

Underlying			Outright			Spread		
			IM	MM	FM	IM	MM	FM
Index Market								
BANK			18,655.00	13,111.80	5,649.80	4,663.75	3,277.95	1,412.45
COMM	▼	-665	18,445.00	12,964.20	5,586.20	4,611.25	3,241.05	1,396.55
ENERG			10,395.00	7,306.20	3,148.20	2,598.75	1,826.55	787.05
FOOD	▼	-175	5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
ICT			11,865.00	8,339.40	3,593.40	2,966.25	2,084.85	898.35
SET50			10,080.00	7,084.80	3,052.80	2,520.00	1,771.20	763.20
Metal Market								
10 Baht Gold	▲	2,275	33,950.00	23,862.00	10,282.00	8,487.50	5,965.50	2,570.50
50 Baht Gold	▲	11,375	169,750.00	119,310.00	51,410.00	42,437.50	29,827.50	12,852.50
Gold Online	▲	4,340	71,015.00	49,913.40	21,507.40	17,753.75	12,478.35	5,376.85
Gold-D	▲	2,310	26,775.00	18,819.00	8,109.00	53,550.00	37,638.00	16,218.00
Silver Online	▲	2,590	13,615.00	9,569.40	4,123.40	3,403.75	2,392.35	1,030.85
Currency Market								
EUR			875.00	615.00	265.00	218.75	153.75	66.25
EUR/USD			945.00	664.20	286.20	1,890.00	1,328.40	572.40
JPY			700.00	492.00	212.00	175.00	123.00	53.00
USD	▼	-35	875.00	615.00	265.00	218.75	153.75	66.25
USD/JPY			1,575.00	1,107.00	477.00	3,150.00	2,214.00	954.00
Interest Rate Market								
3M BIBOR			3,605.00	2,533.80	1,091.80	7,210.00	5,067.60	2,183.60
5Y Government Bond			6,300.00	4,428.00	1,908.00	1,575.00	1,107.00	477.00
Agriculture Market								
Japanese Rubber	▼	-735	7,665.00	5,387.40	2,321.40	7,665.00	5,387.40	2,321.40
RSS3	▼	-2,065	37,520.00	26,371.20	11,363.20	37,520.00	26,371.20	11,363.20
RSS3D	▼	-2,065	37,520.00	26,371.20	11,363.20	37,520.00	26,371.20	11,363.20
Stock Market								
AAV			210.00	147.60	63.60	52.50	36.90	15.90
ADVANC			21,910.00	15,399.60	6,635.60	5,477.50	3,849.90	1,658.90
AEONTS	▼	-630	11,830.00	8,314.80	3,582.80	2,957.50	2,078.70	895.70
AMATA	▼	-315	2,415.00	1,697.40	731.40	603.75	424.35	182.85
AOT	▲	245	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
AP			980.00	688.80	296.80	245.00	172.20	74.20
AWC			315.00	221.40	95.40	78.75	55.35	23.85
BA			1,855.00	1,303.80	561.80	463.75	325.95	140.45
BAM	▼	-105	910.00	639.60	275.60	227.50	159.90	68.90

