



อัตราหลักประกันการซื้อขายสัญญาซื้อขายล่วงหน้า

โดยคำนวณตามมาตรฐานการประกอบธุรกิจของกรมผู้ประกอบธุรกิจสัญญาซื้อขายล่วงหน้า ที่กำหนดเป็น **อัตราขั้นต่ำ** ที่เรียกเก็บตามประเภทลูกค้าดังนี้

ประเภทลูกค้า	อัตราการวางหลักประกันเริ่มต้น (Initial Margin)	อัตราหลักประกันรักษาสภาพ (Maintenance Margin)	อัตราหลักประกันขั้นต่ำ (Force Margin)
ลูกค้าทั่วไป	100%	70.2857%	30.2857%

มีผลบังคับใช้ตั้งแต่วันที่ 11 สิงหาคม 2565

Unit : Baht / Contract

Contract	Individual Investor Margin						Institutional Investor Margin				
	Outright			Spread			Outright		Spread		
	Initial Margin	Maintenance Margin	Force Margin	Initial Margin	Maintenance Margin	Force Margin	Initial Margin	Maintenance Margin	Initial Margin	Maintenance Margin	
1. Index Market											
BANK	▼ 21,700.00	15,252.00	6,572.00	5,425.00	3,813.00	1,643.00	16,740.00	12,400.00	4,185.00	3,100.00	
COMM	▼ 16,520.00	11,611.20	5,003.20	4,130.00	2,902.80	1,250.80	12,744.00	9,440.00	3,186.00	2,360.00	
ENERG	▼ 10,220.00	7,183.20	3,095.20	2,555.00	1,795.80	773.80	7,884.00	5,840.00	1,971.00	1,460.00	
FOOD	▲ 5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95	3,861.00	2,860.00	965.25	715.00	
ICT	▼ 9,275.00	6,519.00	2,809.00	2,318.75	1,629.75	702.25	7,155.00	5,300.00	1,788.75	1,325.00	
SET50	▼ 6,755.00	4,747.80	2,045.80	1,688.75	1,186.95	511.45	5,211.00	3,860.00	1,302.75	965.00	
2. Metal Market											
50 Baht Gold	▼ 52,675.00	37,023.00	15,953.00	13,168.75	9,255.75	3,988.25	40,635.00	30,100.00	10,158.75	7,525.00	
10 Baht Gold	▼ 10,535.00	7,404.60	3,190.60	2,633.75	1,851.15	797.65	8,127.00	6,020.00	2,031.75	1,505.00	
Gold Online	▲ 21,175.00	14,883.00	6,413.00	5,293.75	3,720.75	1,603.25	16,335.00	12,100.00	4,083.75	3,025.00	
Silver Online *New	▲ 4,655.00	3,271.80	1,409.80	-	-	-	3,591.00	2,600.00	-	-	
Gold-D	▲ 7,910.00	5,559.60	2,395.60	-	-	-	6,102.00	4,520.00	-	-	
- Spot Month Margin	Individual = 25,025 (14,300*1.75)						Institutional = 19,305 (14,300*1.35)				
3. Currency Market											
USD	▲ 700.00	492.00	212.00	175.00	123.00	53.00	540.00	400.00	135.00	100.00	
4. Interest Rate Market											
5Y Government Bond	▼ 11,410.00	8,019.60	3,455.60	2,852.50	2,004.90	863.90	8,802.00	6,520.00	2,200.50	1,630.00	
3M BIBOR	▼ 1,120.00	787.20	339.20	2,240.00	1,574.40	678.40	864.00	640.00	216.00	160.00	
5. Agriculture Market											
RSS3	▼ 27,300.00	19,188.00	8,268.00	-	-	-	21,060.00	15,600.00	-	-	
RSS3D	▼ 27,300.00	19,188.00	8,268.00	-	-	-	21,060.00	15,600.00	-	-	
- Spot Month Margin	Individual = 86,275 (49,300*1.75)						Institutional = 66,555 (49,300*1.35)				
Japanese Rubber	▼ 5,600.00	3,936.00	1,696.00	-	-	-	4,320.00	3,200.00	-	-	
6. Stock Market											
AAV	For series U22X	330.75	232.47	100.17	78.75	55.35	23.85	255.15	189.00	60.75	45.00
	For series Z22 onwards	315.00	221.40	95.40	78.75	55.35	23.85	243.00	180.00	60.75	45.00
ADVANC	▼ 12,005.00	8,437.80	3,635.80	3,001.25	2,109.45	908.95	9,261.00	6,860.00	2,315.25	1,715.00	
AEONTS	▼ 11,130.00	7,822.80	3,370.80	2,782.50	1,955.70	842.70	8,586.00	6,360.00	2,146.50	1,590.00	
AMATA	▼ 1,645.00	1,156.20	498.20	411.25	289.05	124.55	1,269.00	940.00	317.25	235.00	
AOT	▼ 4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00	3,240.00	2,400.00	810.00	600.00	
AP	▼ 945.00	664.20	286.20	236.25	166.05	71.55	729.00	540.00	182.25	135.00	
AWC	▼ 420.00	295.20	127.20	105.00	73.80	31.80	324.00	240.00	81.00	60.00	
