

Underlying	Outright			Spread		
	IM	MM	FM	IM	MM	FM
1. Index Market						
BANK	21,090.00	14,763.00	6,327.00	5,272.50	3,690.75	1,581.75
COMM	18,810.00	13,167.00	5,643.00	4,702.50	3,291.75	1,410.75
ENERG	14,440.00	10,108.00	4,332.00	3,610.00	2,527.00	1,083.00
FOOD	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75
ICT	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75
SET50	9,310.00	6,517.00	2,793.00	2,327.50	1,629.25	698.25
2. Metal Market						
50 Baht Gold	24,700.00	17,290.00	7,410.00	6,175.00	4,322.50	1,852.50
10 Baht Gold	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
Gold-D	3,496.00	2,447.20	1,048.80	-	-	-
Gold Online	11,400.00	7,980.00	3,420.00	-	-	-
3. Currency Market						
USD	494.00	345.80	148.20	123.50	86.45	37.05
4. Interest Rate Market						
5Y Government Bond	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
3M BIBOR	722.00	505.40	216.60	-	-	-
5. Agriculture Market						
RSS3	20,140.00	14,098.00	6,042.00	20,140.00	14,098.00	6,042.00
RSS3D	20,140.00	14,098.00	6,042.00	20,140.00	14,098.00	6,042.00
6. Stock Market						
AAV	342.00	239.40	102.60	85.50	59.85	25.65
ADVANC	10,070.00	7,049.00	3,021.00	2,517.50	1,762.25	755.25
AEONTS	18,050.00	12,635.00	5,415.00	4,512.50	3,158.75	1,353.75
AMATA	2,280.00	1,596.00	684.00	570.00	399.00	171.00
AOT	4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50
AP	722.00	505.40	216.60	180.50	126.35	54.15
BA	1,102.00	771.40	330.60	275.50	192.85	82.65
BANPU	1,444.00	1,010.80	433.20	361.00	252.70	108.30
BAY	2,090.00	1,463.00	627.00	522.50	365.75	156.75
BBL	9,880.00	6,916.00	2,964.00	2,470.00	1,729.00	741.00
BCH	2,432.00	1,702.40	729.60	608.00	425.60	182.40
BCP	2,280.00	1,596.00	684.00	570.00	399.00	171.00
BCPG	1,558.00	1,090.60	467.40	389.50	272.65	116.85
BDMS	3,534.00	2,473.80	1,060.20	883.50	618.45	265.05
BEAUTY	1,558.00	1,090.60	467.40	389.50	272.65	116.85
BEC	1,292.00	904.40	387.60	323.00	226.10	96.90
BEM	684.00	478.80	205.20	171.00	119.70	51.30
BGRIM	2,470.00	1,729.00	741.00	617.50	432.25	185.25
BH	10,070.00	7,049.00	3,021.00	2,517.50	1,762.25	755.25
BJC	4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
BLA	2,318.00	1,622.60	695.40	579.50	405.65	173.85
BLAND	114.00	79.80	34.20	28.50	19.95	8.55
BTS	988.00	691.60	296.40	247.00	172.90	74.10
CBG	9,500.00	6,650.00	2,850.00	2,375.00	1,662.50	712.50
CENEL	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
CHG	266.00	186.20	79.80	66.50	46.55	19.95