Underlying			Outright			Spread		
			IM	MM	FM	IM	MM	FM
BANPU			560.00	393.60	169.60	140.00	98.40	42.40
BAY			1,330.00	934.80	402.80	332.50	233.70	100.70
BBL			8,645.00	6,076.20	2,618.20	2,161.25	1,519.05	654.55
BCH	▼	-140	1,435.00	1,008.60	434.60	358.75	252.15	108.65
BCP	▼	-245	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
BCPG	▲	105	1,365.00	959.40	413.40	341.25	239.85	103.35
BDMS	▼	-140	1,505.00	1,057.80	455.80	376.25	264.45	113.95
BEAUTY			140.00	98.40	42.40	35.00	24.60	10.60
BEC	▼	-70	385.00	270.60	116.60	96.25	67.65	29.15
BEM	▼	-35	525.00	369.00	159.00	131.25	92.25	39.75
BGRIM	▲	280	2,485.00	1,746.60	752.60	621.25	436.65	188.15
BH			19,250.00	13,530.00	5,830.00	4,812.50	3,382.50	1,457.50
BJC	▼	-105	2,100.00	1,476.00	636.00	525.00	369.00	159.00
BLA	▼	-105	2,205.00	1,549.80	667.80	551.25	387.45	166.95
BLAND			70.00	49.20	21.20	17.50	12.30	5.30
BPP	▲	560	1,505.00	1,057.80	455.80	376.25	264.45	113.95
BSRC	▼	-35	630.00	442.80	190.80	157.50	110.70	47.70
BTS	▼	-35	385.00	270.60	116.60	96.25	67.65	29.15
CBG	▼	-910	6,125.00	4,305.00	1,855.00	1,531.25	1,076.25	463.75
CENTEL			5,040.00	3,542.40	1,526.40	1,260.00	885.60	381.60
CHG			210.00	147.60	63.60	52.50	36.90	15.90
CK	▼	-140	2,135.00	1,500.60	646.60	533.75	375.15	161.65
CKP	▼	-35	315.00	221.40	95.40	78.75	55.35	23.85
COM7	▲	105	3,185.00	2,238.60	964.60	796.25	559.65	241.15
CPALL			4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
CPF	▼	-70	2,170.00	1,525.20	657.20	542.50	381.30	164.30
CPN	▼	-210	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
CRC	▼	-385	2,870.00	2,017.20	869.20	717.50	504.30	217.30
DELTA	▲	6,790	37,905.00	26,641.80	11,479.80	9,476.25	6,660.45	2,869.95
EA	▼	-70	840.00	590.40	254.40	210.00	147.60	63.60
EASTW	▼	-35	455.00	319.80	137.80	113.75	79.95	34.45
EGCO	▲	2,065	11,200.00	7,872.00	3,392.00	2,800.00	1,968.00	848.00
EPG	▼	-35	455.00	319.80	137.80	113.75	79.95	34.45
ERW	▼	-35	385.00	270.60	116.60	96.25	67.65	29.15
GFPT	▲	35	1,085.00	762.60	328.60	271.25	190.65	82.15
GLOBAL (Z25X)	▼	-72	1,526.00	1,072.56	462.16	367.50	258.30	111.30

Underlying			Outright			Spread		
			IM	MM	FM	IM	MM	FM
GLOBAL (H26 onwards)**	▼	-70	1,470.00	1,033.20	445.20	367.50	258.30	111.30
GPSC			5,705.00	4,009.80	1,727.80	1,426.25	1,002.45	431.95
GULF	▼	-210	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
GULFI (Z25X)			5,407.50	3,800.70	1,637.70	1,312.50	922.50	397.50
GULFI (Z25X)			5,407.50	3,800.70	1,637.70	1,312.50	922.50	397.50
GUNKUL	▲	35	315.00	221.40	95.40	78.75	55.35	23.85
HANA			3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
HMPRO	▼	-70	875.00	615.00	265.00	218.75	153.75	66.25
ICHI			1,365.00	959.40	413.40	341.25	239.85	103.35
IRPC	▼	-35	175.00	123.00	53.00	43.75	30.75	13.25
ITD			105.00	73.80	31.80	26.25	18.45	7.95
IVL	▼	-350	2,555.00	1,795.80	773.80	638.75	448.95	193.45
JAS	▼	-35	245.00	172.20	74.20	61.25	43.05	18.55
JMT	▼	-385	2,135.00	1,500.60	646.60	533.75	375.15	161.65
KBANK (Z25X H26X)			10,550.75	7,415.67	3,195.37	2,598.75	1,826.55	787.05
KBANK (M26 onwards)**			10,395.00	7,306.20	3,148.20	2,598.75	1,826.55	787.05
KCE			3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
KKP	▲	245	5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
KTB			1,960.00	1,377.60	593.60	490.00	344.40	148.40
KTC	▼	-140	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
LH	▼	-35	420.00	295.20	127.20	105.00	73.80	31.80
LPN	▼	-35	140.00	98.40	42.40	35.00	24.60	10.60
M			4,970.00	3,493.20	1,505.20	1,242.50	873.30	376.30
MAJOR	▼	-35	875.00	615.00	265.00	218.75	153.75	66.25
MBK			1,820.00	1,279.20	551.20	455.00	319.80	137.80
MEGA	▼	-210	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
MINT	▼	-140	2,415.00	1,697.40	731.40	603.75	424.35	182.85
MTC	▼	-245	5,110.00	3,591.60	1,547.60	1,277.50	897.90	386.90
OR	▼	-70	1,610.00	1,131.60	487.60	402.50	282.90	121.90
ORI	▼	-70	490.00	344.40	148.40	122.50	86.10	37.10
OSP	▼	-245	2,205.00	1,549.80	667.80	551.25	387.45	166.95
PLANB	▼	-70	735.00	516.60	222.60	183.75	129.15	55.65
PRM	▼	-35	805.00	565.80	243.80	201.25	141.45	60.95
PSH	▼	-70	525.00	369.00	159.00	131.25	92.25	39.75
PSL	▼	-35	910.00	639.60	275.60	227.50	159.90	68.90
PTG			1,120.00	787.20	339.20	280.00	196.80	84.80