BA	▼ 1,330.00	934.80	402.80	332.50	233.70	100.70	1,026.00	760.00	256.50	190.00	
BAM	▼ 1,260.00	885.60	381.60	315.00	221.40	95.40	972.00	720.00	243.00	180.00	
BANPU	▼ 1,225.00	861.00	371.00	306.25	215.25	92.75	945.00	700.00	236.25	175.00	
BAY	▼ 2,800.00	1,968.00	848.00	700.00	492.00	212.00	2,160.00	1,600.00	540.00	400.00	
BBL	▼ 7,665.00	5,387.40	2,321.40	1,916.25	1,346.85	580.35	5,913.00	4,380.00	1,478.25	1,095.00	
BCH	▼ 1,645.00	1,156.20	498.20	411.25	289.05	124.55	1,269.00	940.00	317.25	235.00	
BGP	▼ 2,870.00	2,017.20	869.20	717.50	504.30	217.30	2,214.00	1,640.00	553.50	410.00	
BPCG	▼ 805.00	565.80	243.80	201.25	141.45	60.95	621.00	460.00	155.25	115.00	
BDM5	▼ 1,610.00	1,131.60	487.60	402.50	282.90	121.90	1,242.00	920.00	310.50	230.00	
BEAUTY	▼ 140.00	98.40	42.40	35.00	24.60	10.60	108.00	80.00	27.00	20.00	
BEC	▼ 1,400.00	984.00	424.00	350.00	246.00	106.00	1,080.00	800.00	270.00	200.00	
BEM	▼ 525.00	369.00	159.00	131.25	92.25	39.75	405.00	300.00	101.25	75.00	
BGRIM	▼ 2,940.00	2,066.40	890.40	735.00	516.60	222.60	2,268.00	1,680.00	567.00	420.00	
BH	▲ 12,320.00	8,659.20	3,731.20	3,080.00	2,164.80	932.80	9,504.00	7,040.00	2,376.00	1,760.00	
BJC	▼ 2,240.00	1,574.40	678.40	560.00	393.60	169.60	1,728.00	1,280.00	432.00	320.00	
BLA	▼ 4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50	3,510.00	2,600.00	877.50	650.00	
BLAND	▼ 70.00	49.20	21.20	17.50	12.30	5.30	54.00	40.00	13.50	10.00	
BPP	▼ 805.00	565.80	243.80	201.25	141.45	60.95	621.00	460.00	155.25	115.00	
BTS	▼ 525.00	369.00	159.00	131.25	92.25	39.75	405.00	300.00	101.25	75.00	
CBG	▲ 7,700.00	5,412.00	2,332.00	1,925.00	1,353.00	583.00	5,940.00	4,400.00	1,485.00	1,100.00	
CENTEL	▼ 4,340.00	3,050.40	1,314.40	1,085.00	762.60	328.60	3,348.00	2,480.00	837.00	620.00	
CHG	▼ 315.00	221.40	95.40	78.75	55.35	23.85	243.00	180.00	60.75	45.00	
CK	▼ 1,470.00	1,033.20	445.20	367.50	258.30	111.30	1,134.00	840.00	283.50	210.00	
CKP	▼ 420.00	295.20	127.20	105.00	73.80	31.80	324.00	240.00	81.00	60.00	
COM7	For series U22X, Z22X	5,600.00	3,936.00	1,696.00	700.00	492.00	212.00	4,320.00	3,200.00	540.00	400.00
	For series H23 onwards	2,800.00	1,968.00	848.00	700.00	492.00	212.00	2,160.00	1,600.00	540.00	400.00
CPALL	▲ 3,290.00	2,312.40	996.40	822.50	578.10	249.10	2,538.00	1,880.00	634.50	470.00	
CPF	▼ 1,400.00	984.00	424.00	350.00	246.00	106.00	1,080.00	800.00	270.00	200.00	
CPN	▼ 4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80	3,564.00	2,640.00	891.00	660.00	
CRC	▼ 2,940.00	2,066.40	890.40	735.00	516.60	222.60	2,268.00	1,680.00	567.00	420.00	
DELTA	▲ 77,000.00	54,120.00	23,320.00	19,250.00	13,530.00	5,830.00	59,400.00	44,000.00	14,850.00	11,000.00	
DTAC	▲ 4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75	3,105.00	2,300.00	776.25	575.00	
EA	▼ 6,860.00	4,821.60	2,077.60	1,715.00	1,205.40	519.40	5,292.00	3,920.00	1,323.00	980.00	
EASTW	▼ 630.00	442.80	190.80	157.50	110.70	47.70	486.00	360.00	121.50	90.00	
EGCO	▼ 9,275.00	6,519.00	2,809.00	2,318.75	1,629.75	702.25	7,155.00	5,300.00	1,788.75	1,325.00	
EPG	▼ 980.00	688.80	296.80	245.00	172.20	74.20	756.00	560.00	189.00	140.00	
ERW	▼ 385.00	270.60	116.60	96.25	67.65	29.15	297.00	220.00	74.25	55.00	
ESSO	▼ 1,400.00	984.00	424.00	350.00	246.00	106.00	1,080.00	800.00	270.00	200.00	
GFPT	▲ 1,785.00	1,254.60	540.60	446.25	313.65	135.15	1,377.00	1,020.00	344.25	255.00	



