	B	40
S24	FIN	MTC	1	A	THANI	18	B	40
S24	FIN	KTC	1	A	THANI	18	B	40
S24	FIN	JMT	1	A	BAM	1	B	40
S24	FIN	AEONTS	1	A	KTC	3	B	30
S24	FIN	AEONTS	1	A	BAM	13	B	30
S24	FIN	AEONTS	1	A	THANI	54	B	30
S24	FIN	MTC	1	A	BAM	4	B	30
S24	FIN	KTC	1	A	BAM	4	B	30
S24	FIN	SAWAD	1	A	BAM	3	B	30
S24	FIN	BAM	1	A	THANI	4	B	30
S30	TRANS	BA	1	A	AAV	12	B	70
S24	FIN	AEONTS	1	A	KTC	3	B	30
S24	FIN	AEONTS	1	A	BAM	13	B	30
S24	FIN	AEONTS	1	A	THANI	54	B	30
S24	FIN	MTC	1	A	BAM	4	B	30
S24	FIN	KTC	1	A	BAM	4	B	30
S24	FIN	SAWAD	1	A	BAM	3	B	30
S24	FIN	BAM	1	A	THANI	4	B	30
S30	TRANS	BA	1	A	AAV	12	B	70
S30	TRANS	BA	1	A	BEM	3	B	50

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

INTER-COMMODITY SPREAD CREDIT								
CC	Group	Underlying	Contract	Side	Underlying	Leg	Side	Credit (%)
S30	TRANS	AOT	1	A	BA	4	B	40
S30	TRANS	BA	1	A	BTS	7	B	40
S30	TRANS	BEM	1	A	BTS	3	B	40
S30	TRANS	BTS	1	A	AAV	2	B	40
S30	TRANS	AOT	1	A	BEM	9	B	30
S30	TRANS	AOT	1	A	BTS	24	B	30
S30	TRANS	AOT	1	A	AAV	45	B	30
S30	TRANS	BEM	1	A	AAV	5	B	30
S33	HELTH	BDMS	1	A	BCH	2	B	60
S33	HELTH	BH	1	A	BDMS	9	B	50
S33	HELTH	BH	1	A	BCH	17	B	50
S33	HELTH	BDMS	1	A	CHG	13	B	50
S33	HELTH	BCH	1	A	CHG	7	B	50
S33	HELTH	BH	1	A	CHG	114	B	40
S33	HELTH	BDMS	1	A	THG	2	B	20
S33	HELTH	BCH	1	A	THG	1	B	20
S33	HELTH	THG	1	A	CHG	6	B	20
S36	COMM	CPALL	1	A	CRC	3	B	60
S36	COMM	CPALL	1	A	HMPRO	7	B	60
S36	COMM	CRC	1	A	HMPRO	3	B	60
S36	COMM	CPALL	1	A	BJC	3	B	50
S36	COMM	CPALL	1	A	GLOBAL	7	B	50
S36	COMM	CRC	1	A	BJC	1	B	50
S36	COMM	BJC	1	A	HMPRO	2	B	50
S36	COMM	CPALL	1	A	COM7	2	B	40
S36	COMM	COM7	1	A	CRC	1	B	40
S36	COMM	COM7	1	A	GLOBAL	4	B	40
S36	COMM	BJC	1	A	GLOBAL	2	B	40
S36	COMM	HMPRO	1	A	GLOBAL	1	B	40
S36	COMM	HMPRO	1	A	BEAUTY	19	B	40
S36	COMM	CPALL	1	A	MEGA	1	B	30
S36	COMM	CPALL	1	A	BEAUTY	136	B	30
S36	COMM	MEGA	1	A	COM7	2	B	30
S36	COMM	MEGA	1	A	CRC	2	B	30
S36	COMM	MEGA	1	A	BJC	2	B	30
S36	COMM	MEGA	1	A	HMPRO	5	B	30
S36	COMM	COM7	1	A	BJC	2	B	30
S36	COMM	COM7	1	A	HMPRO	4	B	30
S36	COMM	CRC	1	A	GLOBAL	3	B	30
S36	COMM	CRC	1	A	BEAUTY	54	B	30
S36	COMM	COM7	1	A	BEAUTY	65	B	20
S36	COMM	BJC	1	A	BEAUTY	41	B	20
S36	COMM	GLOBAL	1	A	BEAUTY	18	B	20
S38	TOURISM	CENTEL	1	A	MINT	2	B	60
S38	TOURISM	CENTEL	1	A	ERW	13	B	60
S38	TOURISM	MINT	1	A	ERW	9	B	40
S45	MEDIA	BEC	1	A	VGI	2	B	20
S46	CONS	CK	1	A	STECON	1	B	60
S46	CONS	CK	1	A	UNIQ	6	B	30
S46	CONS	STPI	1	A	UNIQ	2	B	30

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