

อัตราหลักประกันการซื้อขายสัญญาซื้อขายล่วงหน้า

โดยคำนวณตามมาตรฐานการประกอบธุรกิจของชมรมผู้ประกอบธุรกิจสัญญาซื้อขายล่วงหน้า ที่กำหนดเป็น **อัตราขั้นต่ำ** ที่เรียกเก็บตามประเภทลูกค้าดังนี้

ประเภทลูกค้า	อัตราการวางหลักประกันเริ่มต้น (Initial Margin)	อัตราหลักประกันรักษาสภาพ (Maintenance Margin)	อัตราหลักประกันขั้นต่ำ (Force Margin)
ลูกค้าทั่วไป	100%	70.285728%	30.285728%

มีผลบังคับใช้ตั้งแต่วันที่ 20 มีนาคม 2569

Unit : Baht / Contract

Contract	Increase / Decrease	Individual Investor Margin						
		Outright			Spread			
		Initial Margin	Maintenance Margin	Force Margin	Initial Margin	Maintenance Margin	Force Margin	
1. Index Market								
BANK		22,855.00	16,063.80	6,921.80	5,713.75	4,015.95	1,730.45	
COMM		17,290.00	12,152.40	5,236.40	4,322.50	3,038.10	1,309.10	
ENERG		11,725.00	8,241.00	3,551.00	2,931.25	2,060.25	887.75	
FOOD		4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40	
ICT		13,895.00	9,766.20	4,208.20	3,473.75	2,441.55	1,052.05	
SET50		13,125.00	9,225.00	3,975.00	3,281.25	2,306.25	993.75	
2. Metal Market								
50 Baht Gold		366,625.00	257,685.00	111,035.00	91,656.25	64,421.25	27,758.75	
10 Baht Gold		73,325.00	51,537.00	22,207.00	18,331.25	12,884.25	5,551.75	
Gold-D		49,315.00	34,661.40	14,935.40	98,630.00	69,322.80	29,870.80	
Gold Online		156,975.00	110,331.00	47,541.00	39,243.75	27,582.75	11,885.25	
Silver Online		58,065.00	40,811.40	17,585.40	14,516.25	10,202.85	4,396.35	
- Spot Month Margin [Gold-D]		Individual = 155,925 (89,100*1.75)						
3. Currency Market								
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		700.00	492.00	212.00	175.00	123.00	53.00	
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	
4. Interest Rate Market								
5Y Government Bond		6,685.00	4,698.60	2,024.60	1,671.25	1,174.65	506.15	
5. Agriculture Market								
RSS3		35,700.00	25,092.00	10,812.00	35,700.00	25,092.00	10,812.00	
RSS3D		35,700.00	25,092.00	10,812.00	35,700.00	25,092.00	10,812.00	
Japanese Rubber		7,665.00	5,387.40	2,321.40	7,665.00	5,387.40	2,321.40	
- Spot Month Margin [RSS3 , RSS3D]		Individual = 112,875 (64,500*1.75)						
Contract	Min Block Trade / IM Block Trade	Increase / Decrease	Individual Investor Margin					
			Outright			Spread		
			Initial Margin	Maintenance Margin	Force Margin	Initial Margin	Maintenance Margin	Force Margin
6. Stock Market								
AAV	500 / 105,000		210.00	147.60	63.60	52.50	36.90	15.90
ADVANC (H26X , M26X , U26X , Z26X)	20 / 500,045		25,002.25	17,573.01	7,572.11	5,958.75	4,188.15	1,804.65
ADVANC (H27 onwards)**	20 / 476,700		23,835.00	16,752.60	7,218.60	5,958.75	4,188.15	1,804.65
AEONTS	20 / 193,200		9,660.00	6,789.60	2,925.60	2,415.00	1,697.40	731.40
AMATA	100 / 266,000		2,660.00	1,869.60	805.60	665.00	467.40	201.40
AOT	100 / 738,500		7,385.00	5,190.60	2,236.60	1,846.25	1,297.65	559.15
AP	500 / 525,000		1,050.00	738.00	318.00	262.50	184.50	79.50
AWC	500 / 175,000		350.00	246.00	106.00	87.50	61.50	26.50
BA	100 / 217,000		2,170.00	1,525.20	657.20	542.50	381.30	164.30
BAM	500 / 437,500		875.00	615.00	265.00	218.75	153.75	66.25
BANPU	500 / 315,000		630.00	442.80	190.80	157.50	110.70	47.70
BAY	100 / 154,000		1,540.00	1,082.40	466.40	385.00	270.60	116.60
BBL	20 / 208,600		10,430.00	7,330.80	3,158.80	2,607.50	1,832.70	789.70
BCH	100 / 126,000		1,260.00	885.60	381.60	315.00	221.40	95.40
BCP	100 / 413,000		4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
BCPG	500 / 857,500	▲ 525.00	1,715.00	1,205.40	519.40	428.75	301.35	129.85
BDMS (H26X , M26X , U26X , Z26X) (1,013)	100 / 161,000		1,610.00	1,131.60	487.60	402.50	282.90	121.90
BDMS (H27 onwards)**	100 / 158,900		1,589.00	1,116.84	481.24	397.25	279.21	120.31
BEAUTY	1000 / 105,000		105.00	73.80	31.80	26.25	18.45	7.95