Underlying			Outright			Spread		
			IM	MM	FM	IM	MM	FM
PTT	▼	-70	1,960.00	1,377.60	593.60	490.00	344.40	148.40
PTTEP	▼	-1,085	10,080.00	7,084.80	3,052.80	2,520.00	1,771.20	763.20
PTTGC	▼	-385	3,920.00	2,755.20	1,187.20	980.00	688.80	296.80
QH			140.00	98.40	42.40	35.00	24.60	10.60
RATCH			2,520.00	1,771.20	763.20	630.00	442.80	190.80
RS	▼	-35	105.00	73.80	31.80	26.25	18.45	7.95
S			105.00	73.80	31.80	26.25	18.45	7.95
SAMART	▼	-35	630.00	442.80	190.80	157.50	110.70	47.70
SAWAD (Z25X H26X)			5,736.50	4,031.94	1,737.34	1,303.75	916.35	394.85
SAWAD (M26 onwards)**			5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
SCB			7,210.00	5,067.60	2,183.60	1,802.50	1,266.90	545.90
SCC	▼	-2,205	24,535.00	17,244.60	7,430.60	6,133.75	4,311.15	1,857.65
SCGP	▼	-105	2,730.00	1,918.80	826.80	682.50	479.70	206.70
SGP			455.00	319.80	137.80	113.75	79.95	34.45
SIRI	▼	-35	175.00	123.00	53.00	43.75	30.75	13.25
SPALI			2,100.00	1,476.00	636.00	525.00	369.00	159.00
SPCG	▲	70	735.00	516.60	222.60	183.75	129.15	55.65
SPRC	▼	-35	630.00	442.80	190.80	157.50	110.70	47.70
STA	▼	-140	1,610.00	1,131.60	487.60	402.50	282.90	121.90
STECON	▼	-70	1,610.00	1,131.60	487.60	402.50	282.90	121.90
STGT	▼	-35	1,015.00	713.40	307.40	253.75	178.35	76.85
STPI	▼	-35	630.00	442.80	190.80	157.50	110.70	47.70
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			3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
THAI			1,155.00	811.80	349.80	288.75	202.95	87.45
THANI			245.00	172.20	74.20	61.25	43.05	18.55
THCOM	▼	-105	1,610.00	1,131.60	487.60	402.50	282.90	121.90
THG (Z25X H26X M26X)	▲	236	1,849.75	1,300.11	560.21	411.25	289.05	124.55
THG (U26 onwards)**	▲	210	1,645.00	1,156.20	498.20	411.25	289.05	124.55
TISCO			6,125.00	4,305.00	1,855.00	1,531.25	1,076.25	463.75
TKN			770.00	541.20	233.20	192.50	135.30	58.30
TOA	▼	-105	1,750.00	1,230.00	530.00	437.50	307.50	132.50
TOP			5,005.00	3,517.80	1,515.80	1,251.25	879.45	378.95
TPIPL	▼	-35	105.00	73.80	31.80	26.25	18.45	7.95
TPIPP	▼	-35	175.00	123.00	53.00	43.75	30.75	13.25

Underlying			Outright			Spread		
			IM	MM	FM	IM	MM	FM
TQM	▼	-175	1,785.00	1,254.60	540.60	446.25	313.65	135.15
TRUE	▲	35	1,155.00	811.80	349.80	288.75	202.95	87.45
TTA	▼	-70	525.00	369.00	159.00	131.25	92.25	39.75
TTB			140.00	98.40	42.40	35.00	24.60	10.60
TTCL	▲	70	245.00	172.20	74.20	61.25	43.05	18.55
TTW	▼	-35	350.00	246.00	106.00	87.50	61.50	26.50
TU			1,260.00	885.60	381.60	315.00	221.40	95.40
TVO	▼	-105	1,785.00	1,254.60	540.60	446.25	313.65	135.15
UNIQ	▼	-70	525.00	369.00	159.00	131.25	92.25	39.75
VGI	▼	-70	315.00	221.40	95.40	78.75	55.35	23.85
VNG			175.00	123.00	53.00	43.75	30.75	13.25
WHA	▼	-35	525.00	369.00	159.00	131.25	92.25	39.75
WHAUP			595.00	418.20	180.20	148.75	104.55	45.05