Inter-Commodity Spread Credit								
CC Group Name	CC Group	Credit Rate (%)	Leg 1			Leg 2		
			Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg
INDEX	I01	70	COMM	1	A	SET50	2	B
INDEX	I01	70	COMM	1	A	FOOD	3	B
INDEX	I01	70	ENERG	1	A	SET50	1	B
INDEX	I01	60	SET50	1	A	FOOD	1	B
INDEX	I01	50	SET50	1	A	ICT	1	B
INDEX	I01	40	ICT	1	A	FOOD	1	B
METAL	MT1	90	GOLD	1	A	GOLD-D	7	B
METAL	MT1	80	GOLD	1	A	GO	3	B
METAL	MT1	80	GO	1	A	GOLD-D	3	B
METAL	MT1	70	GO	1	A	SVF	9	B
METAL	MT1	50	GOLD	1	A	SVF	26	B
METAL	MT1	50	GOLD-D	1	A	SVF	4	B
ICT	S01	70	DTAC	1	A	TRUE	9	B
ICT	S01	40	INTUCH	1	A	TRUE	15	B
PROP	S02	40	CPN	1	A	AMATA	3	B
PROP	S02	40	CPN	1	A	WHA	20	B
PROP	S02	40	SPALI	1	A	LH	2	B
PROP	S02	30	CPN	1	A	SPALI	3	B
PROP	S02	30	CPN	1	A	AWC	13	B
PROP	S02	30	CPN	1	A	S	32	B
ENERG	S06	80	GPSC	1	A	BGRIM	2	B
ENERG	S06	70	TOP	1	A	IRPC	16	B
ENERG	S06	60	TOP	1	A	SPRC	4	B
ENERG	S06	60	PTT	1	A	IRPC	11	B
ENERG	S06	50	PTTEP	1	A	SPRC	13	B
ENERG	S06	50	EA	1	A	GUNKUL	15	B
ENERG	S06	50	GPSC	1	A	GULF	1	B
ENERG	S06	50	TOP	1	A	BCP	2	B
ENERG	S06	50	GULF	1	A	CKP	9	B
ENERG	S06	40	GPSC	1	A	RATCH	2	B
ENERG	S06	40	BGRIM	1	A	CKP	7	B
ENERG	S06	40	RATCH	1	A	BCPG	4	B
ENERG	S06	40	PTT	1	A	OR	1	B
ENERG	S06	40	OR	1	A	GUNKUL	5	B
ENERG	S06	40	BPP	1	A	BANPU	1	B
ENERG	S06	40	SGP	1	A	IRPC	3	B
ENERG	S06	40	GUNKUL	1	A	CKP	1	B
ENERG	S06	30	EGCO	1	A	SPCG	11	B
ENERG	S06	30	GULF	1	A	OR	2	B
ENERG	S06	30	RATCH	1	A	BGRIM	1	B



