

| MARGIN REQUIREMENT                |           |           |           |           |           |                        |
|-----------------------------------|-----------|-----------|-----------|-----------|-----------|------------------------|
| Effective from 3 May 2019 onwards |           |           |           |           |           | Unit : Baht / Contract |
| UNDERLYING                        | OUTRIGHT  |           |           | SPREAD    |           |                        |
|                                   | IM        | MM        | FM        | IM        | MM        | FM                     |
| <b>INDEX FUTURES</b>              |           |           |           |           |           |                        |
| SET50 Index                       | 9,500.00  | 6,650.00  | 2,850.00  | 2,375.00  | 1,662.50  | 712.50                 |
| <b>PRECIOUS METAL FUTURES</b>     |           |           |           |           |           |                        |
| 50 Baht Gold                      | 22,800.00 | 15,960.00 | 6,840.00  | 5,700.00  | 3,990.00  | 1,710.00               |
| 10 Baht Gold                      | 4,560.00  | 3,192.00  | 1,368.00  | 1,140.00  | 798.00    | 342.00                 |
| Gold Online Futures               | 11,020.00 | 7,714.00  | 3,306.00  | 2,755.00  | 1,928.50  | 826.50                 |
| <b>CURRENCY FUTURES</b>           |           |           |           |           |           |                        |
| USD                               | 494.00    | 345.80    | 148.20    | 123.50    | 86.45     | 37.05                  |
| <b>ARGRICULTURE FUTURES</b>       |           |           |           |           |           |                        |
| RSS3                              | 24,700.00 | 17,290.00 | 7,410.00  | 24,700.00 | 17,290.00 | 7,410.00               |
| RSS3 Spot Month Margin (LTD-10)   | 77,900.00 | 54,530.00 | 23,370.00 | -         | -         | -                      |
| <b>SECTOR FUTURES</b>             |           |           |           |           |           |                        |
| BANK Index                        | 22,610.00 | 15,827.00 | 6,783.00  | 5,652.50  | 3,956.75  | 1,695.75               |
| COMM Index                        | 19,570.00 | 13,699.00 | 5,871.00  | 4,892.50  | 3,424.75  | 1,467.75               |
| ENERGY Index                      | 14,440.00 | 10,108.00 | 4,332.00  | 3,610.00  | 2,527.00  | 1,083.00               |
| FOOD Index                        | 4,370.00  | 3,059.00  | 1,311.00  | 1,092.50  | 764.75    | 327.75                 |
| ICT Index                         | 8,170.00  | 5,719.00  | 2,451.00  | 2,042.50  | 1,429.75  | 612.75                 |
| <b>INTEREST RATE FUTURES</b>      |           |           |           |           |           |                        |
| 5Y Gov Bond                       | 8,550.00  | 5,985.00  | 2,565.00  | 2,137.50  | 1,496.25  | 641.25                 |
| 3M BIBOR                          | 722.00    | 505.40    | 216.60    | -         | -         | -                      |
| <b>SINGLE STOCK FUTURES</b>       |           |           |           |           |           |                        |
| AAV                               | 418.00    | 292.60    | 125.40    | 104.50    | 73.15     | 31.35                  |
| ADVANC                            | 13,414.00 | 9,389.80  | 4,024.20  | 3,353.50  | 2,347.45  | 1,006.05               |
| 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                                | 646.00    | 452.20    | 193.80    | 161.50    | 113.05    | 48.45                  |
| BA                                | 1,178.00  | 824.60    | 353.40    | 294.50    | 206.15    | 88.35                  |
| BANPU                             | 1,596.00  | 1,117.20  | 478.80    | 399.00    | 279.30    | 119.70                 |
