

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	▼	-1,715	16,730.00	11,758.80	5,066.80	4,182.50	2,939.70	1,266.70
ENERG	▼	-560	9,835.00	6,912.60	2,978.60	2,458.75	1,728.15	744.65
FOOD	▼	-245	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
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	▲	2,394	36,344.00	25,544.64	11,007.04	9,086.00	6,386.16	2,751.76
50 Baht Gold	▲	11,970	181,720.00	127,723.20	55,035.20	45,430.00	31,930.80	13,758.80
Gold Online	▲	5,320	76,335.00	53,652.60	23,118.60	19,083.75	13,413.15	5,779.65
Gold-D			26,775.00	18,819.00	8,109.00	53,550.00	37,638.00	16,218.00
Silver Online	▲	945	14,560.00	10,233.60	4,409.60	3,640.00	2,558.40	1,102.40
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	▼	-35	665.00	467.40	201.40	166.25	116.85	50.35
USD	▼	-35	840.00	590.40	254.40	210.00	147.60	63.60
USD Options			-	-	-	-	-	-
USD/JPY	▼	-70	1,505.00	1,057.80	455.80	3,010.00	2,115.60	911.60
Interest Rate Market								
5Y Government Bond			6,300.00	4,428.00	1,908.00	1,575.00	1,107.00	477.00
Agriculture Market								
Japanese Rubber			7,665.00	5,387.40	2,321.40	7,665.00	5,387.40	2,321.40
RSS3			37,520.00	26,371.20	11,363.20	37,520.00	26,371.20	11,363.20
RSS3D			37,520.00	26,371.20	11,363.20	37,520.00	26,371.20	11,363.20
Stock Market								
AAV	▼	-35	175.00	123.00	53.00	43.75	30.75	13.25
ADVANC			21,910.00	15,399.60	6,635.60	5,477.50	3,849.90	1,658.90
AEONTS	▼	-1,645	10,185.00	7,158.60	3,084.60	2,546.25	1,789.65	771.15
AMATA			2,415.00	1,697.40	731.40	603.75	424.35	182.85
AOT			5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
AP	▼	-35	945.00	664.20	286.20	236.25	166.05	71.55
AWC	▼	-35	280.00	196.80	84.80	70.00	49.20	21.20
BA			1,855.00	1,303.80	561.80	463.75	325.95	140.45
BAM			910.00	639.60	275.60	227.50	159.90	68.90
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

Underlying			Outright			Spread		
			IM	MM	FM	IM	MM	FM
BCH	▼	-175	1,260.00	885.60	381.60	315.00	221.40	95.40
BCP			3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
BCPG	▼	-210	1,155.00	811.80	349.80	288.75	202.95	87.45
BDMS	▼	-70	1,435.00	1,008.60	434.60	358.75	252.15	108.65
BEAUTY			140.00	98.40	42.40	35.00	24.60	10.60
BEC	▼	-70	315.00	221.40	95.40	78.75	55.35	23.85
BEM	▲	70	595.00	418.20	180.20	148.75	104.55	45.05
BGRIM			2,485.00	1,746.60	752.60	621.25	436.65	188.15
BH	▼	-595	18,655.00	13,111.80	5,649.80	4,663.75	3,277.95	1,412.45
BJC	▼	-245	1,855.00	1,303.80	561.80	463.75	325.95	140.45
BLA			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	▲	1,400	3,780.00	2,656.80	1,144.80	945.00	664.20	286.20
BSRC	▲	350	980.00	688.80	296.80	245.00	172.20	74.20
BTS	▼	-35	350.00	246.00	106.00	87.50	61.50	26.50
CBG	▼	-840	5,285.00	3,714.60	1,600.60	1,321.25	928.65	400.15
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	▼	-350	1,785.00	1,254.60	540.60	446.25	313.65	135.15
CKP	▼	-35	280.00	196.80	84.80	70.00	49.20	21.20
COM7	▼	-455	2,730.00	1,918.80	826.80	682.50	479.70	206.70
CPALL	▼	-315	3,955.00	2,779.80	1,197.80	988.75	694.95	299.45
CPF	▼	-105	2,065.00	1,451.40	625.40	516.25	362.85	156.35
CPN	▼	-175	5,145.00	3,616.20	1,558.20	1,286.25	904.05	389.55
CRC (Z25X H26X M26X U26X)	▼	-114	2,756.25	1,937.25	834.75	665.00	467.40	201.40
CRC (Z26 onwards)**	▼	-110	2,660.00	1,869.60	805.60	665.00	467.40	201.40
DELTA	▲	3,325	41,230.00	28,978.80	12,486.80	10,307.50	7,244.70	3,121.70
EA	▼	-105	735.00	516.60	222.60	183.75	129.15	55.65
EASTW			455.00	319.80	137.80	113.75	79.95	34.45
EGCO	▼	-875	10,325.00	7,257.00	3,127.00	2,581.25	1,814.25	781.75
EPG			455.00	319.80	137.80	113.75	79.95	34.45
ERW	▼	-35	350.00	246.00	106.00	87.50	61.50	26.50
GFPT			1,085.00	762.60	328.60	271.25	190.65	82.15
GLOBAL (Z25X)	▼	-291	1,235.50	868.38	374.18	297.50	209.10	90.10
GLOBAL (H26 onwards)**	▼	-280	1,190.00	836.40	360.40	297.50	209.10	90.10
GPSC	▼	-455	5,250.00	3,690.00	1,590.00	1,312.50	922.50	397.50
GULF	▼	-490	5,530.00	3,886.80	1,674.80	1,382.50	971.70	418.70
GULFI (Z25X)	▼	-324	5,083.75	3,573.15	1,539.65	1,233.75	867.15	373.65
GULFI (Z25X)	▼	-324	5,083.75	3,573.15	1,539.65	1,233.75	867.15	373.65