Inter-Commodity Spread Credit								
CC Group Name	CC Group	Credit Rate (%)	Leg 1			Leg 2		
			Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg
ENERG	S06	30	RATCH	1	A	PTT	1	B
ENERG	S06	30	RATCH	1	A	OR	1	B
ENERG	S06	30	RATCH	1	A	IRPC	12	B
ENERG	S06	30	PTT	1	A	SGP	3	B
BANK	S13	70	BBL	1	A	SCB	1	B
BANK	S13	60	KBANK	1	A	BBL	1	B
BANK	S13	60	KBANK	1	A	SCB	1	B
BANK	S13	60	BBL	1	A	TTB	110	B
BANK	S13	60	SCB	1	A	TTB	82	B
BANK	S13	50	KBANK	1	A	KKP	2	B
BANK	S13	50	BBL	1	A	KTB	9	B
BANK	S13	50	SCB	1	A	KKP	2	B
BANK	S13	50	SCB	1	A	KTB	6	B
BANK	S13	40	BBL	1	A	KKP	2	B
BANK	S13	40	TCAP	1	A	TTB	31	B
FOOD	S16	40	M	1	A	MINT	2	B
FOOD	S16	40	OSP	1	A	CPF	1	B
FOOD	S16	30	M	1	A	CPF	2	B
PETRO	S18	40	IVL	1	A	PTTGC	1	B
ETRON	S23	70	KCE	1	A	HANA	1	B
ETRON	S23	60	DELTA	1	A	KCE	6	B
ETRON	S23	50	DELTA	1	A	HANA	8	B
FIN	S24	60	SAWAD	1	A	MTC	1	B
FIN	S24	50	KTC	1	A	SAWAD	1	B
FIN	S24	50	KTC	1	A	MTC	1	B
FIN	S24	50	SAWAD	1	A	THANI	12	B
FIN	S24	50	MTC	1	A	BAM	3	B
FIN	S24	50	MTC	1	A	THANI	11	B
FIN	S24	40	JMT	1	A	SAWAD	1	B
FIN	S24	40	KTC	1	A	THANI	14	B
FIN	S24	40	BAM	1	A	THANI	4	B
TRANS	S30	40	AOT	1	A	AAV	26	B
TRANS	S30	20	PSL	1	A	AAV	7	B
COMM	S36	50	CPALL	1	A	CRC	2	B
COMM	S36	50	COM7	1	A	HMPRO	2	B
COMM	S36	40	COM7	1	A	GLOBAL	2	B
TOURISM	S38	60	CENDEL	1	A	ERW	11	B
MEDIA	S45	40	BEC	1	A	VGI	3	B
MEDIA	S45	40	PLANB	1	A	VGI	1	B



