

Underlying	Outright			Spread			
	IM	MM	FM	IM	MM	FM	
1. Index Market							
BANK	24,130.00	16,891.00	7,239.00	6,032.50	4,222.75	1,809.75	
COMM	19,950.00	13,965.00	5,985.00	4,987.50	3,491.25	1,496.25	
ENERG	13,756.00	9,629.20	4,126.80	3,439.00	2,407.30	1,031.70	
FOOD	7,106.00	4,974.20	2,131.80	1,776.50	1,243.55	532.95	
ICT	8,018.00	5,612.60	2,405.40	2,004.50	1,403.15	601.35	
SET50	10,488.00	7,341.60	3,146.40	2,622.00	1,835.40	786.60	
2. Metal Market							
50 Baht Gold	92,910.00	65,037.00	27,873.00	23,227.50	16,259.25	6,968.25	
10 Baht Gold	18,582.00	13,007.40	5,574.60	4,645.50	3,251.85	1,393.65	
Gold-D	12,844.00	8,990.80	3,853.20	25,688.00	17,981.60	7,706.40	
Gold-D (Spot Month Margin)	40,660.00	28,462.00	12,198.00	-	-	-	
Gold Online	39,330.00	27,531.00	11,799.00	9,832.50	6,882.75	2,949.75	
3. Currency Market							
USD	532.00	372.40	159.60	133.00	93.10	39.90	
4. Interest Rate Market							
5Y Government Bond	6,422.00	4,495.40	1,926.60	1,605.50	1,123.85	481.65	
3M BIBOR	3,610.00	2,527.00	1,083.00	7,220.00	5,054.00	2,166.00	
5. Agriculture Market							
RSS3	41,610.00	29,127.00	12,483.00	41,610.00	29,127.00	12,483.00	
RSS3D	41,610.00	29,127.00	12,483.00	41,610.00	29,127.00	12,483.00	
6. Stock Market							
AAV	342.00	239.40	102.60	85.50	59.85	25.65	
ADVANC	13,034.00	9,123.80	3,910.20	3,258.50	2,280.95	977.55	
AEONTS	16,720.00	11,704.00	5,016.00	4,180.00	2,926.00	1,254.00	
AMATA (U21 onwards)*	1,672.00	1,170.40	501.60	418.00	292.60	125.40	
AMATA (Z20X H21X M21X)	1,685.30	1,179.71	505.59	418.00	292.60	125.40	
AOT	6,422.00	4,495.40	1,926.60	1,605.50	1,123.85	481.65	
AP	874.00	611.80	262.20	218.50	152.95	65.55	
BA	722.00	505.40	216.60	180.50	126.35	54.15	
BANPU	1,178.00	824.60	353.40	294.50	206.15	88.35	
BAY	2,014.00	1,409.80	604.20	503.50	352.45	151.05	
BBL	10,754.00	7,527.80	3,226.20	2,688.50	1,881.95	806.55	
BCH	1,558.00	1,090.60	467.40	389.50	272.65	116.85	
BCP	2,242.00	1,569.40	672.60	560.50	392.35	168.15	
BCPG (Z20X H21X M21X U21X)	2,356.00	1,649.20	706.80	581.40	406.98	174.42	EFF: 14 Oct 2020
	1,748.00	1,223.60	524.40	431.30	301.91	129.39	EFF: 16 Oct 2020
BCPG (Z21 onwards)*	2,323.70	1,626.59	697.11	581.40	406.98	174.42	EFF: 14 Oct 2020
	1,725.20	1,207.64	517.56	431.30	301.91	129.39	EFF: 16 Oct 2020
BDMS	1,596.00	1,117.20	478.80	399.00	279.30	119.70	
BEAUTY	304.00	212.80	91.20	76.00	53.20	22.80	
BEC	760.00	532.00	228.00	190.00	133.00	57.00	
BEM	646.00	452.20	193.80	161.50	113.05	48.45	