Contract	Min Block Trade / IM Block Trade	Increase / Decrease	Individual Investor Margin					
			Outright			Spread		
			Initial Margin	Maintenance Margin	Force Margin	Initial Margin	Maintenance Margin	Force Margin
BEC	500 / 157,500		315.00	221.40	95.40	78.75	55.35	23.85
BEM	500 / 280,000		560.00	393.60	169.60	140.00	98.40	42.40
BGRIM	100 / 231,000		2,310.00	1,623.60	699.60	577.50	405.90	174.90
BH (H26X , M26X , U26X , Z26X) (1,035)	20 / 387,100		19,355.00	13,603.80	5,861.80	4,674.25	3,285.33	1,415.63
BH (H27 onwards)** มีผลตั้งแต่วันที่ 17/03/2026	20 / 373,940	▼ -658.00	18,697.00	13,141.32	5,662.52	4,674.25	3,285.33	1,415.63
BJC	100 / 171,500		1,715.00	1,205.40	519.40	428.75	301.35	129.85
BLA	100 / 238,000		2,380.00	1,672.80	720.80	595.00	418.20	180.20
BLAND	1000 / 70,000		70.00	49.20	21.20	17.50	12.30	5.30
BPP	500 / 1,330,000		2,660.00	1,869.60	805.60	665.00	467.40	201.40
BSRC (H26X , M26X , U26X) (154)	500 / 493,500		987.00	693.72	298.92	1,601.25	1,125.45	484.95
BTS	500 / 175,000		350.00	246.00	106.00	87.50	61.50	26.50
CBG	20 / 113,400		5,670.00	3,985.20	1,717.20	1,417.50	996.30	429.30
CENTEL	100 / 588,000		5,880.00	4,132.80	1,780.80	1,470.00	1,033.20	445.20
CHG	500 / 105,000		210.00	147.60	63.60	52.50	36.90	15.90
CK	100 / 210,000		2,100.00	1,476.00	636.00	525.00	369.00	159.00
CKP	500 / 157,500		315.00	221.40	95.40	78.75	55.35	23.85
COM7	100 / 294,000		2,940.00	2,066.40	890.40	735.00	516.60	222.60
CPALL	20 / 84,000		4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
CPF	100 / 206,500		2,065.00	1,451.40	625.40	516.25	362.85	156.35
CPN	20 / 119,700		5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
CRC (H26X , M26X , U26X) (1,036)	100 / 301,000		3,010.00	2,115.60	911.60	726.25	510.45	219.95
CRC (Z26 onwards)**	100 / 290,500		2,905.00	2,041.80	879.80	726.25	510.45	219.95
DELTA	20 / 850,500		42,525.00	29,889.00	12,879.00	10,631.25	7,472.25	3,219.75
EA	500 / 332,500		665.00	467.40	201.40	166.25	116.85	50.35
EASTW	500 / 210,000		420.00	295.20	127.20	105.00	73.80	31.80
EGCO	20 / 195,300		9,765.00	6,863.40	2,957.40	2,441.25	1,715.85	739.35
EPG	500 / 262,500		525.00	369.00	159.00	131.25	92.25	39.75
ERW	500 / 227,500		455.00	319.80	137.80	113.75	79.95	34.45
GFPT	100 / 101,500		1,015.00	713.40	307.40	253.75	178.35	76.85
GLOBAL (H26X , M26X , U26X , Z26X) (1,037)	500 / 743,750		1,487.50	1,045.50	450.50	358.75	252.15	108.65
GLOBAL (H27 onwards)**	500 / 717,500		1,435.00	1,008.60	434.60	358.75	252.15	108.65
GPSC	100 / 553,000		5,530.00	3,886.80	1,674.80	1,382.50	971.70	418.70
GULF (H26X , M26X , U26X , Z26X) (1,037)	100 / 566,125		5,661.25	3,979.05	1,714.55	1,365.00	959.40	413.40
GULF (H27 onwards)**	100 / 546,000		5,460.00	3,837.60	1,653.60	1,365.00	959.40	413.40
GUNKUL	500 / 157,500		315.00	221.40	95.40	78.75	55.35	23.85
HANA	100 / 280,000		2,800.00	1,968.00	848.00	700.00	492.00	212.00
HMPRO	500 / 437,500		875.00	615.00	265.00	218.75	153.75	66.25
ICHI	100 / 143,500		1,435.00	1,008.60	434.60	358.75	252.15	108.65
IRPC	500 / 105,000		210.00	147.60	63.60	52.50	36.90	15.90
ITD	1000 / 70,000		70.00	49.20	21.20	17.50	12.30	5.30
IVL	100 / 273,000		2,730.00	1,918.80	826.80	682.50	479.70	206.70
JAS	500 / 122,500		245.00	172.20	74.20	61.25	43.05	18.55
JMT	100 / 175,000		1,750.00	1,230.00	530.00	437.50	307.50	132.50
KBANK (H26X) (1,015)	20 / 231,630		11,581.50	8,140.14	3,507.54	2,852.50	2,004.90	863.90
KBANK (M26 onwards)**	20 / 228,200		11,410.00	8,019.60	3,455.60	2,852.50	2,004.90	863.90
KCE	100 / 280,000		2,800.00	1,968.00	848.00	700.00	492.00	212.00
KKP	20 / 118,300		5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
KTB	100 / 238,000		2,380.00	1,672.80	720.80	595.00	418.20	180.20
KTC	100 / 392,000		3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
LH	500 / 210,000		420.00	295.20	127.20	105.00	73.80	31.80
LPN	500 / 70,000		140.00	98.40	42.40	35.00	24.60	10.60
M	100 / 350,000		3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
MAJOR	100 / 91,000		910.00	639.60	275.60	227.50	159.90	68.90
MBK	100 / 175,000		1,750.00	1,230.00	530.00	437.50	307.50	132.50
MEGA	100 / 423,500		4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
MINT	100 / 273,000		2,730.00	1,918.80	826.80	682.50	479.70	206.70
MTC	100 / 469,000		4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
OR	100 / 161,000		1,610.00	1,131.60	487.60	402.50	282.90	121.90