อัตราหลักประกันการซื้อขายสัญญาซื้อขายล่วงหน้า

โดยคำนวณตามมาตรฐานการประกอบธุรกิจของชมรมผู้ประกอบธุรกิจสัญญาซื้อขายล่วงหน้า ที่กำหนดเป็น **อัตราขั้นต่ำ** ที่เรียกเก็บตามประเภทลูกค้าดังนี้

ประเภทลูกค้า	อัตราการวางหลักประกันเริ่มต้น (Initial Margin)	อัตราหลักประกันรักษาสภาพ (Maintenance Margin)	อัตราหลักประกันขั้นต่ำ (Force Margin)
ลูกค้าทั่วไป	100%	70.2857%	30.2857%

มีผลบังคับใช้ตั้งแต่วันที่ 4 สิงหาคม 2565

Unit : Baht / Contract

Contract	Individual Investor Margin						Institutional Investor Margin				
	Outright			Spread			Outright		Spread		
	Initial Margin	Maintenance Margin	Force Margin	Initial Margin	Maintenance Margin	Force Margin	Initial Margin	Maintenance Margin	Initial Margin	Maintenance Margin	
1. Index Market											
BANK	22,575.00	15,867.00	6,837.00	5,643.75	3,966.75	1,709.25	17,415.00	12,900.00	4,353.75	3,225.00	
COMM	16,730.00	11,758.80	5,066.80	4,182.50	2,939.70	1,266.70	12,906.00	9,560.00	3,226.50	2,390.00	
ENERG	11,305.00	7,945.80	3,423.80	2,826.25	1,986.45	855.95	8,721.00	6,460.00	2,180.25	1,615.00	
FOOD	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10	3,618.00	2,680.00	904.50	670.00	
ICT	10,780.00	7,576.80	3,264.80	2,695.00	1,894.20	816.20	8,316.00	6,160.00	2,079.00	1,540.00	
SET50	7,595.00	5,338.20	2,300.20	1,898.75	1,334.55	575.05	5,859.00	4,340.00	1,464.75	1,085.00	
2. Metal Market											
50 Baht Gold	53,550.00	37,638.00	16,218.00	13,387.50	9,409.50	4,054.50	41,310.00	30,600.00	10,327.50	7,650.00	
10 Baht Gold	10,710.00	7,527.60	3,243.60	2,677.50	1,881.90	810.90	8,262.00	6,120.00	2,065.50	1,530.00	
Gold Online	19,950.00	14,022.00	6,042.00	4,987.50	3,505.50	1,510.50	15,390.00	11,400.00	3,847.50	2,850.00	
Silver Online *New	4,795.00	3,370.20	1,452.20	-	-	-	3,699.00	2,740.00	-	-	
Gold-D	7,735.00	5,436.60	2,342.60	-	-	-	5,967.00	4,420.00	-	-	
- Spot Month Margin	Individual = 24,500 (14,000*1.75)						Institutional = 18,900 (14,000*1.35)				
3. Currency Market											
USD	665.00	467.40	201.40	166.25	116.85	50.35	513.00	380.00	128.25	95.00	
4. Interest Rate Market											
5Y Government Bond	12,425.00	8,733.00	3,763.00	3,106.25	2,183.25	940.75	9,585.00	7,100.00	2,396.25	1,775.00	
3M BIBOR	1,260.00	885.60	381.60	2,520.00	1,771.20	763.20	972.00	720.00	243.00	180.00	
5. Agriculture Market											
RSS3	35,525.00	24,969.00	10,759.00	-	-	-	27,405.00	20,300.00	-	-	
RSS3D	35,525.00	24,969.00	10,759.00	-	-	-	27,405.00	20,300.00	-	-	
- Spot Month Margin	Individual = 112,350 (64,200*1.75)						Institutional = 86,670 (64,200*1.35)				
Japanese Rubber	5,880.00	4,132.80	1,780.80	-	-	-	4,536.00	3,360.00	-	-	
6. Stock Market											
AAV	For series U22X	330.75	232.47	100.17	78.75	55.35	23.85	255.15	189.00	60.75	45.00
	For series Z22 onwards	315.00	221.40	95.40	78.75	55.35	23.85	243.00	180.00	60.75	45.00
ADVANC	12,355.00	8,683.80	3,741.80	3,088.75	2,170.95	935.45	9,531.00	7,060.00	2,382.75	1,765.00	
AEONTS	12,495.00	8,782.20	3,784.20	3,123.75	2,195.55	946.05	9,639.00	7,140.00	2,409.75	1,785.00	
AMATA	1,645.00	1,156.20	498.20	411.25	289.05	124.55	1,269.00	940.00	317.25	235.00	
AOT	4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00	3,240.00	2,400.00	810.00	600.00	
AP	1,050.00	738.00	318.00	262.50	184.50	79.50	810.00	600.00	202.50	150.00	
AWC	420.00	295.20	127.20	105.00	73.80	31.80	324.00	240.00	81.00	60.00	
