

Underlying	Outright			Spread			
	IM	MM	FM	IM	MM	FM	
<b>Index Market</b>							
BANK	24,815.00	17,441.40	7,515.40	6,203.75	4,360.35	1,878.85	
COMM	15,960.00	11,217.60	4,833.60	3,990.00	2,804.40	1,208.40	
ENERG	11,515.00	8,093.40	3,487.40	2,878.75	2,023.35	871.85	
FOOD	4,865.00	3,419.40	1,473.40	1,216.25	854.85	368.35	
ICT	14,385.00	10,110.60	4,356.60	3,596.25	2,527.65	1,089.15	
SET50	13,125.00	9,225.00	3,975.00	3,281.25	2,306.25	993.75	
<b>Metal Market</b>							
10 Baht Gold	▼ -1,470	71,855.00	50,503.80	21,761.80	17,963.75	12,625.95	5,440.45
50 Baht Gold	▼ -7,350	359,275.00	252,519.00	108,809.00	89,818.75	63,129.75	27,202.25
Gold Online	▼ -1,855	150,500.00	105,780.00	45,580.00	37,625.00	26,445.00	11,395.00
Gold-D	▼ -1,155	50,925.00	35,793.00	15,423.00	101,850.00	71,586.00	30,846.00
Mini Gold Online		15,050.00	10,578.00	4,558.00	3,762.50	2,644.50	1,139.50
Silver Online		58,065.00	40,811.40	17,585.40	14,516.25	10,202.85	4,396.35
<b>Currency Market</b>							
EUR		840.00	590.40	254.40	210.00	147.60	63.60
EUR/USD		875.00	615.00	265.00	1,750.00	1,230.00	530.00
JPY		595.00	418.20	180.20	148.75	104.55	45.05
USD		840.00	590.40	254.40	210.00	147.60	63.60
USD Options		-	-	-	-	-	-
USD/JPY		1,505.00	1,057.80	455.80	3,010.00	2,115.60	911.60
<b>Interest Rate Market</b>							
5Y Government Bond		12,250.00	8,610.00	3,710.00	3,062.50	2,152.50	927.50
<b>Agriculture Market</b>							
Japanese Rubber		8,295.00	5,830.20	2,512.20	8,295.00	5,830.20	2,512.20
RSS3		38,185.00	26,838.60	11,564.60	38,185.00	26,838.60	11,564.60
RSS3D		38,185.00	26,838.60	11,564.60	38,185.00	26,838.60	11,564.60
<b>Stock Market</b>							
AAV		175.00	123.00	53.00	43.75	30.75	13.25
ADVANC (H27 onwards)**		24,045.00	16,900.20	7,282.20	6,011.25	4,225.05	1,820.55
ADVANC (M26X U26X Z26X)		25,222.75	17,727.99	7,638.89	6,011.25	4,225.05	1,820.55
AEONTS		8,820.00	6,199.20	2,671.20	2,205.00	1,549.80	667.80
AMATA		2,835.00	1,992.60	858.60	708.75	498.15	214.65
AOT		7,070.00	4,969.20	2,141.20	1,767.50	1,242.30	535.30
AP		945.00	664.20	286.20	236.25	166.05	71.55
AWC		315.00	221.40	95.40	78.75	55.35	23.85
BA		1,995.00	1,402.20	604.20	498.75	350.55	151.05
BAM		770.00	541.20	233.20	192.50	135.30	58.30