Underlying	Outright			Spread		
CK	1,634.00	1,143.80	490.20	408.50	285.95	122.55
CKP	532.00	372.40	159.60	133.00	93.10	39.90
COM7	2,090.00	1,463.00	627.00	522.50	365.75	156.75
CPALL	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
CPF	2,850.00	1,995.00	855.00	712.50	498.75	213.75
CPN	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
DELTA	11,400.00	7,980.00	3,420.00	2,850.00	1,995.00	855.00
DTAC	5,510.00	3,857.00	1,653.00	1,377.50	964.25	413.25
EA	6,840.00	4,788.00	2,052.00	1,710.00	1,197.00	513.00
EARTH	570.00	399.00	171.00	142.50	99.75	42.75
EGCO (U19 onwards)*	15,960.00	11,172.00	4,788.00	3,990.00	2,793.00	1,197.00
EGCO (M19X)	16,134.80	11,294.36	4,840.44	4,033.70	2,823.59	1,210.11
EPG	988.00	691.60	296.40	247.00	172.90	74.10
ERW	722.00	505.40	216.60	180.50	126.35	54.15
ESSO	1,368.00	957.60	410.40	342.00	239.40	102.60
GFPT	1,596.00	1,117.20	478.80	399.00	279.30	119.70
GLOBAL (H20 onwards)*	1,824.00	1,276.80	547.20	456.00	319.20	136.80
GLOBAL (M19X U19X Z19X)	1,915.20	1,340.64	574.56	478.80	335.16	143.64
GLOW	7,904.00	5,532.80	2,371.20	1,976.00	1,383.20	592.80
GPSC	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
GULF	7,220.00	5,054.00	2,166.00	1,805.00	1,263.50	541.50
GUNKUL (M20 onwards)*	304.00	212.80	91.20	76.00	53.20	22.80
GUNKUL (M19X U19X Z19X H20X)	364.80	255.36	109.44	91.20	63.84	27.36
HANA	5,472.00	3,830.40	1,641.60	1,368.00	957.60	410.40
HMPRO	1,178.00	824.60	353.40	294.50	206.15	88.35
ICHI	456.00	319.20	136.80	114.00	79.80	34.20
INTUCH	4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
IRPC	456.00	319.20	136.80	114.00	79.80	34.20
ITD	228.00	159.60	68.40	57.00	39.90	17.10
IVL	4,560.00	3,192.00	1,368.00	1,140.00	798.00	342.00
JAS	456.00	319.20	136.80	114.00	79.80	34.20
KBANK	11,400.00	7,980.00	3,420.00	2,850.00	1,995.00	855.00
KCE	5,510.00	3,857.00	1,653.00	1,377.50	964.25	413.25
KKP	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75
KTB	836.00	585.20	250.80	209.00	146.30	62.70
KTC (U19 onwards)*	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
KTC (M19X)	51,300.00	35,910.00	15,390.00	12,825.00	8,977.50	3,847.50
LH	836.00	585.20	250.80	209.00	146.30	62.70
LPN	1,026.00	718.20	307.80	256.50	179.55	76.95
MAJOR	2,660.00	1,862.00	798.00	665.00	465.50	199.50
MEGA	4,370.00	3,059.00	1,311.00	1,092.50	764.75	327.75
MINT	3,040.00	2,128.00	912.00	760.00	532.00	228.00
MTC	5,320.00	3,724.00	1,596.00	1,330.00	931.00	399.00
ORI	912.00	638.40	273.60	228.00	159.60	68.40
PLANB	646.00	452.20	193.80	161.50	113.05	48.45
PRM	1,064.00	744.80	319.20	266.00	186.20	79.80
PSH	1,634.00	1,143.80	490.20	408.50	285.95	122.55
PSL	1,026.00	718.20	307.80	256.50	179.55	76.95
PTG	1,520.00	1,064.00	456.00	380.00	266.00	114.00

Underlying	Outright			Spread		
PTT	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
PTTEP	12,540.00	8,778.00	3,762.00	3,135.00	2,194.50	940.50
PTTGC	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
QH	266.00	186.20	79.80	66.50	46.55	19.95
RATCH	6,080.00	4,256.00	1,824.00	1,520.00	1,064.00	456.00
ROBINS	6,194.00	4,335.80	1,858.20	1,548.50	1,083.95	464.55
RS	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50
S	266.00	186.20	79.80	66.50	46.55	19.95
SAMART	836.00	585.20	250.80	209.00	146.30	62.70
SAWAD (M20 onwards)*	6,270.00	4,389.00	1,881.00	1,567.50	1,097.25	470.25
SAWAD (M19X U19X Z19X H20X)	6,897.00	4,827.90	2,069.10	1,724.25	1,206.98	517.28
SCB	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75
SCC	21,280.00	14,896.00	6,384.00	5,320.00	3,724.00	1,596.00
SGP	1,406.00	984.20	421.80	351.50	246.05	105.45
SIRI	190.00	133.00	57.00	47.50	33.25	14.25
SPALI	1,824.00	1,276.80	547.20	456.00	319.20	136.80
SPCG	1,596.00	1,117.20	478.80	399.00	279.30	119.70
SPRC	950.00	665.00	285.00	237.50	166.25	71.25
STA	2,128.00	1,489.60	638.40	532.00	372.40	159.60
STEC	2,280.00	1,596.00	684.00	570.00	399.00	171.00
STPI	1,178.00	824.60	353.40	294.50	206.15	88.35
SUPER	114.00	79.80	34.20	28.50	19.95	8.55
TASCO	1,748.00	1,223.60	524.40	437.00	305.90	131.10
TCAP	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
THAI	1,938.00	1,356.60	581.40	484.50	339.15	145.35
THANI	646.00	452.20	193.80	161.50	113.05	48.45
THCOM	874.00	611.80	262.20	218.50	152.95	65.55
TISCO	14,554.00	10,187.80	4,366.20	3,638.50	2,546.95	1,091.55
TKN	1,900.00	1,330.00	570.00	475.00	332.50	142.50
TMB	152.00	106.40	45.60	38.00	26.60	11.40
TOP	6,460.00	4,522.00	1,938.00	1,615.00	1,130.50	484.50
TPIPL	152.00	106.40	45.60	38.00	26.60	11.40
TRUE	532.00	372.40	159.60	133.00	93.10	39.90
TTA	418.00	292.60	125.40	104.50	73.15	31.35
TTCL	988.00	691.60	296.40	247.00	172.90	74.10
TTW	684.00	478.80	205.20	171.00	119.70	51.30
TU	1,444.00	1,010.80	433.20	361.00	252.70	108.30
TVO	2,280.00	1,596.00	684.00	570.00	399.00	171.00
UNIQ	1,292.00	904.40	387.60	323.00	226.10	96.90
VGI	912.00	638.40	273.60	228.00	159.60	68.40
VNG	494.00	345.80	148.20	123.50	86.45	37.05
WHA	342.00	239.40	102.60	85.50	59.85	25.65

Remark: * There is the adjustment of contract resulting from a company issuing the underlying takes corporate action or corporate entitlement, please refer to the adjusted margin rate in "sheet: ca_Noti".