Contract	Min Block Trade / IM Block Trade	Increase / Decrease	Individual Investor Margin					
			Outright			Spread		
			Initial Margin	Maintenance Margin	Force Margin	Initial Margin	Maintenance Margin	Force Margin
ORI	500 / 192,500		385.00	270.60	116.60	96.25	67.65	29.15
OSP	100 / 238,000		2,380.00	1,672.80	720.80	595.00	418.20	180.20
PLANB	500 / 367,500		735.00	516.60	222.60	183.75	129.15	55.65
PRM	500 / 455,000		910.00	639.60	275.60	227.50	159.90	68.90
PSH	500 / 245,000		490.00	344.40	148.40	122.50	86.10	37.10
PSL	500 / 437,500		875.00	615.00	265.00	218.75	153.75	66.25
PTG	500 / 577,500		1,155.00	811.80	349.80	288.75	202.95	87.45
PTT (H26X , M26X , U26X , Z26X) (1,006)	100 / 213,500		2,135.00	1,500.60	646.60	530.25	372.69	160.59
PTT (H27 onwards)**	100 / 212,275		2,122.75	1,491.99	642.89	530.25	372.69	160.59
PTTEP	20 / 233,100		11,655.00	8,191.80	3,529.80	2,913.75	2,047.95	882.45
PTTGC	100 / 402,500		4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
QH	500 / 70,000		140.00	98.40	42.40	35.00	24.60	10.60
RATCH	100 / 269,500		2,695.00	1,894.20	816.20	673.75	473.55	204.05
RS	1000 / 70,000		70.00	49.20	21.20	17.50	12.30	5.30
S	1000 / 70,000		70.00	49.20	21.20	17.50	12.30	5.30
SAMART	500 / 332,500		665.00	467.40	201.40	166.25	116.85	50.35
SAWAD (H26X) (1,100)	100 / 531,300		5,313.00	3,734.28	1,609.08	1,207.50	848.70	365.70
SAWAD (M26 onwards)**	100 / 483,000		4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
SCB	20 / 146,300		7,315.00	5,141.40	2,215.40	1,828.75	1,285.35	553.85
SCC	20 / 506,100		25,305.00	17,785.80	7,663.80	6,326.25	4,446.45	1,915.95
SCGP	100 / 304,500		3,045.00	2,140.20	922.20	761.25	535.05	230.55
SGP	500 / 262,500		525.00	369.00	159.00	131.25	92.25	39.75
SIRI	500 / 87,500		175.00	123.00	53.00	43.75	30.75	13.25
SPALI	100 / 217,000		2,170.00	1,525.20	657.20	542.50	381.30	164.30
SPCG	500 / 595,000		1,190.00	836.40	360.40	297.50	209.10	90.10
SPRC	500 / 507,500		1,015.00	713.40	307.40	253.75	178.35	76.85
STA	100 / 171,500		1,715.00	1,205.40	519.40	428.75	301.35	129.85
STECON	500 / 1,015,000		2,030.00	1,426.80	614.80	507.50	356.70	153.70
STGT	500 / 595,000		1,190.00	836.40	360.40	297.50	209.10	90.10
STPI	500 / 367,500		735.00	516.60	222.60	183.75	129.15	55.65
SUPER	1000 / 70,000		70.00	49.20	21.20	17.50	12.30	5.30
TASCO	100 / 140,000		1,400.00	984.00	424.00	350.00	246.00	106.00
TCAP	100 / 364,000		3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
THAI	500 / 577,500		1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	500 / 122,500		245.00	172.20	74.20	61.25	43.05	18.55
THCOM	100 / 178,500		1,785.00	1,254.60	540.60	446.25	313.65	135.15
THG (H26X , M26X) (1,124)	100 / 184,975		1,849.75	1,300.11	560.21	411.25	289.05	124.55
THG (U26 onwards)**	100 / 164,500		1,645.00	1,156.20	498.20	411.25	289.05	124.55
TISCO	20 / 123,200		6,160.00	4,329.60	1,865.60	1,540.00	1,082.40	466.40
TKN	500 / 297,500		595.00	418.20	180.20	148.75	104.55	45.05
TOA	100 / 203,000		2,030.00	1,426.80	614.80	507.50	356.70	153.70
TOP	100 / 661,500		6,615.00	4,649.40	2,003.40	1,653.75	1,162.35	500.85
TPIPL	500 / 52,500		105.00	73.80	31.80	26.25	18.45	7.95
TPIPP	500 / 87,500		175.00	123.00	53.00	43.75	30.75	13.25
TQM	100 / 164,500		1,645.00	1,156.20	498.20	411.25	289.05	124.55
TRUE	100 / 154,000		1,540.00	1,082.40	466.40	385.00	270.60	116.60
TTA	500 / 227,500		455.00	319.80	137.80	113.75	79.95	34.45
TTB	500 / 70,000		140.00	98.40	42.40	35.00	24.60	10.60
TTCL	500 / 35,000		70.00	49.20	21.20	17.50	12.30	5.30
TTW	500 / 157,500		315.00	221.40	95.40	78.75	55.35	23.85
TU	100 / 115,500		1,155.00	811.80	349.80	288.75	202.95	87.45
TVO	100 / 175,000		1,750.00	1,230.00	530.00	437.50	307.50	132.50
UNIQ	500 / 227,500		455.00	319.80	137.80	113.75	79.95	34.45
VGI	500 / 122,500		245.00	172.20	74.20	61.25	43.05	18.55
VNG	500 / 105,000		210.00	147.60	63.60	52.50	36.90	15.90
WHA	500 / 297,500		595.00	418.20	180.20	148.75	104.55	45.05
WHAUP	500 / 332,500		665.00	467.40	201.40	166.25	116.85	50.35



Inter-Commodity Spread Credit

CC Group Name	CC Group	Credit Rate (%)	Leg 1			Leg 2			Remark
			Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg	
FX	C01	60	USD/JPY	1	A	JPY	2	A	
FX	C01	60	EUR	1	A	JPY	2	B	
FX	C01	50	USD/JPY	1	A	EUR/USD	1	A	
FX	C01	50	EUR	1	A	USD	1	B	
FX	C01	40	EUR/USD	1	A	USD	1	A	
INDEX	I01	70	SET50	1	A	ENERG	1	B	
INDEX	I01	60	COMM	1	A	FOOD	2	B	
INDEX	I01	60	COMM	1	A	SET50	1	B	
INDEX	I01	60	ICT	1	A	SET50	1	B	
INDEX	I01	50	COMM	1	A	ENERG	1	B	
INDEX	I01	50	SET50	1	A	FOOD	2	B	
INDEX	I01	50	ICT	1	A	ENERG	1	B	
INDEX	I01	40	BANK	1	A	SET50	3	B	
METAL	MT1	80	GOLD	1	A	GO	2	B	
METAL	MT1	80	GO	1	A	SVF	6	B	
METAL	MT1	70	GOLD	1	A	SVF	15	B	
ICT	S01	30	TRUE	1	A	THCOM	1	B	
PROP	S02	60	SPALI	1	A	AP	2	B	
PROP	S02	60	AMATA	1	A	WHA	4	B	
PROP	S02	50	AP	1	A	LH	2	B	
PROP	S02	50	AP	1	A	SIRI	6	B	
PROP	S02	50	LH	1	A	AWC	2	B	
PROP	S02	50	LH	1	A	QH	3	B	
PROP	S02	40	MBK	1	A	AWC	8	B	
PROP	S02	40	AMATA	1	A	AWC	7	B	
PROP	S02	40	AMATA	1	A	ORI	9	B	
PROP	S02	40	AP	1	A	QH	7	B	
PROP	S02	40	LH	1	A	WHA	1	B	
PROP	S02	40	LH	1	A	ORI	2	B	
PROP	S02	40	WHA	1	A	QH	3	B	
PROP	S02	40	AWC	1	A	ORI	1	B	
PROP	S02	30	SPALI	1	A	QH	13	B	
PROP	S02	30	AMATA	1	A	LH	4	B	
PROP	S02	30	AMATA	1	A	PSH	5	B	
PROP	S02	30	AMATA	1	A	SIRI	12	B	
PROP	S02	30	AP	1	A	WHA	2	B	
PROP	S02	30	AP	1	A	AWC	4	B	
PROP	S02	30	LH	1	A	PSH	1	B	
PROP	S02	30	PSH	1	A	AWC	2	B	
PROP	S02	30	PSH	1	A	ORI	2	B	
PROP	S02	30	AWC	1	A	LPN	2	B	
PROP	S02	30	AWC	1	A	QH	2	B	
PROP	S02	30	ORI	1	A	LPN	1	B	
PROP	S02	30	ORI	1	A	SIRI	1	B	
PROP	S02	30	LPN	1	A	SIRI	1	B	
PROP	S02	30	LPN	1	A	QH	1	B	
PROP	S02	30	SIRI	1	A	QH	1	B	
PROP	S02	20	CPN	1	A	ORI	31	B	
PROP	S02	20	AMATA	1	A	AP	2	B	
PROP	S02	20	AMATA	1	A	LPN	11	B	
PROP	S02	20	AMATA	1	A	QH	13	B	
PROP	S02	20	PSH	1	A	SIRI	3	B	
ENERG	S06	60	TOP	1	A	IRPC	38	B	
ENERG	S06	60	GPSC	1	A	BGRIM	3	B	
ENERG	S06	60	BSRC	1	A	BGP	1	B	
ENERG	S06	50	PTTEP	1	A	TOP	3	B	
ENERG	S06	50	PTTEP	1	A	PTT	4	B	
ENERG	S06	50	GPSC	1	A	CKP	16	B	
ENERG	S06	50	PTG	1	A	GUNKUL	4	B	
ENERG	S06	50	CKP	1	A	GUNKUL	1	B	
ENERG	S06	40	PTTEP	1	A	BGP	4	B	
ENERG	S06	40	PTTEP	1	A	IRPC	101	B	
ENERG	S06	40	EGCO	1	A	GPSC	3	B	
ENERG	S06	40	EGCO	1	A	BGRIM	8	B	
ENERG	S06	40	TOP	1	A	BSRC	1	B	
ENERG	S06	40	TOP	1	A	BGP	1	B	
ENERG	S06	40	GPSC	1	A	GUNKUL	19	B	
ENERG	S06	40	BGRIM	1	A	CKP	6	B	