Underlying	Outright			Spread		
	IM	MM	FM	IM	MM	FM
BGRIM	5,776.00	4,043.20	1,732.80	1,444.00	1,010.80	433.20
BH	11,020.00	7,714.00	3,306.00	2,755.00	1,928.50	826.50
BJC	3,800.00	2,660.00	1,140.00	950.00	665.00	285.00
BLA	2,242.00	1,569.40	672.60	560.50	392.35	168.15
BLAND	114.00	79.80	34.20	28.50	19.95	8.55
BPP	1,444.00	1,010.80	433.20	361.00	252.70	108.30
BTS (M21 onwards)*	874.00	611.80	262.20	218.50	152.95	65.55
BTS (Z20X H21X)*	885.40	619.78	265.62	218.50	152.95	65.55
CBG	12,806.00	8,964.20	3,841.80	3,201.50	2,241.05	960.45
GENTEL	3,876.00	2,713.20	1,162.80	969.00	678.30	290.70
CHG	228.00	159.60	68.40	57.00	39.90	17.10
CK	2,204.00	1,542.80	661.20	551.00	385.70	165.30
CKP	798.00	558.60	239.40	199.50	139.65	59.85
COM7 (M21 onwards)*	7,106.00	4,974.20	2,131.80	1,776.50	1,243.55	532.95
COM7 (Z20X H21X)	7,170.60	5,019.42	2,151.18	1,776.50	1,243.55	532.95
CPALL	4,142.00	2,899.40	1,242.60	1,035.50	724.85	310.65
CPF	2,850.00	1,995.00	855.00	712.50	498.75	213.75
CPN	5,054.00	3,537.80	1,516.20	1,263.50	884.45	379.05
DELTA	27,550.00	19,285.00	8,265.00	6,887.50	4,821.25	2,066.25
DTAC	3,876.00	2,713.20	1,162.80	969.00	678.30	290.70
EA	5,244.00	3,670.80	1,573.20	1,311.00	917.70	393.30
EASTW	646.00	452.20	193.80	161.50	113.05	48.45
EGCO	16,606.00	11,624.20	4,981.80	4,151.50	2,906.05	1,245.45
EPG	608.00	425.60	182.40	152.00	106.40	45.60
ERW	608.00	425.60	182.40	152.00	106.40	45.60
ESSO	1,102.00	771.40	330.60	275.50	192.85	82.65
GFPT	1,558.00	1,090.60	467.40	389.50	272.65	116.85
GLOBAL (H21 onwards)*	2,356.00	1,649.20	706.80	589.00	412.30	176.70
GLOBAL (Z20X)*	2,470.00	1,729.00	741.00	589.00	412.30	176.70
GPSC	8,056.00	5,639.20	2,416.80	2,014.00	1,409.80	604.20
GULF (U21 onwards)*	3,648.00	2,553.60	1,094.40	912.00	638.40	273.60
GULF (Z20Y H21Y)*	18,447.10	12,912.97	5,534.13	912.00	638.40	273.60
GULF (M21X)	3,687.90	2,581.53	1,106.37	912.00	638.40	273.60
GUNKUL	228.00	159.60	68.40	57.00	39.90	17.10
HANA	7,182.00	5,027.40	2,154.60	1,795.50	1,256.85	538.65
HMPRO	1,482.00	1,037.40	444.60	370.50	259.35	111.15
ICHI	1,862.00	1,303.40	558.60	465.50	325.85	139.65
INTUCH	4,294.00	3,005.80	1,288.20	1,073.50	751.45	322.05
IRPC	304.00	212.80	91.20	76.00	53.20	22.80
ITD	152.00	106.40	45.60	38.00	26.60	11.40
IVL	3,724.00	2,606.80	1,117.20	931.00	651.70	279.30
JAS	380.00	266.00	114.00	95.00	66.50	28.50
JMT	5,472.00	3,830.40	1,641.60	1,368.00	957.60	410.40
KBANK	9,576.00	6,703.20	2,872.80	2,394.00	1,675.80	718.20