Underlying			Outright			Spread		
			IM	MM	FM	IM	MM	FM
GUNKUL	▼	-35	280.00	196.80	84.80	70.00	49.20	21.20
HANA	▼	-875	3,045.00	2,140.20	922.20	761.25	535.05	230.55
HMPRO	▼	-105	770.00	541.20	233.20	192.50	135.30	58.30
ICHI			1,365.00	959.40	413.40	341.25	239.85	103.35
IRPC			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	▼	-455	2,100.00	1,476.00	636.00	525.00	369.00	159.00
JAS			245.00	172.20	74.20	61.25	43.05	18.55
JMT	▼	-420	1,715.00	1,205.40	519.40	428.75	301.35	129.85
KBANK (Z25X H26X)	▲	569	11,119.50	7,815.42	3,367.62	2,738.75	1,924.95	829.45
KBANK (M26 onwards)**	▲	560	10,955.00	7,699.80	3,317.80	2,738.75	1,924.95	829.45
KCE	▼	-385	3,570.00	2,509.20	1,081.20	892.50	627.30	270.30
KKP			5,320.00	3,739.20	1,611.20	1,330.00	934.80	402.80
KTB	▲	105	2,065.00	1,451.40	625.40	516.25	362.85	156.35
KTC	▼	-350	3,500.00	2,460.00	1,060.00	875.00	615.00	265.00
LH	▼	-35	385.00	270.60	116.60	96.25	67.65	29.15
LPN			140.00	98.40	42.40	35.00	24.60	10.60
M	▼	-420	4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50
MAJOR	▼	-35	840.00	590.40	254.40	210.00	147.60	63.60
MBK	▼	-140	1,680.00	1,180.80	508.80	420.00	295.20	127.20
MEGA	▲	105	3,465.00	2,435.40	1,049.40	866.25	608.85	262.35
MINT	▼	-140	2,275.00	1,599.00	689.00	568.75	399.75	172.25
MTC	▼	-560	4,550.00	3,198.00	1,378.00	1,137.50	799.50	344.50
OR			1,610.00	1,131.60	487.60	402.50	282.90	121.90
ORI	▼	-105	385.00	270.60	116.60	96.25	67.65	29.15
OSP	▼	-105	2,100.00	1,476.00	636.00	525.00	369.00	159.00
PLANB	▼	-35	700.00	492.00	212.00	175.00	123.00	53.00
PRM	▼	-35	770.00	541.20	233.20	192.50	135.30	58.30
PSH	▼	-35	490.00	344.40	148.40	122.50	86.10	37.10
PSL	▼	-70	840.00	590.40	254.40	210.00	147.60	63.60
PTG	▼	-210	910.00	639.60	275.60	227.50	159.90	68.90
PTT	▼	-70	1,890.00	1,328.40	572.40	472.50	332.10	143.10
PTTEP	▼	-385	9,695.00	6,814.20	2,936.20	2,423.75	1,703.55	734.05
PTTGC	▼	-735	3,185.00	2,238.60	964.60	796.25	559.65	241.15
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			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	▼	-70	560.00	393.60	169.60	140.00	98.40	42.40