Inter-Commodity Spread Credit

CC Group Name	CC Group	Credit Rate (%)	Leg 1			Leg 2			Remark
			Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg	
ENERG	S06	40	BGRIM	1	A	GUNKUL	7	B	
ENERG	S06	40	PTG	1	A	EASTW	4	B	
ENERG	S06	40	BCPG	1	A	CKP	3	B	
ENERG	S06	40	BANPU	1	A	IRPC	4	B	
ENERG	S06	30	PTTEP	1	A	GPSC	3	B	
ENERG	S06	30	PTTEP	1	A	BSRC	4	B	
ENERG	S06	30	PTTEP	1	A	GUNKUL	60	B	
ENERG	S06	30	EGCO	1	A	PTG	14	B	
ENERG	S06	30	EGCO	1	A	EA	39	B	
ENERG	S06	30	EGCO	1	A	CKP	48	B	
ENERG	S06	30	EGCO	1	A	GUNKUL	55	B	
ENERG	S06	30	GPSC	1	A	BCP	1	B	
ENERG	S06	30	PTT	1	A	BCP	1	B	
ENERG	S06	30	PTT	1	A	BANPU	6	B	
ENERG	S06	30	PTT	1	A	GUNKUL	16	B	
ENERG	S06	30	BCP	1	A	BGRIM	2	B	
ENERG	S06	30	BCP	1	A	PTG	4	B	
ENERG	S06	30	BCP	1	A	CKP	14	B	
ENERG	S06	30	BCP	1	A	GUNKUL	16	B	
ENERG	S06	30	BCP	1	A	IRPC	27	B	
ENERG	S06	30	BGRIM	1	A	EA	5	B	
ENERG	S06	30	OR	1	A	CKP	6	B	
ENERG	S06	30	PTG	1	A	WHAUP	2	B	
ENERG	S06	30	PTG	1	A	CKP	3	B	
ENERG	S06	30	BCPG	1	A	WHAUP	2	B	
ENERG	S06	30	BANPU	1	A	CKP	2	B	
ENERG	S06	30	WHAUP	1	A	GUNKUL	2	B	
ENERG	S06	30	EA	1	A	CKP	1	B	
ENERG	S06	30	EASTW	1	A	IRPC	2	B	
ENERG	S06	20	PTTEP	1	A	CKP	52	B	
ENERG	S06	20	EGCO	1	A	PTT	3	B	
ENERG	S06	20	EGCO	1	A	TIPIP	63	B	
ENERG	S06	20	BSRC	1	A	CKP	14	B	
ENERG	S06	20	BCP	1	A	EA	11	B	
BANK	S13	60	KBANK	1	A	SCB	1	B	
BANK	S13	60	KBANK	1	A	KTB	6	B	
BANK	S13	60	BBL	1	A	KTB	5	B	
BANK	S13	50	KBANK	1	A	BBL	1	B	
BANK	S13	50	BBL	1	A	SCB	1	B	
BANK	S13	50	SCB	1	A	KTB	5	B	
BANK	S13	50	KTB	1	A	TTB	15	B	
BANK	S13	40	SCB	1	A	TTB	67	B	
BANK	S13	30	TCAP	1	A	BAY	2	B	
FOOD	S16	20	CPF	1	A	TKN	5	B	
PETRO	S18	60	PTTGC	1	A	IVL	1	B	
ETRON	S23	70	KCE	1	A	HANA	1	B	
FIN	S24	60	MTC	1	A	SAWAD	1	B	
FIN	S24	40	AEONTS	1	A	SAWAD	4	B	
FIN	S24	40	AEONTS	1	A	JMT	10	B	
FIN	S24	40	KTC	1	A	SAWAD	1	B	
FIN	S24	40	SAWAD	1	A	THANI	15	B	
FIN	S24	30	JMT	1	A	THANI	5	B	
TRANS	S30	40	AOT	1	A	THAI	9	B	
TRANS	S30	30	BA	1	A	BEM	3	B	
HEALTH	S33	60	BDMS	1	A	BCH	2	B	
HEALTH	S33	40	BH	1	A	BCH	17	B	
HEALTH	S33	30	BCH	1	A	CHG	6	B	
COMM	S36	50	CPALL	1	A	BJC	3	B	
COMM	S36	50	CPALL	1	A	HMPRO	7	B	
COMM	S36	40	BJC	1	A	HMPRO	2	B	
COMM	S36	30	HMPRO	1	A	BEAUTY	18	B	
TOURISM	S38	50	CENTEL	1	A	ERW	13	B	
MEDIA	S45	40	PLANB	1	A	VGI	4	B	
CONS	S46	60	CK	1	A	STECON	1	B	
CONS	S46	30	CK	1	A	STPI	3	B	
CONS	S46	30	STECON	1	A	UNIQ	3	B	
CONS	S46	20	CK	1	A	UNIQ	5	B	
CONS	S46	20	STPI	1	A	UNIQ	2	B	