Underlying	Outright			Spread		
	IM	MM	FM	IM	MM	FM
KCE	5,586.00	3,910.20	1,675.80	1,396.50	977.55	418.95
KKP	4,294.00	3,005.80	1,288.20	1,073.50	751.45	322.05
KTB	722.00	505.40	216.60	180.50	126.35	54.15
KTC	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
LH	684.00	478.80	205.20	171.00	119.70	51.30
LPN	570.00	399.00	171.00	142.50	99.75	42.75
M	4,066.00	2,846.20	1,219.80	1,016.50	711.55	304.95
MAJOR	2,280.00	1,596.00	684.00	570.00	399.00	171.00
MBK	1,558.00	1,090.60	467.40	389.50	272.65	116.85
MEGA	5,092.00	3,564.40	1,527.60	1,273.00	891.10	381.90
MINT (M21 onwards)*	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
MINT (Z20X H21X)*	3,638.50	2,546.95	1,091.55	902.50	631.75	270.75
MTC	6,878.00	4,814.60	2,063.40	1,719.50	1,203.65	515.85
ORI	950.00	665.00	285.00	237.50	166.25	71.25
OSP	4,142.00	2,899.40	1,242.60	1,035.50	724.85	310.65
PLANB	1,026.00	718.20	307.80	256.50	179.55	76.95
PRM	1,520.00	1,064.00	456.00	380.00	266.00	114.00
PSH	1,178.00	824.60	353.40	294.50	206.15	88.35
PSL	950.00	665.00	285.00	237.50	166.25	71.25
PTG	2,660.00	1,862.00	798.00	665.00	465.50	199.50
PTT	2,926.00	2,048.20	877.80	731.50	512.05	219.45
PTTEP	10,260.00	7,182.00	3,078.00	2,565.00	1,795.50	769.50
PTTGC	5,358.00	3,750.60	1,607.40	1,339.50	937.65	401.85
QH	190.00	133.00	57.00	47.50	33.25	14.25
RATCH	4,978.00	3,484.60	1,493.40	1,244.50	871.15	373.35
ROBINS (Z20X)	8,120.60	5,684.42	2,436.18	1,282.50	897.75	384.75
RS	2,660.00	1,862.00	798.00	665.00	465.50	199.50
S	152.00	106.40	45.60	38.00	26.60	11.40
SAMART	646.00	452.20	193.80	161.50	113.05	48.45
SAWAD	7,106.00	4,974.20	2,131.80	1,776.50	1,243.55	532.95
SCB (H21 onwards)*	8,930.00	6,251.00	2,679.00	2,232.50	1,562.75	669.75
SCB (Z20X)*	9,002.20	6,301.54	2,700.66	2,232.50	1,562.75	669.75
SCC	28,880.00	20,216.00	8,664.00	7,220.00	5,054.00	2,166.00
SGP	1,026.00	718.20	307.80	256.50	179.55	76.95
SIRI	76.00	53.20	22.80	19.00	13.30	5.70
SPALI	2,318.00	1,622.60	695.40	579.50	405.65	173.85
SPCG	2,470.00	1,729.00	741.00	617.50	432.25	185.25
SPRC	1,026.00	718.20	307.80	256.50	179.55	76.95
STA	4,712.00	3,298.40	1,413.60	1,178.00	824.60	353.40
STEC	1,748.00	1,223.60	524.40	437.00	305.90	131.10
STPI	570.00	399.00	171.00	142.50	99.75	42.75
SUPER	152.00	106.40	45.60	38.00	26.60	11.40
TASCO	4,408.00	3,085.60	1,322.40	1,102.00	771.40	330.60
TCAP	3,648.00	2,553.60	1,094.40	912.00	638.40	273.60