Underlying	Outright			Spread		
	IM	MM	FM	IM	MM	FM
BANPU	700.00	492.00	212.00	175.00	123.00	53.00
BAY	2,065.00	1,451.40	625.40	516.25	362.85	156.35
BBL	9,695.00	6,814.20	2,936.20	2,423.75	1,703.55	734.05
BCH	1,120.00	787.20	339.20	280.00	196.80	84.80
BCP	4,515.00	3,173.40	1,367.40	1,128.75	793.35	341.85
BCPG	1,470.00	1,033.20	445.20	367.50	258.30	111.30
BDMS (H27 onwards)**	1,470.00	1,033.20	445.20	367.50	258.30	111.30
BDMS (M26X U26X Z26X)	1,489.25	1,046.73	451.03	367.50	258.30	111.30
BEAUTY	105.00	73.80	31.80	26.25	18.45	7.95
BEC	315.00	221.40	95.40	78.75	55.35	23.85
BEM	560.00	393.60	169.60	140.00	98.40	42.40
BGRIM	2,065.00	1,451.40	625.40	516.25	362.85	156.35
BH (M26X U26X Z26X)	22,967.00	16,142.52	6,955.72	5,547.50	3,899.10	1,680.10
BH (H27 onwards)**	22,190.00	15,596.40	6,720.40	5,547.50	3,899.10	1,680.10
BJC	1,715.00	1,205.40	519.40	428.75	301.35	129.85
BLA	2,170.00	1,525.20	657.20	542.50	381.30	164.30
BLAND	70.00	49.20	21.20	17.50	12.30	5.30
BPP	2,345.00	1,648.20	710.20	586.25	412.05	177.55
BSRC (M26X U26X)	959.00	674.04	290.44	1,557.50	1,094.70	471.70
BSRC (M26X U26X)	959.00	674.04	290.44	1,557.50	1,094.70	471.70
BTS	420.00	295.20	127.20	105.00	73.80	31.80
CBG	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
CENTEL	5,040.00	3,542.40	1,526.40	1,260.00	885.60	381.60
CHG	175.00	123.00	53.00	43.75	30.75	13.25
CK	2,380.00	1,672.80	720.80	595.00	418.20	180.20
CKP	280.00	196.80	84.80	70.00	49.20	21.20
COM7	2,870.00	2,017.20	869.20	717.50	504.30	217.30
CPALL	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
CPF	1,890.00	1,328.40	572.40	472.50	332.10	143.10
CPN	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
CRC (M27 onwards)**	2,555.00	1,795.80	773.80	638.75	448.95	193.45
CRC (Z26X H27X)	2,632.00	1,849.92	797.12	638.75	448.95	193.45
CRC (M26Y U26Y)	2,728.25	1,917.57	826.27	638.75	448.95	193.45
DELTA	53,725.00	37,761.00	16,271.00	13,431.25	9,440.25	4,067.75
EA	560.00	393.60	169.60	140.00	98.40	42.40
EASTW	560.00	393.60	169.60	140.00	98.40	42.40
EGCO	9,870.00	6,937.20	2,989.20	2,467.50	1,734.30	747.30
EPG	455.00	319.80	137.80	113.75	79.95	34.45

Underlying	Outright			Spread		
	IM	MM	FM	IM	MM	FM
ERW	420.00	295.20	127.20	105.00	73.80	31.80
GFPT	945.00	664.20	286.20	236.25	166.05	71.55
GLOBAL (M26X U26X Z26X)	1,307.25	918.81	395.91	315.00	221.40	95.40
GLOBAL (H27 onwards)**	1,260.00	885.60	381.60	315.00	221.40	95.40
GPSC	5,075.00	3,567.00	1,537.00	1,268.75	891.75	384.25
GULF (M26X U26X Z26X)	6,279.00	4,413.24	1,901.64	1,513.75	1,063.95	458.45
GULF (H27 onwards)**	6,055.00	4,255.80	1,833.80	1,513.75	1,063.95	458.45
GUNKUL	385.00	270.60	116.60	96.25	67.65	29.15
HANA	5,390.00	3,788.40	1,632.40	1,347.50	947.10	408.10
HMPRO	735.00	516.60	222.60	183.75	129.15	55.65
ICHI	1,610.00	1,131.60	487.60	402.50	282.90	121.90
IRPC	350.00	246.00	106.00	87.50	61.50	26.50
ITD	105.00	73.80	31.80	26.25	18.45	7.95
IVL	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
JAS	210.00	147.60	63.60	52.50	36.90	15.90
JMT	1,680.00	1,180.80	508.80	420.00	295.20	127.20
KBANK (M26X U26X Z26X H27X)	12,173.00	8,555.88	3,686.68	3,010.00	2,115.60	911.60
KBANK (M27 onwards)**	12,040.00	8,462.40	3,646.40	3,010.00	2,115.60	911.60
KCE	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
KKP	5,915.00	4,157.40	1,791.40	1,478.75	1,039.35	447.85
KTB (M27 onwards)**	2,555.00	1,795.80	773.80	638.75	448.95	193.45
KTB (M26X U26X Z26X H27X)	2,598.75	1,826.55	787.05	638.75	448.95	193.45
KTC	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
LH	350.00	246.00	106.00	87.50	61.50	26.50
LPN	105.00	73.80	31.80	26.25	18.45	7.95
M	3,010.00	2,115.60	911.60	752.50	528.90	227.90
MAJOR	875.00	615.00	265.00	218.75	153.75	66.25
MBK	1,505.00	1,057.80	455.80	376.25	264.45	113.95
MEGA	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
MINT	2,695.00	1,894.20	816.20	673.75	473.55	204.05
MTC	4,270.00	3,001.20	1,293.20	1,067.50	750.30	323.30
OR	1,750.00	1,230.00	530.00	437.50	307.50	132.50
ORI	315.00	221.40	95.40	78.75	55.35	23.85
OSP	1,890.00	1,328.40	572.40	472.50	332.10	143.10
PLANB	735.00	516.60	222.60	183.75	129.15	55.65
PRM	980.00	688.80	296.80	245.00	172.20	74.20
PSH	420.00	295.20	127.20	105.00	73.80	31.80
PSL	875.00	615.00	265.00	218.75	153.75	66.25