อัตราหลักประกันการซื้อขายสัญญาซื้อขายล่วงหน้า

โดยคำนวณตามมาตรฐานการประกอบธุรกิจของชมรมผู้ประกอบธุรกิจสัญญาซื้อขายล่วงหน้า ที่กำหนดเป็น **อัตราขั้นต่ำ** ที่เรียกเก็บตามประเภทลูกค้าดังนี้

ประเภทลูกค้า	อัตราการวางหลักประกันเริ่มต้น (Initial Margin)	อัตราหลักประกันรักษาสภาพ (Maintenance Margin)	อัตราหลักประกันขั้นต่ำ (Force Margin)
ลูกค้าทั่วไป	100%	70.285728%	30.285728%

มีผลบังคับใช้ตั้งแต่วันที่ 10 มีนาคม 2569

Unit : Baht / Contract

Contract	Increase / Decrease	Individual Investor Margin						
		Outright			Spread			
		Initial Margin	Maintenance Margin	Force Margin	Initial Margin	Maintenance Margin	Force Margin	
1. Index Market								
BANK		22,855.00	16,063.80	6,921.80	5,713.75	4,015.95	1,730.45	
COMM		17,290.00	12,152.40	5,236.40	4,322.50	3,038.10	1,309.10	
ENERG		11,725.00	8,241.00	3,551.00	2,931.25	2,060.25	887.75	
FOOD		4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40	
ICT		13,895.00	9,766.20	4,208.20	3,473.75	2,441.55	1,052.05	
SET50		13,125.00	9,225.00	3,975.00	3,281.25	2,306.25	993.75	
2. Metal Market								
50 Baht Gold		366,625.00	257,685.00	111,035.00	91,656.25	64,421.25	27,758.75	
10 Baht Gold		73,325.00	51,537.00	22,207.00	18,331.25	12,884.25	5,551.75	
Gold-D		49,315.00	34,661.40	14,935.40	98,630.00	69,322.80	29,870.80	
Gold Online		156,975.00	110,331.00	47,541.00	39,243.75	27,582.75	11,885.25	
Silver Online		58,065.00	40,811.40	17,585.40	14,516.25	10,202.85	4,396.35	
- Spot Month Margin [Gold-D]		Individual = 155,925 (89,100*1.75)						
3. Currency Market								
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		700.00	492.00	212.00	175.00	123.00	53.00	
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	
4. Interest Rate Market								
5Y Government Bond		6,685.00	4,698.60	2,024.60	1,671.25	1,174.65	506.15	
5. Agriculture Market								
RSS3		35,700.00	25,092.00	10,812.00	35,700.00	25,092.00	10,812.00	
RSS3D		35,700.00	25,092.00	10,812.00	35,700.00	25,092.00	10,812.00	
Japanese Rubber		7,665.00	5,387.40	2,321.40	7,665.00	5,387.40	2,321.40	
- Spot Month Margin [RSS3 , RSS3D]		Individual = 112,875 (64,500*1.75)						
Contract	Min Block Trade / IM Block Trade	Increase / Decrease	Individual Investor Margin					
			Outright			Spread		
			Initial Margin	Maintenance Margin	Force Margin	Initial Margin	Maintenance Margin	Force Margin
6. Stock Market								
AAV	500 / 105,000		210.00	147.60	63.60	52.50	36.90	15.90
ADVANC (H26X , M26X , U26X , Z26X)	20 / 500,045		25,002.25	17,573.01	7,572.11	5,958.75	4,188.15	1,804.65
ADVANC (H27 onwards)**	20 / 476,700		23,835.00	16,752.60	7,218.60	5,958.75	4,188.15	1,804.65
AEONTS	20 / 193,200		9,660.00	6,789.60	2,925.60	2,415.00	1,697.40	731.40
AMATA	100 / 266,000		2,660.00	1,869.60	805.60	665.00	467.40	201.40
AOT	100 / 738,500		7,385.00	5,190.60	2,236.60	1,846.25	1,297.65	559.15
AP	500 / 525,000		1,050.00	738.00	318.00	262.50	184.50	79.50
AWC	500 / 175,000		350.00	246.00	106.00	87.50	61.50	26.50
BA	100 / 217,000		2,170.00	1,525.20	657.20	542.50	381.30	164.30
BAM	500 / 437,500		875.00	615.00	265.00	218.75	153.75	66.25
BANPU	500 / 315,000		630.00	442.80	190.80	157.50	110.70	47.70
BAY	100 / 154,000		1,540.00	1,082.40	466.40	385.00	270.60	116.60
BBL	20 / 208,600		10,430.00	7,330.80	3,158.80	2,607.50	1,832.70	789.70
BCH	100 / 126,000		1,260.00	885.60	381.60	315.00	221.40	95.40
BCP	100 / 413,000		4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
BCPG	500 / 595,000		1,190.00	836.40	360.40	297.50	209.10	90.10
BDMS (H26X , M26X , U26X , Z26X) (1,013)	100 / 161,000		1,610.00	1,131.60	487.60	402.50	282.90	121.90
BDMS (H27 onwards)**	100 / 158,900	▼ -21.00	1,589.00	1,116.84	481.24	397.25	279.21	120.31
BEAUTY	1000 / 105,000		105.00	73.80	31.80	26.25	18.45	7.95