Underlying Asset	Short Options Minimum Charge
SET 50 Index Options	210

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	EUR/USD	1	A	
FX	C01	60	EUR	1	A	JPY	2	B	
FX	C01	40	EUR	1	A	EUR/USD	1	B	
INDEX	I01	70	SET50	1	A	ENERG	1	B	
INDEX	I01	60	ICT	1	A	SET50	1	B	
INDEX	I01	50	COMM	1	A	SET50	1	B	
INDEX	I01	50	COMM	1	A	ENERG	1	B	
INDEX	I01	50	COMM	1	A	FOOD	2	B	
INDEX	I01	50	ENERG	1	A	FOOD	2	B	
METAL	MT1	90	GOLD	1	A	GOLD-D	7	B	
METAL	MT1	80	GOLD	1	A	GO	3	B	
METAL	MT1	70	GO	1	A	GOLD-D	3	B	
METAL	MT1	70	GO	1	A	SVF	8	B	
ICT	S01	40	ADVANC	1	A	TRUE	27	B	
ICT	S01	20	THCOM	1	A	JAS	6	B	
PROP	S02	70	AMATA	1	A	WHA	4	B	
PROP	S02	50	SPALI	1	A	AP	2	B	
PROP	S02	50	AP	1	A	LH	2	B	
PROP	S02	50	AP	1	A	SIRI	6	B	
PROP	S02	40	SPALI	1	A	LH	4	B	
PROP	S02	30	AMATA	1	A	BLAND	31	B	
PROP	S02	30	LH	1	A	LPN	2	B	
PROP	S02	30	ORI	1	A	LPN	1	B	
PROP	S02	30	AWC	1	A	LPN	1	B	
PROP	S02	30	AWC	1	A	S	4	B	
PROP	S02	20	CPN	1	A	MBK	3	B	
ENERG	S06	60	GPSC	1	A	BGRIM	3	B	
ENERG	S06	60	BCP	1	A	BSRC	7	B	
ENERG	S06	60	BPP	1	A	BANPU	2	B	
ENERG	S06	50	BGRIM	1	A	GUNKUL	7	B	
ENERG	S06	40	EGCO	1	A	GULFI	3	B	
ENERG	S06	40	EGCO	1	A	RATCH	5	B	
ENERG	S06	40	PTTEP	1	A	PTT	3	B	
ENERG	S06	40	PTTEP	1	A	SPRC	24	B	
ENERG	S06	40	GPSC	1	A	GUNKUL	20	B	
ENERG	S06	40	TOP	1	A	SPRC	8	B	
ENERG	S06	40	BGRIM	1	A	BCPG	2	B	
ENERG	S06	30	EGCO	1	A	BCPG	15	B	
ENERG	S06	30	GULFI	1	A	RATCH	2	B	
ENERG	S06	30	RATCH	1	A	BGRIM	2	B	
ENERG	S06	30	RATCH	1	A	BCPG	3	B	
ENERG	S06	20	EASTW	1	A	IRPC	2	B	
CONMAT	S07	30	TASCO	1	A	TOA	1	B	
BANK	S13	60	BBL	1	A	KTB	6	B	
BANK	S13	50	KBANK	1	A	BBL	1	B	
BANK	S13	50	KBANK	1	A	SCB	1	B	
BANK	S13	50	KBANK	1	A	KTB	7	B	
BANK	S13	30	KBANK	1	A	BAY	7	B	
BANK	S13	30	BBL	1	A	BAY	6	B	
ETRON	S23	60	KCE	1	A	HANA	1	B	
FIN	S24	50	MTC	1	A	SAWAD	1	B	
FIN	S24	50	SAWAD	1	A	JMT	3	B	
FIN	S24	30	SAWAD	1	A	THANI	18	B	
FIN	S24	20	MTC	1	A	KTC	1	B	
FIN	S24	20	KTC	1	A	THANI	19	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	
TRANS	S30	30	BA	1	A	BEM	3	B	
HEALTH	S33	50	BDMS	1	A	BCH	2	B	
COMM	S36	40	CPALL	1	A	CRC	2	B	
COMM	S36	40	CRC	1	A	HMPRO	3	B	
COMM	S36	40	BJC	1	A	GLOBAL	3	B	
COMM	S36	40	BJC	1	A	HMPRO	3	B	
COMM	S36	30	COM7	1	A	HMPRO	4	B	
TOURISM	S38	40	CENTEL	1	A	MINT	1	B	
TOURISM	S38	40	CENTEL	1	A	ERW	12	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
GLOBAL	Z25X	1,038	1.0380	872	210	
GULFI	Z25X	1,030	1.0300	3,090	750	
KBANK	Z25X H26X	1,015	1.0150	6,029	1,485	
SAWAD	Z25X H26X	1,100	1.1000	3,278	745	
THG	Z25X H26X M26X	1,124	1.1240	1,057	235	

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