Underlying	Outright			Spread		
	IM	MM	FM	IM	MM	FM
THAI	760.00	532.00	228.00	190.00	133.00	57.00
THANI (U21 onwards)*	646.00	452.20	193.80	161.50	113.05	48.45
THANI (Z20X H21X M21X)*	866.40	606.48	259.92	161.50	113.05	48.45
THCOM	1,330.00	931.00	399.00	332.50	232.75	99.75
THG	1,672.00	1,170.40	501.60	418.00	292.60	125.40
TISCO	6,536.00	4,575.20	1,960.80	1,634.00	1,143.80	490.20
TKN	1,862.00	1,303.40	558.60	465.50	325.85	139.65
TMB	114.00	79.80	34.20	28.50	19.95	8.55
TOA	4,218.00	2,952.60	1,265.40	1,054.50	738.15	316.35
TOP	5,282.00	3,697.40	1,584.60	1,320.50	924.35	396.15
TPIPL	152.00	106.40	45.60	38.00	26.60	11.40
TPIPP	456.00	319.20	136.80	114.00	79.80	34.20
TQM	23,180.00	16,226.00	6,954.00	5,795.00	4,056.50	1,738.50
TRUE	342.00	239.40	102.60	85.50	59.85	25.65
TTA	418.00	292.60	125.40	104.50	73.15	31.35
TTCL	836.00	585.20	250.80	209.00	146.30	62.70
TTW	1,102.00	771.40	330.60	275.50	192.85	82.65
TU	1,482.00	1,037.40	444.60	370.50	259.35	111.15
TVO	4,598.00	3,218.60	1,379.40	1,149.50	804.65	344.85
UNIQ	570.00	399.00	171.00	142.50	99.75	42.75
VGI	1,140.00	798.00	342.00	285.00	199.50	85.50
VNG	304.00	212.80	91.20	76.00	53.20	22.80
VNT	2,584.00	1,808.80	775.20	646.00	452.20	193.80
WHA	380.00	266.00	114.00	95.00	66.50	28.50
WHAUP	380.00	266.00	114.00	95.00	66.50	28.50

Underlying Asset	Short Options Minimum Charge
SET 50 Index Options	646.00

*** หมายเหตุ :: กรณีลูกค้ามีสถานะ Long Options ของ SET50 Index มูลค่าหลักประกันจะเท่ากับ 0 บาท ***

:: สำหรับสินค้า Gold-D , Gold Online และ 3M BIBOR อัตราหลักประกันของ Spread จะเป็น 2 เท่า ของ Outright

Inter-Commodity Spread Credit

			Leg 1			Leg 2			Remark
CC Group Name	CC Group	Credit Rate (%)	Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg	
INDEX	I01	90	ENERG	1	A	SET50	1	B	
INDEX	I01	70	COMM	1	A	SET50	2	B	
INDEX	I01	70	ENERG	1	A	FOOD	2	B	
INDEX	I01	70	SET50	1	A	ICT	1	B	
INDEX	I01	70	SET50	1	A	FOOD	1	B	
INDEX	I01	60	COMM	1	A	ENERG	2	B	
INDEX	I01	60	COMM	1	A	FOOD	3	B	
INDEX	I01	60	ENERG	1	A	ICT	1	B	
INDEX	I01	60	ICT	1	A	FOOD	1	B	
INDEX	I01	50	COMM	1	A	ICT	3	B	
INDEX	I01	50	BANK	1	A	SET50	2	B	
METAL	MT1	90	GOLD	1	A	GO	2	B	
METAL	MT1	90	GOLD	1	A	GOLD-D	7	B	
METAL	MT1	90	GO	1	A	GOLD-D	3	B	
ICT	S01	60	ADVANC	1	A	INTUCH	3	B	
ICT	S01	40	ADVANC	1	A	TRUE	55	B	
ICT	S01	30	TRUE	1	A	JAS	1	B	
PROP	S02	40	AMATA	1	A	MBK	1	B	
PROP	S02	40	MBK	1	A	WHA	4	B	
PROP	S02	40	PSH	1	A	WHA	4	B	
ENERG	S06	70	PTTEP	1	A	TOP	2	B	
ENERG	S06	70	PTTEP	1	A	PTT	2	B	
ENERG	S06	70	GPSC	1	A	BGRIM	1	B	
ENERG	S06	60	BGRIM	1	A	GULF	1	B	
ENERG	S06	60	TOP	1	A	PTT	1	B	
ENERG	S06	60	TOP	1	A	SPRC	6	B	
ENERG	S06	50	BGRIM	1	A	TOP	1	B	
ENERG	S06	50	BGRIM	1	A	BANPU	8	B	
ENERG	S06	50	TOP	1	A	BCP	2	B	
ENERG	S06	50	TOP	1	A	ESSO	6	B	
ENERG	S06	50	TOP	1	A	IRPC	17	B	
ENERG	S06	50	PTT	1	A	BCP	2	B	
ENERG	S06	50	BCP	1	A	IRPC	8	B	
ENERG	S06	50	BPP	1	A	BANPU	2	B	
ENERG	S06	50	BPP	1	A	IRPC	6	B	
ENERG	S06	50	WHAUP	1	A	GUNKUL	2	B	
ENERG	S06	40	EGCO	1	A	BCP	12	B	
ENERG	S06	40	PTTEP	1	A	GULF	3	B	
ENERG	S06	40	PTTEP	1	A	BCP	5	B	
ENERG	S06	40	GPSC	1	A	TOP	2	B	
ENERG	S06	40	GPSC	1	A	PTT	2	B	
ENERG	S06	40	BGRIM	1	A	ESSO	7	B	
ENERG	S06	40	TOP	1	A	GULF	1	B	
ENERG	S06	40	WHAUP	1	A	IRPC	2	B	
ENERG	S06	30	EA	1	A	BCP	2	B	
ENERG	S06	30	BCP	1	A	EASTW	2	B	
ENERG	S06	30	BPP	1	A	CKP	2	B	
BANK	S13	70	BBL	1	A	KBANK	1	B	
BANK	S13	70	BBL	1	A	SCB	1	B	
BANK	S13	70	BBL	1	A	KTB	11	B	
BANK	S13	70	KBANK	1	A	SCB	1	B	
BANK	S13	70	KBANK	1	A	KTB	9	B	
BANK	S13	70	KTB	1	A	TMB	10	B	
BANK	S13	60	KBANK	1	A	TMB	88	B	
BANK	S13	60	SCB	1	A	TISCO	1	B	