Contract	Min Block Trade / IM Block Trade	Increase / Decrease	Individual Investor Margin					
			Outright			Spread		
			Initial Margin	Maintenance Margin	Force Margin	Initial Margin	Maintenance Margin	Force Margin
BEC	500 / 157,500		315.00	221.40	95.40	78.75	55.35	23.85
BEM	500 / 280,000		560.00	393.60	169.60	140.00	98.40	42.40
BGRIM	100 / 231,000		2,310.00	1,623.60	699.60	577.50	405.90	174.90
BH	20 / 387,100		19,355.00	13,603.80	5,861.80	4,838.75	3,400.95	1,465.45
BJC	100 / 171,500		1,715.00	1,205.40	519.40	428.75	301.35	129.85
BLA	100 / 238,000		2,380.00	1,672.80	720.80	595.00	418.20	180.20
BLAND	1000 / 70,000		70.00	49.20	21.20	17.50	12.30	5.30
BPP	500 / 1,330,000		2,660.00	1,869.60	805.60	665.00	467.40	201.40
BSRC (H26X , M26X , U26X) (154)	500 / 493,500		987.00	693.72	298.92	1,601.25	1,125.45	484.95
BTS	500 / 175,000		350.00	246.00	106.00	87.50	61.50	26.50
CBG	20 / 113,400		5,670.00	3,985.20	1,717.20	1,417.50	996.30	429.30
CENTEL	100 / 588,000		5,880.00	4,132.80	1,780.80	1,470.00	1,033.20	445.20
CHG	500 / 105,000		210.00	147.60	63.60	52.50	36.90	15.90
CK	100 / 210,000		2,100.00	1,476.00	636.00	525.00	369.00	159.00
CKP	500 / 157,500		315.00	221.40	95.40	78.75	55.35	23.85
COM7	100 / 294,000		2,940.00	2,066.40	890.40	735.00	516.60	222.60
CPALL	20 / 84,000		4,200.00	2,952.00	1,272.00	1,050.00	738.00	318.00
CPF	100 / 206,500		2,065.00	1,451.40	625.40	516.25	362.85	156.35
CPN	20 / 119,700		5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
CRC (H26X , M26X , U26X) (1,036)	100 / 301,000		3,010.00	2,115.60	911.60	726.25	510.45	219.95
CRC (Z26 onwards)**	100 / 290,500		2,905.00	2,041.80	879.80	726.25	510.45	219.95
DELTA	20 / 850,500		42,525.00	29,889.00	12,879.00	10,631.25	7,472.25	3,219.75
EA	500 / 332,500		665.00	467.40	201.40	166.25	116.85	50.35
EASTW	500 / 210,000		420.00	295.20	127.20	105.00	73.80	31.80
EGCO	20 / 195,300		9,765.00	6,863.40	2,957.40	2,441.25	1,715.85	739.35
EPG	500 / 262,500		525.00	369.00	159.00	131.25	92.25	39.75
ERW	500 / 227,500		455.00	319.80	137.80	113.75	79.95	34.45
GFPT	100 / 101,500		1,015.00	713.40	307.40	253.75	178.35	76.85
GLOBAL (H26X , M26X , U26X , Z26X) (1,037)	500 / 743,750		1,487.50	1,045.50	450.50	358.75	252.15	108.65
GLOBAL (H27 onwards)**	500 / 717,500		1,435.00	1,008.60	434.60	358.75	252.15	108.65
GPSC	100 / 553,000		5,530.00	3,886.80	1,674.80	1,382.50	971.70	418.70
GULF (H26X , M26X , U26X , Z26X) (1,037)	100 / 566,125		5,661.25	3,979.05	1,714.55	1,365.00	959.40	413.40
GULF (H27 onwards)**	100 / 546,000		5,460.00	3,837.60	1,653.60	1,365.00	959.40	413.40
GUNKUL	500 / 157,500		315.00	221.40	95.40	78.75	55.35	23.85
HANA	100 / 280,000		2,800.00	1,968.00	848.00	700.00	492.00	212.00
HMPRO	500 / 437,500		875.00	615.00	265.00	218.75	153.75	66.25
ICHI	100 / 143,500		1,435.00	1,008.60	434.60	358.75	252.15	108.65
IRPC	500 / 105,000		210.00	147.60	63.60	52.50	36.90	15.90
ITD	1000 / 70,000		70.00	49.20	21.20	17.50	12.30	5.30
IVL	100 / 273,000		2,730.00	1,918.80	826.80	682.50	479.70	206.70
JAS	500 / 122,500		245.00	172.20	74.20	61.25	43.05	18.55
JMT	100 / 175,000		1,750.00	1,230.00	530.00	437.50	307.50	132.50
KBANK (H26X) (1,015)	20 / 231,630		11,581.50	8,140.14	3,507.54	2,852.50	2,004.90	863.90
KBANK (M26 onwards)**	20 / 228,200		11,410.00	8,019.60	3,455.60	2,852.50	2,004.90	863.90
KCE	100 / 280,000		2,800.00	1,968.00	848.00	700.00	492.00	212.00
KKP	20 / 118,300		5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
KTB	100 / 238,000		2,380.00	1,672.80	720.80	595.00	418.20	180.20
KTC	100 / 392,000		3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
LH	500 / 210,000		420.00	295.20	127.20	105.00	73.80	31.80
LPN	500 / 70,000		140.00	98.40	42.40	35.00	24.60	10.60
M	100 / 350,000		3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
MAJOR	100 / 91,000		910.00	639.60	275.60	227.50	159.90	68.90
MBK	100 / 175,000		1,750.00	1,230.00	530.00	437.50	307.50	132.50
MEGA	100 / 423,500		4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
MINT	100 / 273,000		2,730.00	1,918.80	826.80	682.50	479.70	206.70
MTC	100 / 469,000		4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
OR	100 / 161,000		1,610.00	1,131.60	487.60	402.50	282.90	121.90
ORI	500 / 192,500		385.00	270.60	116.60	96.25	67.65	29.15