| BAY                               | 2,470.00  | 1,729.00  | 741.00    | 617.50    | 432.25    | 185.25                 |
| BBL                               | 10,450.00 | 7,315.00  | 3,135.00  | 2,612.50  | 1,828.75  | 783.75                 |
| BCH                               | 2,432.00  | 1,702.40  | 729.60    | 608.00    | 425.60    | 182.40                 |
| BCP                               | 2,090.00  | 1,463.00  | 627.00    | 522.50    | 365.75    | 156.75                 |
| BDMS                              | 3,534.00  | 2,473.80  | 1,060.20  | 883.50    | 618.45    | 265.05                 |
| BEAUTY                            | 1,900.00  | 1,330.00  | 570.00    | 475.00    | 332.50    | 142.50                 |
| BEC                               | 1,026.00  | 718.20    | 307.80    | 256.50    | 179.55    | 76.95                  |
| BEM                               | 646.00    | 452.20    | 193.80    | 161.50    | 113.05    | 48.45                  |
| BH                                | 11,780.00 | 8,246.00  | 3,534.00  | 2,945.00  | 2,061.50  | 883.50                 |
| BJC                               | 3,990.00  | 2,793.00  | 1,197.00  | 997.50    | 698.25    | 299.25                 |
| BLA                               | 2,280.00  | 1,596.00  | 684.00    | 570.00    | 399.00    | 171.00                 |
| BLAND                             | 114.00    | 79.80     | 34.20     | 28.50     | 19.95     | 8.55                   |
| BTS                               | 646.00    | 452.20    | 193.80    | 161.50    | 113.05    | 48.45                  |
| CBG                               | 7,980.00  | 5,586.00  | 2,394.00  | 1,995.00  | 1,396.50  | 598.50                 |
| CENTEL                            | 4,180.00  | 2,926.00  | 1,254.00  | 1,045.00  | 731.50    | 313.50                 |
| CHG                               | 190.00    | 133.00    | 57.00     | 47.50     | 33.25     | 14.25                  |
| 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                  |
| CPALL                             | 4,750.00  | 3,325.00  | 1,425.00  | 1,187.50  | 831.25    | 356.25                 |
| CPF                               | 1,900.00  | 1,330.00  | 570.00    | 475.00    | 332.50    | 142.50                 |
| CPN                               | 5,320.00  | 3,724.00  | 1,596.00  | 1,330.00  | 931.00    | 399.00                 |
| DELTA                             | 8,208.00  | 5,745.60  | 2,462.40  | 2,052.00  | 1,436.40  | 615.60                 |
| DTAC                              | 7,676.00  | 5,373.20  | 2,302.80  | 1,919.00  | 1,343.30  | 575.70                 |
| EARTH                             | 570.00    | 399.00    | 171.00    | 142.50    | 99.75     | 42.75                  |
| EGCO M19X                         | 15,941.00 | 11,158.70 | 4,782.30  | 3,985.87  | 2,790.11  | 1,195.76               |
| EGCO U19 onwards                  | 15,770.00 | 11,039.00 | 4,731.00  | 3,942.50  | 2,759.75  | 1,182.75               |
| EPG                               | 760.00    | 532.00    | 228.00    | 190.00    | 133.00    | 57.00                  |
| GLOBAL M19X, U19X, Z19X           | 3,152.10  | 2,206.47  | 945.63    | 788.03    | 551.62    | 236.41                 |
| GLOBAL H20 Onward                 | 3,002.00  | 2,101.40  | 900.60    | 750.50    | 525.35    | 225.15                 |
| GLOW                              | 5,890.00  | 4,123.00  | 1,767.00  | 1,472.50  | 1,030.75  | 441.75                 |
| GPSC                              | 5,700.00  | 3,990.00  | 1,710.00  | 1,425.00  | 997.50    | 427.50                 |
| GUNKUL M19X U19X Z19X,H20X        | 304.00    | 212.80    | 91.20     | 75.24     | 52.67     | 22.57                  |