BA	1,470.00	1,033.20	445.20	367.50	258.30	111.30	1,134.00	840.00	283.50	210.00	
BAM	1,260.00	885.60	381.60	315.00	221.40	95.40	972.00	720.00	243.00	180.00	
BANPU	1,400.00	984.00	424.00	350.00	246.00	106.00	1,080.00	800.00	270.00	200.00	
BAY	2,940.00	2,066.40	890.40	735.00	516.60	222.60	2,268.00	1,680.00	567.00	420.00	
BBL	7,840.00	5,510.40	2,374.40	1,960.00	1,377.60	593.60	6,048.00	4,480.00	1,512.00	1,120.00	
BCH	1,645.00	1,156.20	498.20	411.25	289.05	124.55	1,269.00	940.00	317.25	235.00	
BCP	3,185.00	2,238.60	964.60	796.25	559.65	241.15	2,457.00	1,820.00	614.25	455.00	
BCPG	875.00	615.00	265.00	218.75	153.75	66.25	675.00	500.00	168.75	125.00	
BDMS	1,610.00	1,131.60	487.60	402.50	282.90	121.90	1,242.00	920.00	310.50	230.00	
BEAUTY	140.00	98.40	42.40	35.00	24.60	10.60	108.00	80.00	27.00	20.00	
BEC	1,575.00	1,107.00	477.00	393.75	276.75	119.25	1,215.00	900.00	303.75	225.00	
BEM	560.00	393.60	169.60	140.00	98.40	42.40	432.00	320.00	108.00	80.00	
BGRIM	2,975.00	2,091.00	901.00	743.75	522.75	225.25	2,295.00	1,700.00	573.75	425.00	
BH	12,250.00	8,610.00	3,710.00	3,062.50	2,152.50	927.50	9,450.00	7,000.00	2,362.50	1,750.00	
BJC	2,415.00	1,697.40	731.40	603.75	424.35	182.85	1,863.00	1,380.00	465.75	345.00	
BLA	4,970.00	3,493.20	1,505.20	1,242.50	873.30	376.30	3,834.00	2,840.00	958.50	710.00	
BLAND	70.00	49.20	21.20	17.50	12.30	5.30	54.00	40.00	13.50	10.00	
BPP	945.00	664.20	286.20	236.25	166.05	71.55	729.00	540.00	182.25	135.00	
BTS	525.00	369.00	159.00	131.25	92.25	39.75	405.00	300.00	101.25	75.00	
CBG	7,490.00	5,264.40	2,268.40	1,872.50	1,316.10	567.10	5,778.00	4,280.00	1,444.50	1,070.00	
CENTEL	4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50	3,510.00	2,600.00	877.50	650.00	
CHG	315.00	221.40	95.40	78.75	55.35	23.85	243.00	180.00	60.75	45.00	
CK	1,505.00	1,057.80	455.80	376.25	264.45	113.95	1,161.00	860.00	290.25	215.00	
CKP	420.00	295.20	127.20	105.00	73.80	31.80	324.00	240.00	81.00	60.00	
COM7	For series U22X, Z22X	5,740.00	4,034.40	1,738.40	1,417.50	504.30	217.30	4,428.00	3,280.00	1,148.00	850.00
	For series H23 onwards	2,870.00	2,017.20	869.20	717.50	504.30	217.30	2,214.00	1,640.00	553.50	410.00
CPALL	3,080.00	2,164.80	932.80	770.00	541.20	233.20	2,376.00	1,760.00	594.00	440.00	
CPF	1,400.00	984.00	424.00	350.00	246.00	106.00	1,080.00	800.00	270.00	200.00	
CPN	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80	3,564.00	2,640.00	891.00	660.00	
CRC	2,975.00	2,091.00	901.00	743.75	522.75	225.25	2,295.00	1,700.00	573.75	425.00	
DELTA	48,125.00	33,825.00	14,575.00	12,031.25	8,456.25	3,643.75	37,125.00	27,500.00	9,281.25	6,875.00	
DTAC	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10	3,078.00	2,280.00	769.50	570.00	
EA	7,280.00	5,116.80	2,204.80	1,820.00	1,279.20	551.20	5,616.00	4,160.00	1,404.00	1,040.00	
EASTW	630.00	442.80	190.80	157.50	110.70	47.70	486.00	360.00	121.50	90.00	
EGCO	9,275.00	6,519.00	2,809.00	2,318.75	1,629.75	702.25	7,155.00	5,300.00	1,788.75	1,325.00	
EPG	1,050.00	738.00	318.00	262.50	184.50	79.50	810.00	600.00	202.50	150.00	
ERW	420.00	295.20	127.20	105.00	73.80	31.80	324.00	240.00	81.00	60.00	
ESSO	1,645.00	1,156.20	498.20	411.25	289.05	124.55	1,269.00	940.00	317.25	235.00	
GFPT	1,610.00	1,131.60	487.60	402.50	282.90	121.90	1,242.00	920.00	310.50	230.00	