Contract	Min Block Trade / IM Block Trade	Increase / Decrease	Individual Investor Margin					
			Outright			Spread		
			Initial Margin	Maintenance Margin	Force Margin	Initial Margin	Maintenance Margin	Force Margin
OSP	100 / 238,000		2,380.00	1,672.80	720.80	595.00	418.20	180.20
PLANB	500 / 367,500		735.00	516.60	222.60	183.75	129.15	55.65
PRM	500 / 455,000		910.00	639.60	275.60	227.50	159.90	68.90
PSH	500 / 245,000		490.00	344.40	148.40	122.50	86.10	37.10
PSL	500 / 437,500		875.00	615.00	265.00	218.75	153.75	66.25
PTG	500 / 577,500		1,155.00	811.80	349.80	288.75	202.95	87.45
PTT (H26X , M26X , U26X , Z26X) (1,006)	100 / 213,500		2,135.00	1,500.60	646.60	530.25	372.69	160.59
PTT (H27 onwards)**	100 / 212,275		2,122.75	1,491.99	642.89	530.25	372.69	160.59
PTTEP	20 / 233,100		11,655.00	8,191.80	3,529.80	2,913.75	2,047.95	882.45
PTTGC	100 / 402,500		4,025.00	2,829.00	1,219.00	1,006.25	707.25	304.75
QH	500 / 70,000		140.00	98.40	42.40	35.00	24.60	10.60
RATCH	100 / 269,500		2,695.00	1,894.20	816.20	673.75	473.55	204.05
RS	1000 / 70,000		70.00	49.20	21.20	17.50	12.30	5.30
S	1000 / 70,000		70.00	49.20	21.20	17.50	12.30	5.30
SAMART	500 / 332,500		665.00	467.40	201.40	166.25	116.85	50.35
SAWAD (H26X) (1,100)	100 / 531,300		5,313.00	3,734.28	1,609.08	1,207.50	848.70	365.70
SAWAD (M26 onwards)**	100 / 483,000		4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
SCB	20 / 146,300		7,315.00	5,141.40	2,215.40	1,828.75	1,285.35	553.85
SCC	20 / 506,100		25,305.00	17,785.80	7,663.80	6,326.25	4,446.45	1,915.95
SCGP	100 / 304,500		3,045.00	2,140.20	922.20	761.25	535.05	230.55
SGP	500 / 262,500		525.00	369.00	159.00	131.25	92.25	39.75
SIRI	500 / 87,500		175.00	123.00	53.00	43.75	30.75	13.25
SPALI	100 / 217,000		2,170.00	1,525.20	657.20	542.50	381.30	164.30
SPCG	500 / 595,000		1,190.00	836.40	360.40	297.50	209.10	90.10
SPRC	500 / 507,500		1,015.00	713.40	307.40	253.75	178.35	76.85
STA	100 / 171,500		1,715.00	1,205.40	519.40	428.75	301.35	129.85
STECON	500 / 1,015,000		2,030.00	1,426.80	614.80	507.50	356.70	153.70
STGT	500 / 595,000		1,190.00	836.40	360.40	297.50	209.10	90.10
STPI	500 / 367,500		735.00	516.60	222.60	183.75	129.15	55.65
SUPER	1000 / 70,000		70.00	49.20	21.20	17.50	12.30	5.30
TASCO	100 / 140,000		1,400.00	984.00	424.00	350.00	246.00	106.00
TCAP	100 / 364,000		3,640.00	2,558.40	1,102.40	910.00	639.60	275.60
THAI	500 / 577,500		1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	500 / 122,500		245.00	172.20	74.20	61.25	43.05	18.55
THCOM	100 / 178,500		1,785.00	1,254.60	540.60	446.25	313.65	135.15
THG (H26X , M26X) (1,124)	100 / 184,975		1,849.75	1,300.11	560.21	411.25	289.05	124.55
THG (U26 onwards)**	100 / 164,500		1,645.00	1,156.20	498.20	411.25	289.05	124.55
TISCO	20 / 123,200		6,160.00	4,329.60	1,865.60	1,540.00	1,082.40	466.40
TKN	500 / 297,500		595.00	418.20	180.20	148.75	104.55	45.05
TOA	100 / 203,000		2,030.00	1,426.80	614.80	507.50	356.70	153.70
TOP	100 / 661,500		6,615.00	4,649.40	2,003.40	1,653.75	1,162.35	500.85
TPIPL	500 / 52,500		105.00	73.80	31.80	26.25	18.45	7.95
TPIPP	500 / 87,500		175.00	123.00	53.00	43.75	30.75	13.25
TQM	100 / 164,500		1,645.00	1,156.20	498.20	411.25	289.05	124.55
TRUE	100 / 154,000		1,540.00	1,082.40	466.40	385.00	270.60	116.60
TTA	500 / 227,500		455.00	319.80	137.80	113.75	79.95	34.45
TTB	500 / 70,000		140.00	98.40	42.40	35.00	24.60	10.60
TTCL	500 / 35,000		70.00	49.20	21.20	17.50	12.30	5.30
TTW	500 / 157,500		315.00	221.40	95.40	78.75	55.35	23.85
TU	100 / 115,500		1,155.00	811.80	349.80	288.75	202.95	87.45
TVO	100 / 175,000		1,750.00	1,230.00	530.00	437.50	307.50	132.50
UNIQ	500 / 227,500		455.00	319.80	137.80	113.75	79.95	34.45
VGI	500 / 122,500		245.00	172.20	74.20	61.25	43.05	18.55
VNG	500 / 105,000		210.00	147.60	63.60	52.50	36.90	15.90
WHA	500 / 297,500		595.00	418.20	180.20	148.75	104.55	45.05
WHAUP	500 / 332,500		665.00	467.40	201.40	166.25	116.85	50.35



Inter-Commodity Spread Credit

CC Group Name	CC Group	Credit Rate (%)	Leg 1			Leg 2			Remark
			Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg	
FX	C01	60	USD/JPY	1	A	JPY	2	A	
FX	C01	60	EUR	1	A	JPY	2	B	
FX	C01	50	USD/JPY	1	A	EUR/USD	1	A	
FX	C01	50	EUR	1	A	USD	1	B	
FX	C01	40	EUR/USD	1	A	USD	1	A	
INDEX	I01	70	SET50	1	A	ENERG	1	B	
INDEX	I01	60	COMM	1	A	FOOD	2	B	
INDEX	I01	60	COMM	1	A	SET50	1	B	
INDEX	I01	60	ICT	1	A	SET50	1	B	
INDEX	I01	50	COMM	1	A	ENERG	1	B	
INDEX	I01	50	SET50	1	A	FOOD	2	B	
INDEX	I01	50	ICT	1	A	ENERG	1	B	
INDEX	I01	40	BANK	1	A	SET50	3	B	
METAL	MT1	80	GOLD	1	A	GO	2	B	
METAL	MT1	80	GO	1	A	SVF	6	B	
METAL	MT1	70	GOLD	1	A	SVF	15	B	
ICT	S01	30	TRUE	1	A	THCOM	1	B	
PROP	S02	60	SPALI	1	A	AP	2	B	
PROP	S02	60	AMATA	1	A	WHA	4	B	
PROP	S02	50	AP	1	A	LH	2	B	
PROP	S02	50	AP	1	A	SIRI	6	B	
PROP	S02	50	LH	1	A	AWC	2	B	
PROP	S02	50	LH	1	A	QH	3	B	
PROP	S02	40	MBK	1	A	AWC	8	B	
PROP	S02	40	AMATA	1	A	AWC	7	B	
PROP	S02	40	AMATA	1	A	ORI	9	B	
PROP	S02	40	AP	1	A	QH	7	B	
PROP	S02	40	LH	1	A	WHA	1	B	
PROP	S02	40	LH	1	A	ORI	2	B	
PROP	S02	40	WHA	1	A	QH	3	B	
PROP	S02	40	AWC	1	A	ORI	1	B	
PROP	S02	30	SPALI	1	A	QH	13	B	
PROP	S02	30	AMATA	1	A	LH	4	B	
PROP	S02	30	AMATA	1	A	PSH	5	B	
PROP	S02	30	AMATA	1	A	SIRI	12	B	
PROP	S02	30	AP	1	A	WHA	2	B	
PROP	S02	30	AP	1	A	AWC	4	B	
PROP	S02	30	LH	1	A	PSH	1	B	
PROP	S02	30	PSH	1	A	AWC	2	B	
PROP	S02	30	PSH	1	A	ORI	2	B	
PROP	S02	30	AWC	1	A	LPN	2	B	
PROP	S02	30	AWC	1	A	QH	2	B	
PROP	S02	30	ORI	1	A	LPN	1	B	
PROP	S02	30	ORI	1	A	SIRI	1	B	
PROP	S02	30	LPN	1	A	SIRI	1	B	
PROP	S02	30	LPN	1	A	QH	1	B	
PROP	S02	30	SIRI	1	A	QH	1	B	
PROP	S02	20	CPN	1	A	ORI	31	B	
PROP	S02	20	AMATA	1	A	AP	2	B	
PROP	S02	20	AMATA	1	A	LPN	11	B	
PROP	S02	20	AMATA	1	A	QH	13	B	
PROP	S02	20	PSH	1	A	SIRI	3	B	
ENERG	S06	60	TOP	1	A	IRPC	38	B	
ENERG	S06	60	GPSC	1	A	BGRIM	3	B	
ENERG	S06	60	BSRC	1	A	BGP	1	B	
ENERG	S06	50	PTTEP	1	A	TOP	3	B	
ENERG	S06	50	PTTEP	1	A	PTT	4	B	
ENERG	S06	50	GPSC	1	A	CKP	16	B	
ENERG	S06	50	PTG	1	A	GUNKUL	4	B	
ENERG	S06	50	CKP	1	A	GUNKUL	1	B	
ENERG	S06	40	PTTEP	1	A	BGP	4	B	
ENERG	S06	40	PTTEP	1	A	IRPC	101	B	
ENERG	S06	40	EGCO	1	A	GPSC	3	B	
ENERG	S06	40	EGCO	1	A	BGRIM	8	B	
ENERG	S06	40	TOP	1	A	BSRC	1	B	
ENERG	S06	40	TOP	1	A	BGP	1	B	
ENERG	S06	40	GPSC	1	A	GUNKUL	19	B	
ENERG	S06	40	BGRIM	1	A	CKP	6	B	