Underlying	Outright			Spread		
	IM	MM	FM	IM	MM	FM
PTG	1,365.00	959.40	413.40	341.25	239.85	103.35
PTT (H27 onwards)**	2,205.00	1,549.80	667.80	551.25	387.45	166.95
PTT (M26X U26X Z26X)	2,219.00	1,559.64	672.04	551.25	387.45	166.95
PTTEP	14,350.00	10,086.00	4,346.00	3,587.50	2,521.50	1,086.50
PTTGC	5,530.00	3,886.80	1,674.80	1,382.50	971.70	418.70
QH	140.00	98.40	42.40	35.00	24.60	10.60
RATCH	2,450.00	1,722.00	742.00	612.50	430.50	185.50
RS	▼ -35	70.00	49.20	21.20	17.50	12.30
S	70.00	49.20	21.20	17.50	12.30	5.30
SAMART	630.00	442.80	190.80	157.50	110.70	47.70
SAWAD	3,675.00	2,583.00	1,113.00	918.75	645.75	278.25
SCB	6,790.00	4,772.40	2,056.40	1,697.50	1,193.10	514.10
SCC	33,250.00	23,370.00	10,070.00	8,312.50	5,842.50	2,517.50
SCGP	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
SGP	630.00	442.80	190.80	157.50	110.70	47.70
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
SPALI	1,855.00	1,303.80	561.80	463.75	325.95	140.45
SPCG	1,015.00	713.40	307.40	253.75	178.35	76.85
SPRC	1,575.00	1,107.00	477.00	393.75	276.75	119.25
STA	2,590.00	1,820.40	784.40	647.50	455.10	196.10
STECON	2,485.00	1,746.60	752.60	621.25	436.65	188.15
STGT	1,575.00	1,107.00	477.00	393.75	276.75	119.25
STPI	1,435.00	1,008.60	434.60	358.75	252.15	108.65
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	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI	210.00	147.60	63.60	52.50	36.90	15.90
THCOM	2,415.00	1,697.40	731.40	603.75	424.35	182.85
THG (M26X)	1,652.00	1,161.12	500.32	367.50	258.30	111.30
THG (U26 onwards)**	1,470.00	1,033.20	445.20	367.50	258.30	111.30
TISCO	8,785.00	6,174.60	2,660.60	2,196.25	1,543.65	665.15
TKN	525.00	369.00	159.00	131.25	92.25	39.75
TOA	1,645.00	1,156.20	498.20	411.25	289.05	124.55
TOP	6,160.00	4,329.60	1,865.60	1,540.00	1,082.40	466.40
TPIPL	140.00	98.40	42.40	35.00	24.60	10.60
TPIPP	210.00	147.60	63.60	52.50	36.90	15.90
TQM	1,750.00	1,230.00	530.00	437.50	307.50	132.50

Underlying	Outright			Spread		
	IM	MM	FM	IM	MM	FM
TRUE	1,540.00	1,082.40	466.40	385.00	270.60	116.60
TTA	490.00	344.40	148.40	122.50	86.10	37.10
TTB	175.00	123.00	53.00	43.75	30.75	13.25
TTCL	70.00	49.20	21.20	17.50	12.30	5.30
TTW	315.00	221.40	95.40	78.75	55.35	23.85
TU	1,120.00	787.20	339.20	280.00	196.80	84.80
TVO	2,380.00	1,672.80	720.80	595.00	418.20	180.20
UNIQ	385.00	270.60	116.60	96.25	67.65	29.15
VGI	210.00	147.60	63.60	52.50	36.90	15.90
VNG	210.00	147.60	63.60	52.50	36.90	15.90
WHA	595.00	418.20	180.20	148.75	104.55	45.05
WHAUP	630.00	442.80	190.80	157.50	110.70	47.70