Inter-Commodity Spread Credit								
CC Group Name	CC Group	Credit Rate (%)	Leg 1			Leg 2		
			Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg
INDEX	I01	80	COMM	1	A	SET50	2	B
INDEX	I01	80	ENERG	1	A	SET50	1	B
INDEX	I01	80	SET50	1	A	FOOD	1	B
INDEX	I01	60	BANK	1	A	SET50	2	B
INDEX	I01	60	COMM	1	A	ENERG	1	B
INDEX	I01	60	COMM	1	A	FOOD	3	B
INDEX	I01	60	ENERG	1	A	FOOD	2	B
INDEX	I01	50	BANK	1	A	FOOD	3	B
INDEX	I01	50	SET50	1	A	ICT	1	B
INDEX	I01	40	COMM	1	A	ICT	2	B
INDEX	I01	40	ENERG	1	A	ICT	1	B
INDEX	I01	30	ICT	1	A	FOOD	1	B
METAL	MT1	80	GOLD	1	A	GOLD-D	7	B
METAL	MT1	70	GOLD	1	A	GO	3	B
METAL	MT1	70	GO	1	A	GOLD-D	3	B
METAL	MT1	70	GO	1	A	SVF	9	B
ICT	S01	60	DTAC	1	A	TRUE	9	B
ICT	S01	50	ADVANC	1	A	INTUCH	3	B
ICT	S01	40	TRUE	1	A	JAS	1	B
PROP	S02	60	AMATA	1	A	WHA	6	B
PROP	S02	40	SPALI	1	A	LH	2	B
PROP	S02	40	LH	1	A	AWC	2	B
PROP	S02	30	AMATA	1	A	QH	9	B
PROP	S02	30	PSH	1	A	S	7	B
PROP	S02	30	ORI	1	A	LPN	2	B
PROP	S02	30	LPN	1	A	S	2	B
ENERG	S06	80	GPSC	1	A	BGRIM	2	B
ENERG	S06	70	TOP	1	A	BCP	2	B
ENERG	S06	70	TOP	1	A	SPRC	4	B
ENERG	S06	70	TOP	1	A	IRPC	16	B
ENERG	S06	70	SPRC	1	A	ESSO	1	B
ENERG	S06	60	PTTEP	1	A	ESSO	14	B
ENERG	S06	60	GPSC	1	A	GULF	1	B
ENERG	S06	60	TOP	1	A	PTT	2	B
ENERG	S06	60	TOP	1	A	ESSO	5	B
ENERG	S06	60	GULF	1	A	BGRIM	1	B
ENERG	S06	60	PTT	1	A	IRPC	11	B
ENERG	S06	60	BCP	1	A	SPRC	3	B
ENERG	S06	50	PTTEP	1	A	PTT	5	B
ENERG	S06	50	PTTEP	1	A	BANPU	13	B
ENERG	S06	50	EA	1	A	GULF	2	B
ENERG	S06	50	PTT	1	A	SPRC	3	B