Inter-Commodity Spread Credit

CC Group Name	CC Group	Credit Rate (%)	Leg 1			Leg 2			Remark
			Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg	
ENERG	S06	40	BGRIM	1	A	GUNKUL	7	B	
ENERG	S06	40	PTG	1	A	EASTW	4	B	
ENERG	S06	40	BCPG	1	A	CKP	3	B	
ENERG	S06	40	BANPU	1	A	IRPC	4	B	
ENERG	S06	30	PTTEP	1	A	GPSC	3	B	
ENERG	S06	30	PTTEP	1	A	BSRC	4	B	
ENERG	S06	30	PTTEP	1	A	GUNKUL	60	B	
ENERG	S06	30	EGCO	1	A	PTG	14	B	
ENERG	S06	30	EGCO	1	A	EA	39	B	
ENERG	S06	30	EGCO	1	A	CKP	48	B	
ENERG	S06	30	EGCO	1	A	GUNKUL	55	B	
ENERG	S06	30	GPSC	1	A	BCP	1	B	
ENERG	S06	30	PTT	1	A	BCP	1	B	
ENERG	S06	30	PTT	1	A	BANPU	6	B	
ENERG	S06	30	PTT	1	A	GUNKUL	16	B	
ENERG	S06	30	BCP	1	A	BGRIM	2	B	
ENERG	S06	30	BCP	1	A	PTG	4	B	
ENERG	S06	30	BCP	1	A	CKP	14	B	
ENERG	S06	30	BCP	1	A	GUNKUL	16	B	
ENERG	S06	30	BCP	1	A	IRPC	27	B	
ENERG	S06	30	BGRIM	1	A	EA	5	B	
ENERG	S06	30	OR	1	A	CKP	6	B	
ENERG	S06	30	PTG	1	A	WHAUP	2	B	
ENERG	S06	30	PTG	1	A	CKP	3	B	
ENERG	S06	30	BCPG	1	A	WHAUP	2	B	
ENERG	S06	30	BANPU	1	A	CKP	2	B	
ENERG	S06	30	WHAUP	1	A	GUNKUL	2	B	
ENERG	S06	30	EA	1	A	CKP	1	B	
ENERG	S06	30	EASTW	1	A	IRPC	2	B	
ENERG	S06	20	PTTEP	1	A	CKP	52	B	
ENERG	S06	20	EGCO	1	A	PTT	3	B	
ENERG	S06	20	EGCO	1	A	TIPIP	63	B	
ENERG	S06	20	BSRC	1	A	CKP	14	B	
ENERG	S06	20	BCP	1	A	EA	11	B	
BANK	S13	60	KBANK	1	A	SCB	1	B	
BANK	S13	60	KBANK	1	A	KTB	6	B	
BANK	S13	60	BBL	1	A	KTB	5	B	
BANK	S13	50	KBANK	1	A	BBL	1	B	
BANK	S13	50	BBL	1	A	SCB	1	B	
BANK	S13	50	SCB	1	A	KTB	5	B	
BANK	S13	50	KTB	1	A	TTB	15	B	
BANK	S13	40	SCB	1	A	TTB	67	B	
BANK	S13	30	TCAP	1	A	BAY	2	B	
FOOD	S16	20	CPF	1	A	TKN	5	B	
PETRO	S18	60	PTTGC	1	A	IVL	1	B	
ETRON	S23	70	KCE	1	A	HANA	1	B	
FIN	S24	60	MTC	1	A	SAWAD	1	B	
FIN	S24	40	AEONTS	1	A	SAWAD	4	B	
FIN	S24	40	AEONTS	1	A	JMT	10	B	
FIN	S24	40	KTC	1	A	SAWAD	1	B	
FIN	S24	40	SAWAD	1	A	THANI	15	B	
FIN	S24	30	JMT	1	A	THANI	5	B	
TRANS	S30	40	AOT	1	A	THAI	9	B	
TRANS	S30	30	BA	1	A	BEM	3	B	
HEALTH	S33	60	BDMS	1	A	BCH	2	B	
HEALTH	S33	40	BH	1	A	BCH	17	B	
HEALTH	S33	30	BCH	1	A	CHG	6	B	
COMM	S36	50	CPALL	1	A	BJC	3	B	
COMM	S36	50	CPALL	1	A	HMPRO	7	B	
COMM	S36	40	BJC	1	A	HMPRO	2	B	
COMM	S36	30	HMPRO	1	A	BEAUTY	18	B	
TOURISM	S38	50	CENTEL	1	A	ERW	13	B	
MEDIA	S45	40	PLANB	1	A	VGI	4	B	
CONS	S46	60	CK	1	A	STECON	1	B	
CONS	S46	30	CK	1	A	STPI	3	B	
CONS	S46	30	STECON	1	A	UNIQ	3	B	
CONS	S46	20	CK	1	A	UNIQ	5	B	
CONS	S46	20	STPI	1	A	UNIQ	2	B	



CONS	S46	20	STPI	1	A	UNIQ	2	B	
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