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/USD	1	A	USD	1	A	
FX	C01	50	USD	1	A	JPY	2	B	
FX	C01	40	USD/JPY	1	A	USD	1	B	
INDEX	I01	50	BANK	1	A	SET50	3	B	
METAL	MT1	80	GOLD	1	A	GO	3	B	
METAL	MT1	80	GO	1	A	SVF	6	B	
METAL	MT1	70	GOLD	1	A	SVF	16	B	
ICT	S01	50	ADVANC	1	A	TRUE	26	B	
PROP	S02	60	AMATA	1	A	WHA	5	B	
PROP	S02	50	CPN	1	A	AWC	30	B	
PROP	S02	50	WHA	1	A	AWC	2	B	
PROP	S02	40	CPN	1	A	AMATA	3	B	
PROP	S02	40	CPN	1	A	WHA	15	B	
ENERG	S06	70	BCP	1	A	BSRC	1	B	
ENERG	S06	70	GPSC	1	A	BGRIM	3	B	
ENERG	S06	50	TOP	1	A	BCP	1	B	
ENERG	S06	50	TOP	1	A	BSRC	1	B	
ENERG	S06	50	TOP	1	A	SPRC	7	B	
ENERG	S06	50	OR	1	A	PTG	1	B	
ENERG	S06	40	BSRC	1	A	SPRC	5	B	
ENERG	S06	40	OR	1	A	BGRIM	1	B	
ENERG	S06	30	PTTEP	1	A	BANPU	27	B	
ENERG	S06	20	BPP	1	A	BANPU	2	B	
BANK	S13	60	KBANK	1	A	BBL	1	B	
BANK	S13	60	BBL	1	A	KTB	5	B	
BANK	S13	50	KBANK	1	A	KTB	6	B	
BANK	S13	50	KBANK	1	A	BAY	7	B	
BANK	S13	50	KTB	1	A	TTB	15	B	
BANK	S13	40	TCAP	1	A	KTB	2	B	
BANK	S13	40	TCAP	1	A	TTB	25	B	
FOOD	S16	40	CPF	1	A	TU	2	B	
FOOD	S16	30	CBG	1	A	CPF	2	B	
PETRO	S18	70	PTTGC	1	A	IVL	1	B	
ETRON	S23	60	HANA	1	A	KCE	1	B	
ETRON	S23	50	DELTA	1	A	KCE	11	B	
FIN	S24	70	MTC	1	A	SAWAD	1	B	
FIN	S24	50	AEONTS	1	A	MTC	3	B	
FIN	S24	50	MTC	1	A	KTC	1	B	
FIN	S24	50	KTC	1	A	SAWAD	1	B	
TRANS	S30	70	BA	1	A	AAV	12	B	
TRANS	S30	40	PSL	1	A	TTA	1	B	
TRANS	S30	30	AOT	1	A	AAV	48	B	
HEALTH	S33	50	BDMS	1	A	CHG	13	B	
COMM	S36	40	CPALL	1	A	COM7	2	B	
TOURISM	S38	60	CENDEL	1	A	MINT	2	B	
TOURISM	S38	60	CENDEL	1	A	ERW	13	B	
TOURISM	S38	40	MINT	1	A	ERW	8	B	
MEDIA	S45	40	PLANB	1	A	VGI	5	B	
CONS	S46	60	CK	1	A	STECON	1	B	
CONS	S46	30	STECON	1	A	STPI	3	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
ADVANC	M26X U26X Z26X	1,049	1.0490	14,413	3,435	
BDMS	M26X U26X Z26X	1,013	1.0130	851	210	
BH	M26X U26X Z26X	1,035	1.0350	13,124	3,170	
BSRC	M26X U26X	154	0.1540	548	890	
CRC	M26Y U26Y	1,068	1.0680	1,559	365	
	Z26X H27X	1,030	1.0300	1,504	365	
GLOBAL	M26X U26X Z26X	1,037	1.0370	747	180	
GULF	M26X U26X Z26X	1,037	1.0370	3,588	865	
KBANK	M26X U26X Z26X H27X	1,011	1.0110	6,956	1,720	
KTB	M26X U26X Z26X H27X	1,017	1.0170	1,485	365	
PTT	M26X U26X Z26X	1,006	1.0060	1,268	315	
THG	M26X	1,124	1.1240	944	210	

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