IM = Initial Margin MM = Maintenance Margin FM = Force Close Margin

Effective from 3 May 2019 onwards

Unit : Baht / Contract

| UNDERLYING                | OUTRIGHT  |           |           | SPREAD    |          |          |
|---------------------------|-----------|-----------|-----------|-----------|----------|----------|
|                           | IM        | MM        | FM        | IM        | MM       | FM       |
| GUNKUL M20 Onward         | 252.70    | 176.89    | 75.81     | 63.18     | 44.22    | 18.95    |
| HANA                      | 4,028.00  | 2,819.60  | 1,208.40  | 1,007.00  | 704.90   | 302.10   |
| HMPRO                     | 1,178.00  | 824.60    | 353.40    | 294.50    | 206.15   | 88.35    |
| ICHI                      | 532.00    | 372.40    | 159.60    | 133.00    | 93.10    | 39.90    |
| INTUCH                    | 4,940.00  | 3,458.00  | 1,482.00  | 1,235.00  | 864.50   | 370.50   |
| IRPC                      | 418.00    | 292.60    | 125.40    | 104.50    | 73.15    | 31.35    |
| ITD                       | 228.00    | 159.60    | 68.40     | 57.00     | 39.90    | 17.10    |
| IVL                       | 5,320.00  | 3,724.00  | 1,596.00  | 1,330.00  | 931.00   | 399.00   |
| JAS                       | 532.00    | 372.40    | 159.60    | 133.00    | 93.10    | 39.90    |
| KBANK                     | 12,350.00 | 8,645.00  | 3,705.00  | 3,087.50  | 2,161.25 | 926.25   |
| KCE                       | 4,788.00  | 3,351.60  | 1,436.40  | 1,197.00  | 837.90   | 359.10   |
| KKP                       | 4,180.00  | 2,926.00  | 1,254.00  | 1,045.00  | 731.50   | 313.50   |
| KTB                       | 912.00    | 638.40    | 273.60    | 228.00    | 159.60   | 68.40    |
| KTC M19X                  | 49,400.00 | 34,580.00 | 14,820.00 | 12,350.00 | 8,645.00 | 3,705.00 |
| KTC U19 onwards           | 4,940.00  | 3,458.00  | 1,482.00  | 1,235.00  | 864.50   | 370.50   |
| LH                        | 836.00    | 585.20    | 250.80    | 209.00    | 146.30   | 62.70    |
| LPN                       | 1,140.00  | 798.00    | 342.00    | 285.00    | 199.50   | 85.50    |
| MAJOR                     | 2,660.00  | 1,862.00  | 798.00    | 665.00    | 465.50   | 199.50   |
| MINT                      | 3,230.00  | 2,261.00  | 969.00    | 807.50    | 565.25   | 242.25   |
| MTC                       | 5,320.00  | 3,724.00  | 1,596.00  | 1,330.00  | 931.00   | 399.00   |
| PLANB                     | 684.00    | 478.80    | 205.20    | 171.00    | 119.70   | 51.30    |
| PSH                       | 1,938.00  | 1,356.60  | 581.40    | 484.50    | 339.15   | 145.35   |
| PTG                       | 1,330.00  | 931.00    | 399.00    | 332.50    | 232.75   | 99.75    |
| PTT                       | 4,180.00  | 2,926.00  | 1,254.00  | 1,045.00  | 731.50   | 313.50   |
| PTTEP                     | 11,970.00 | 8,379.00  | 3,591.00  | 2,992.50  | 2,094.75 | 897.75   |
| PTTGC                     | 5,320.00  | 3,724.00  | 1,596.00  | 1,330.00  | 931.00   | 399.00   |
| QH                        | 304.00    | 212.80    | 91.20     | 76.00     | 53.20    | 22.80    |