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	70	BANK	1	A	ENERG	2	B
INDEX	I01	70	BANK	1	A	SET50	2	B
INDEX	I01	70	ENERG	1	A	FOOD	2	B
INDEX	I01	60	BANK	1	A	COMM	1	B
INDEX	I01	60	COMM	1	A	ENERG	2	B
INDEX	I01	60	SET50	1	A	FOOD	2	B
INDEX	I01	50	BANK	1	A	FOOD	4	B
INDEX	I01	50	COMM	1	A	FOOD	3	B
METAL	MT1	70	GOLD	1	A	GO	3	B
METAL	MT1	70	GOLD	1	A	G9999	7	B
METAL	MT1	60	GO	1	A	G9999	3	B
PROP	S02	50	SPALI	1	A	AP	3	B
PROP	S02	50	SPALI	1	A	LPN	3	B
PROP	S02	40	AMATA	1	A	LPN	3	B
PROP	S02	40	AP	1	A	LPN	1	B
ENERG	S06	70	TOP	1	A	IRPC	13	B
ENERG	S06	60	TOP	1	A	PTT	1	B
ENERG	S06	60	TOP	1	A	BANPU	4	B
ENERG	S06	60	GPSC	1	A	GUNKUL	23	B
ENERG	S06	60	PTT	1	A	BANPU	3	B
ENERG	S06	60	PTT	1	A	IRPC	9	B
ENERG	S06	60	BANPU	1	A	IRPC	3	B
ENERG	S06	60	TOP	1	A	ESSO	6	B
ENERG	S06	60	TOP	1	A	SPRC	7	B
ENERG	S06	60	EA	1	A	CKP	10	B
ENERG	S06	60	ESSO	1	A	SPRC	1	B
ENERG	S06	50	BCP	1	A	BANPU	2	B
ENERG	S06	50	BCP	1	A	PTG	3	A
ENERG	S06	50	CKP	1	A	GUNKUL	2	B
ENERG	S06	50	EGCO	1	A	SGP	28	B
ENERG	S06	50	EA	1	A	BGRIM	2	B
ENERG	S06	50	EA	1	A	IRPC	10	B
ENERG	S06	50	PTT	1	A	SPRC	5	B
ENERG	S06	50	BCPG	1	A	IRPC	3	B
ENERG	S06	40	GPSC	1	A	CKP	11	B
ENERG	S06	40	RATCH	1	A	SUPER	97	B
ENERG	S06	40	SPRC	1	A	IRPC	2	B
CONMAT	S07	50	TASCO	1	A	EPG	3	A
CONMAT	S07	50	EPG	1	A	VNG	1	B
BANK	S13	50	SCB	1	A	KTB	7	B
FOOD	S16	50	MINT	1	A	TKN	4	B
ETRON	S23	70	HANA	1	A	KCE	1	B
FIN	S24	60	MTC	1	A	SAWAD	1	B
TRANS	S30	40	THAI	1	A	PSL	2	B
TRANS	S30	40	PSL	1	A	TTA	2	B
TRANS	S30	40	PRM	1	A	TTA	1	B
HEALTH	S33	50	BDMS	1	A	BCH	1	B
COMM	S36	70	RS	1	A	GLOBAL	1	B
COMM	S36	60	ROBINS	1	A	BEAUTY	9	B
COMM	S36	60	GLOBAL	1	A	BEAUTY	3	B
COMM	S36	60	CPALL	1	A	COM7	4	B
COMM	S36	50	ROBINS	1	A	BJC	1	B
COMM	S36	50	RS	1	A	BEAUTY	3	B
TOURISM	S38	40	CENDEL	1	A	ERW	6	B
CONS	S46	60	UNIQ	1	A	STPI	2	B

Note: Inter-Commodity Spread Credit priority is calculated according to Risk Parameter File (RPF).

Effective from 10 June 2019 onwards

The Adjustment of Margin Rates resulting from a Corporate Action					
Underlying	Contract Month	Contract Size	Delta Scaling Factor	Maintenance Margin (per contract)	Inter-month Spread Maintenance Margin
EGCO	M19X	1,011	1.0110	8,492	2,100
GLOBAL	M19X U19X Z19X	1,050	1.0500	1,008	240
GUNKUL	M19X U19X Z19X H20X	1,200	1.2000	192	40
KTC	M19X	10,000	10.0000	27,000	675
SAWAD	M19X U19X Z19X H20X	1,100	1.1000	3,630	825

Remark: Please refer Inter-commodity spread credit of adjusted contract from Inter-commodity spread credit of standard contract