Underlying			Outright			Spread		
			IM	MM	FM	IM	MM	FM
SAWAD (Z25X H26X)	▼	-578	5,159.00	3,626.04	1,562.44	1,172.50	824.10	355.10
SAWAD (M26 onwards)**	▼	-525	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
SCB	▼	-595	6,615.00	4,649.40	2,003.40	1,653.75	1,162.35	500.85
SCC	▼	-2,590	21,945.00	15,424.20	6,646.20	5,486.25	3,856.05	1,661.55
SCGP	▼	-245	2,485.00	1,746.60	752.60	621.25	436.65	188.15
SGP			455.00	319.80	137.80	113.75	79.95	34.45
SIRI			175.00	123.00	53.00	43.75	30.75	13.25
SPALI	▼	-175	1,925.00	1,353.00	583.00	481.25	338.25	145.75
SPCG	▲	420	1,155.00	811.80	349.80	288.75	202.95	87.45
SPRC	▲	210	840.00	590.40	254.40	210.00	147.60	63.60
STA	▼	-105	1,505.00	1,057.80	455.80	376.25	264.45	113.95
STECON	▼	-385	1,225.00	861.00	371.00	306.25	215.25	92.75
STGT			1,015.00	713.40	307.40	253.75	178.35	76.85
STPI	▼	-70	560.00	393.60	169.60	140.00	98.40	42.40
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	1,505.00	1,057.80	455.80	376.25	264.45	113.95
THG (Z25X H26X M26X)			1,849.75	1,300.11	560.21	411.25	289.05	124.55
THG (U26 onwards)**			1,645.00	1,156.20	498.20	411.25	289.05	124.55
TISCO	▼	-280	5,845.00	4,108.20	1,770.20	1,461.25	1,027.05	442.55
TKN	▼	-35	735.00	516.60	222.60	183.75	129.15	55.65
TOA			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			105.00	73.80	31.80	26.25	18.45	7.95
TPIPP			175.00	123.00	53.00	43.75	30.75	13.25
TQM	▼	-245	1,540.00	1,082.40	466.40	385.00	270.60	116.60
TRUE	▲	35	1,190.00	836.40	360.40	297.50	209.10	90.10
TTA	▼	-35	490.00	344.40	148.40	122.50	86.10	37.10
TTB			140.00	98.40	42.40	35.00	24.60	10.60
TTCL			245.00	172.20	74.20	61.25	43.05	18.55
TTW	▼	-35	315.00	221.40	95.40	78.75	55.35	23.85
TU	▲	105	1,365.00	959.40	413.40	341.25	239.85	103.35
TVO	▼	-70	1,715.00	1,205.40	519.40	428.75	301.35	129.85
UNIQ	▼	-70	455.00	319.80	137.80	113.75	79.95	34.45
VGI	▼	-70	245.00	172.20	74.20	61.25	43.05	18.55
VNG	▼	-35	140.00	98.40	42.40	35.00	24.60	10.60

Underlying			Outright			Spread		
			IM	MM	FM	IM	MM	FM
WHA	▼	-35	490.00	344.40	148.40	122.50	86.10	37.10
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	JPY	2	A	
FX	C01	30	EUR	1	A	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	ENERG	1	B	
INDEX	I01	50	COMM	1	A	SET50	1	B	
METAL	MT1	80	GOLD	1	A	GOLD-D	7	B	
METAL	MT1	70	GO	1	A	SVF	8	B	
PROP	S02	20	PSH	1	A	QH	3	B	
ENERG	S06	60	GPSC	1	A	BGRIM	2	B	
ENERG	S06	50	TOP	1	A	SPRC	6	B	
ENERG	S06	50	BCP	1	A	BSRC	7	B	
ENERG	S06	40	PTTEP	1	A	IRPC	103	B	
ENERG	S06	30	GULFI	1	A	BCPG	6	B	
ENERG	S06	30	BCP	1	A	SPCG	3	B	
ENERG	S06	30	BCPG	1	A	IRPC	7	B	
ENERG	S06	30	PTG	1	A	EA	3	B	
ENERG	S06	30	PTG	1	A	IRPC	7	B	
ENERG	S06	30	EA	1	A	IRPC	3	B	
ENERG	S06	20	PTTEP	1	A	BCPG	14	B	
ENERG	S06	20	PTTEP	1	A	EA	37	B	
ENERG	S06	20	SPCG	1	A	BANPU	2	A	
BANK	S13	50	KBANK	1	A	SCB	1	B	
BANK	S13	40	BBL	1	A	KKP	2	B	
BANK	S13	40	SCB	1	A	KKP	2	B	
BANK	S13	30	SCB	1	A	KTB	5	B	
PETRO	S18	50	PTTGC	1	A	IVL	1	B	
ETRON	S23	60	KCE	1	A	HANA	1	B	
FIN	S24	50	SAWAD	1	A	JMT	3	B	
FIN	S24	40	MTC	1	A	JMT	4	B	
FIN	S24	30	AEONTS	1	A	MTC	3	B	
FIN	S24	30	MTC	1	A	KTC	1	B	
FIN	S24	30	KTC	1	A	SAWAD	1	B	
FIN	S24	30	KTC	1	A	JMT	3	B	
COMM	S36	40	CPALL	1	A	GLOBAL	7	B	
COMM	S36	40	CPALL	1	A	HMPRO	7	B	
COMM	S36	40	GLOBAL	1	A	HMPRO	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
CRC	Z25X H26X M26X U26X	1,036	1.0360	1,575	380	
GLOBAL	Z25X	1,038	1.0380	706	170	
GULFI	Z25X	1,030	1.0300	2,905	705	
KBANK	Z25X H26X	1,015	1.0150	6,354	1,565	
SAWAD	Z25X H26X	1,100	1.1000	2,948	670	
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