| RATCH                     | 4,674.00  | 3,271.80  | 1,402.20  | 1,168.50  | 817.95   | 350.55   |
| ROBINS                    | 6,764.00  | 4,734.80  | 2,029.20  | 1,691.00  | 1,183.70 | 507.30   |
| S                         | 304.00    | 212.80    | 91.20     | 76.00     | 53.20    | 22.80    |
| SAMART                    | 1,064.00  | 744.80    | 319.20    | 266.00    | 186.20   | 79.80    |
| SAWAD M19X U19X Z19X H20X | 6,840.00  | 4,788.00  | 2,052.00  | 1,709.62  | 1,196.73 | 512.89   |
| SAWAD M20 Onwards         | 6,218.70  | 4,353.09  | 1,865.61  | 1,554.68  | 1,088.27 | 466.40   |
| SCB                       | 8,740.00  | 6,118.00  | 2,622.00  | 2,185.00  | 1,529.50 | 655.50   |
| SCC                       | 26,258.00 | 18,380.60 | 7,877.40  | 6,564.50  | 4,595.15 | 1,969.35 |
| SIRI                      | 190.00    | 133.00    | 57.00     | 47.50     | 33.25    | 14.25    |
| SPALI                     | 1,672.00  | 1,170.40  | 501.60    | 418.00    | 292.60   | 125.40   |
| SPCG                      | 1,216.00  | 851.20    | 364.80    | 304.00    | 212.80   | 91.20    |
| STA                       | 2,128.00  | 1,489.60  | 638.40    | 532.00    | 372.40   | 159.60   |
| STEC                      | 2,090.00  | 1,463.00  | 627.00    | 522.50    | 365.75   | 156.75   |
| STPI                      | 912.00    | 638.40    | 273.60    | 228.00    | 159.60   | 68.40    |
| TASCO                     | 1,634.00  | 1,143.80  | 490.20    | 408.50    | 285.95   | 122.55   |
| TCAP                      | 3,800.00  | 2,660.00  | 1,140.00  | 950.00    | 665.00   | 285.00   |
| THAI                      | 1,292.00  | 904.40    | 387.60    | 323.00    | 226.10   | 96.90    |
| THCOM                     | 1,330.00  | 931.00    | 399.00    | 332.50    | 232.75   | 99.75    |
| TISCO                     | 9,120.00  | 6,384.00  | 2,736.00  | 2,280.00  | 1,596.00 | 684.00   |
| TMB                       | 190.00    | 133.00    | 57.00     | 47.50     | 33.25    | 14.25    |
| TOP                       | 6,650.00  | 4,655.00  | 1,995.00  | 1,662.50  | 1,163.75 | 498.75   |
| 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                       | 456.00    | 319.20    | 136.80    | 114.00    | 79.80    | 34.20    |
| TTCL                      | 874.00    | 611.80    | 262.20    | 218.50    | 152.95   | 65.55    |
| TTW                       | 760.00    | 532.00    | 228.00    | 190.00    | 133.00   | 57.00    |
| TU                        | 1,520.00  | 1,064.00  | 456.00    | 380.00    | 266.00   | 114.00   |
| TVO                       | 2,584.00  | 1,808.80  | 775.20    | 646.00    | 452.20   | 193.80   |
| UNIQ                      | 1,064.00  | 744.80    | 319.20    | 266.00    | 186.20   | 79.80    |
| VGI                       | 722.00    | 505.40    | 216.60    | 180.50    | 126.35   | 54.15    |
| VNG                       | 684.00    | 478.80    | 205.20    | 171.00    | 119.70   | 51.30    |
| WHA                       | 342.00    | 239.40    | 102.60    | 85.50     | 59.85    | 25.65    |