Inter-Commodity Spread Credit								
CC Group Name	CC Group	Credit Rate (%)	Leg 1			Leg 2		
			Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg
ENERG	S06	50	BCP	1	A	ESSO	3	B
ENERG	S06	50	BCP	1	A	IRPC	10	B
ENERG	S06	50	SPRC	1	A	IRPC	4	B
ENERG	S06	50	BANPU	1	A	ESSO	1	B
ENERG	S06	40	EA	1	A	GUNKUL	15	B
ENERG	S06	40	TOP	1	A	OR	2	B
ENERG	S06	40	PTT	1	A	BCP	1	B
ENERG	S06	40	BCP	1	A	OR	1	B
ENERG	S06	40	OR	1	A	PTG	2	B
ENERG	S06	40	BPP	1	A	BCPG	1	B
ENERG	S06	30	PTTEP	1	A	SGP	14	B
ENERG	S06	30	EA	1	A	BCPG	7	B
ENERG	S06	30	GULF	1	A	EASTW	7	B
ENERG	S06	30	RATCH	1	A	BCPG	3	B
ENERG	S06	30	OR	1	A	GUNKUL	5	B
ENERG	S06	30	OR	1	A	IRPC	8	B
ENERG	S06	30	SGP	1	A	IRPC	3	B
ENERG	S06	20	PTT	1	A	SGP	3	B
CONMAT	S07	30	TOA	1	A	VNG	3	B
BANK	S13	70	KBANK	1	A	BBL	1	B
BANK	S13	70	KBANK	1	A	SCB	1	B
BANK	S13	60	BBL	1	A	SCB	1	B
BANK	S13	50	BBL	1	A	TTB	107	B
BANK	S13	50	SCB	1	A	KKP	2	B
BANK	S13	40	BBL	1	A	KTB	9	B
FOOD	S16	40	ICHI	1	A	TKN	1	B
FOOD	S16	30	CPF	1	A	TU	2	B
PETRO	S18	30	IVL	1	A	PTTGC	1	B
ETRON	S23	70	KCE	1	A	HANA	1	B
ETRON	S23	50	DELTA	1	A	KCE	5	B
ETRON	S23	40	DELTA	1	A	HANA	7	B
FIN	S24	70	SAWAD	1	A	MTC	1	B
FIN	S24	50	KTC	1	A	MTC	1	B
TRANS	S30	70	PSL	1	A	TTA	2	B
TRANS	S30	40	AOT	1	A	BEM	8	B
TRANS	S30	40	AOT	1	A	BTS	8	B
TRANS	S30	40	BEM	1	A	BTS	1	B
COMM	S36	50	CPALL	1	A	CRC	2	B
COMM	S36	40	CPALL	1	A	HMPRO	5	B
COMM	S36	40	CRC	1	A	HMPRO	3	B
COMM	S36	40	COM7	1	A	HMPRO	2	B