Inter-Commodity Spread Credit									
			Leg 1			Leg 2			Remark
CC Group Name	CC Group	Credit Rate (%)	Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg	
BANK	S13	60	SCB	1	A	BAY	3	B	
BANK	S13	60	SCB	1	A	KTB	7	B	
BANK	S13	50	BBL	1	A	TISCO	2	B	
BANK	S13	50	KBANK	1	A	TISCO	1	B	
BANK	S13	50	TISCO	1	A	BAY	3	B	
BANK	S13	40	BBL	1	A	TCAP	3	B	
BANK	S13	30	KKP	1	A	TCAP	1	B	
FOOD	S16	30	CPF	1	A	TKN	3	B	
FIN	S24	50	MTC	1	A	SAWAD	1	B	
TRANS	S30	50	PSL	1	A	TTA	2	B	
HEALTH	S33	50	BH	1	A	BCH	7	B	
HEALTH	S33	40	BH	1	A	BDMS	5	B	
TOURISM	S38	50	CENDEL	1	A	ERW	7	B	
CONS	S46	50	CK	1	A	STEC	1	B	
CONS	S46	50	UNIQ	1	A	ITD	5	B	
CONS	S46	40	CK	1	A	UNIQ	4	B	
CONS	S46	40	STEC	1	A	UNIQ	3	B	
CONS	S46	40	UNIQ	1	A	STPI	1	B	

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

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	Remark
AMATA	Z20X H21X M21X	1,008	1.0080	887	220	
BCPG	Z20X H21X M21X U21X	1,014	1.0140	1,240	306	Effective from 14 Oct 2020 onwards
				920	227	Effective from 16 Oct 2020 onwards
BTS	Z20X H21X	1,013	1.0130	466	115	
COM7	Z20X H21X	1,009	1.0090	3,774	935	
GLOBAL	Z20X	1,048	1.0480	1,300	310	
GULF	Z20Y H21Y	5,057	5.0570	9,709	480	
GULF	M21X	1,011	1.0110	1,941	480	
MINT	Z20X H21X	1,008	1.0080	1,915	475	
ROBINS	Z20X	1,583	1.5830	4,274	675	
SCB	Z20X	1,008	1.0080	4,738	1,175	
THANI	Z20X H21X M21X	1,342	1.3420	456	85	

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