IM = Initial Margin MM = Maintenance Margin FM = Force Close Margin

## การปรับค่า MULTIPLIER ของสัญญา SINGLE STOCK FUTURES ที่มีการ CORPORATE ADJUST

โดยปกติแล้ว สัญญา Single Stock Futures จะมี Multiplier เป็น 1,000 ต่อสัญญา แต่ในกรณีที่สัญญามีอักษรลงท้ายเป็น X หรือ Y หรือ Z จะมี Multiplier เปลี่ยนแปลงไป โดยสามารถพิจารณาค่า Multiplier สำหรับสัญญาที่มีการเปลี่ยนแปลงได้ ดังตารางต่อไปนี้

| MULTIPLIER ของสัญญาที่มีการ CORPORATE ADJUST |                     |               |
|--|---------------------|---------------|
| UNDERLYING                                   | SERIES              | CONTRACT SIZE |
| EGCO   | M19X                | 1,011         |
| KTC  | M19X                | 10,000        |
| GLOBAL                                       | M19X, U19X, Z19X    | 1,050         |
| GUNKUL                                       | M19X U19X Z19X,H20X | 1,200         |
| SAWAD  | M19X U19X Z19X H20X | 1,100         |

**INTER-COMMODITY SPREAD CREDIT**

| Inter-Commodity Spread Credit |          |                 |                    |                        |             |                    |                        |             |
|-------------------------------|----------|-----------------|--------------------|------------------------|-------------|--------------------|------------------------|-------------|
|                               |          |                 | Leg 1              |                        |             | Leg 2              |                        |             |
| 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              | BANK               | 1                      | A           | ENERG              | 2                      | B           |
| INDEX                         | I01      | 70              | BANK               | 1                      | A           | SET50              | 2                      | 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               | 2                      | B           |
| INDEX                         | I01      | 60              | BANK               | 1                      | A           | COMM               | 1                      | B           |
| INDEX                         | I01      | 60              | BANK               | 1                      | A           | ICT                | 3                      | B           |
| INDEX                         | I01      | 60              | COMM               | 1                      | A           | ENERG              | 2                      | B           |
| INDEX                         | I01      | 60              | ENERG              | 1                      | A           | ICT                | 2                      | B           |
| INDEX                         | I01      | 50              | BANK               | 1                      | A           | FOOD               | 4                      | B           |
| INDEX                         | I01      | 50              | COMM               | 1                      | A           | FOOD               | 4                      | B           |
| INDEX                         | I01      | 50              | ICT                | 1                      | A           | FOOD               | 1                      | B           |
| INDEX                         | I01      | 40              | COMM               | 1                      | A           | ICT                | 3                      | B           |
| METAL                         | MT1      | 80              | GOLD               | 1                      | A           | GO                 | 3                      | B           |
| PROP                          | S02      | 70              | AMATA              | 1                      | A           | WHA                | 5                      | B           |
| PROP                          | S02      | 60              | QH                 | 1                      | A           | SIRI               | 2                      | B           |
| PROP                          | S02      | 50              | AMATA              | 1                      | A           | QH                 | 7                      | B           |
| PROP                          | S02      | 50              | AMATA              | 1                      | A           | SIRI               | 16                     | B           |
| PROP                          | S02      | 50              | WHA                | 1                      | A           | SIRI               | 3                      | B           |
| PROP                          | S02      | 40              | CPN                | 1                      | A           | WHA                | 17                     | B           |
| PROP                          | S02      | 40              | WHA                | 1                      | A           | QH                 | 1                      | B           |
| ENERG                         | S06      | 60              | PTTEP              | 1                      | A           | TOP                | 2                      | B           |
| ENERG                         | S06      | 60              | PTTEP              | 1                      | A           | BANPU              | 8                      | B           |
| ENERG                         | S06      | 60              | PTTEP              | 1                      | A           | IRPC               | 21                     | B           |
| ENERG                         | S06      | 60              | TOP                | 1                      | A           | IRPC               | 12                     | B           |
| ENERG                         | S06      | 50              | PTTEP              | 1                      | A           | CKP                | 25                     | B           |
| ENERG                         | S06      | 50              | TOP                | 1                      | A           | BANPU              | 4                      | B           |
| ENERG                         | S06      | 50              | PTT                | 1                      | A           | IRPC               | 8                      | B           |
| ENERG                         | S06      | 50              | BANPU              | 1                      | A           | PTG                | 2                      | B           |
| ENERG                         | S06      | 50              | BANPU              | 1                      | A           | IRPC               | 3                      | B           |
| ENERG                         | S06      | 40              | PTTEP              | 1                      | A           | BCP                | 4                      | B           |
| ENERG                         | S06      | 40              | TOP                | 1                      | A           | BCP                | 2                      | B           |
| ENERG                         | S06      | 40              | PTT                | 1                      | A           | TTW                | 4                      | B           |
| ENERG                         | S06      | 40              | BCP                | 1                      | A           | TTW                | 3                      | B           |
| CONMAT                        | S07      | 40              | SCC                | 1                      | A           | EPG                | 70                     | B           |
| CONMAT                        | S07      | 40              | SCC                | 1                      | A           | VNG                | 85                     | B           |
| BANK                          | S13      | 60              | SCB                | 1                      | A           | KKP                | 2                      | B           |
| BANK                          | S13      | 50              | KKP                | 1                      | A           | KTB                | 4                      | B           |
| BANK                          | S13      | 40              | KKP                | 1                      | A           | TCAP               | 1                      | B           |
| PETRO                         | S18      | 60              | PTTGC              | 1                      | A           | ML                 | 1                      | B           |
| FIN                           | S24      | 60              | SAWAD              | 1                      | A           | MTC                | 1                      | B           |
| TRANS                         | S30      | 60              | BEM                | 1                      | A           | AAV                | 2                      | B           |
| COMM                          | S36      | 40              | CPALL              | 1                      | A           | ROBINS             | 1                      | B           |
| COMM                          | S36      | 40              | CPALL              | 1                      | A           | BEAUTY             | 11                     | B           |
| CONS                          | S46      | 40              | TTCL               | 1                      | A           | STPI               | 1                      | B           |