

# Margin Requirement

As of 16 December 2022

Unit: THB/Contract

| Product                       | Outright  |           |           | Spread    |           |          |
|-------------------------------|-----------|-----------|-----------|-----------|-----------|----------|
|                               | IM        | MM        | FM        | IM        | MM        | FM       |
| SET50 Futures                 | 6,650.00  | 4,674.00  | 2,014.00  | 1,662.50  | 1,168.50  | 503.50   |
| 50 Baht Gold Futures          | 49,525.00 | 34,809.00 | 14,999.00 | 12,381.25 | 8,702.25  | 3,749.75 |
| 10 Baht Gold Futures          | 9,905.00  | 6,961.80  | 2,999.80  | 2,476.25  | 1,740.45  | 749.95   |
| Gold Online Futures           | 25,200.00 | 17,712.00 | 7,632.00  | 6,300.00  | 4,428.00  | 1,908.00 |
| Silver Futures                | 6,755.00  | 4,747.80  | 2,045.80  | 1,688.75  | 1,186.95  | 511.45   |
| Japanese Rubber Futures       | 3,885.00  | 2,730.60  | 1,176.60  | 3,885.00  | 2,730.60  | 1,176.60 |
| RSS3 / RSS3D Futures          | 21,525.00 | 15,129.00 | 6,519.00  | 21,525.00 | 15,129.00 | 6,519.00 |
| - Spot Month Margin (LTD-10)  | 68,075.00 | 47,847.00 | 20,617.00 | -         | -         | -        |
| - Delivery Deposit            | 67,400.00 |           |           |           |           |          |
| USD/THB Futures               | 1,295.00  | 910.20    | 392.20    | 323.75    | 227.55    | 98.05    |
| EUR/USD Futures               | 1,190.00  | 836.40    | 360.40    | 2,380.00  | 1,672.80  | 720.80   |
| USD/JPY Futures               | 2,100.00  | 1,476.00  | 636.00    | 4,200.00  | 2,952.00  | 1,272.00 |
| Stock Futures                 |           |           |           |           |           |          |
| AAV                           | 315.00    | 221.40    | 95.40     | 78.75     | 55.35     | 23.85    |
| ADVANC                        | 11,445.00 | 8,044.20  | 3,466.20  | 2,861.25  | 2,011.05  | 866.55   |
| AEONTS                        | 10,465.00 | 7,355.40  | 3,169.40  | 2,616.25  | 1,838.85  | 792.35   |
| AMATA                         | 1,575.00  | 1,107.00  | 477.00    | 393.75    | 276.75    | 119.25   |
| AOT                           | 3,465.00  | 2,435.40  | 1,049.40  | 866.25    | 608.85    | 262.35   |
| AP                            | 980.00    | 688.80    | 296.80    | 245.00    | 172.20    | 74.20    |
| AWC                           | 595.00    | 418.20    | 180.20    | 148.75    | 104.55    | 45.05    |
| BA                            | 1,540.00  | 1,082.40  | 466.40    | 385.00    | 270.60    | 116.60   |
| BAM                           | 1,120.00  | 787.20    | 339.20    | 280.00    | 196.80    | 84.80    |
| BANPU                         | 1,085.00  | 762.60    | 328.60    | 271.25    | 190.65    | 82.15    |
| BAY                           | 2,100.00  | 1,476.00  | 636.00    | 525.00    | 369.00    | 159.00   |
| BBL                           | 7,980.00  | 5,608.80  | 2,416.80  | 1,995.00  | 1,402.20  | 604.20   |
| BCH                           | 1,470.00  | 1,033.20  | 445.20    | 367.50    | 258.30    | 111.30   |
| BCP                           | 2,835.00  | 1,992.60  | 858.60    | 708.75    | 498.15    | 214.65   |
| BCPG                          | 840.00    | 590.40    | 254.40    | 210.00    | 147.60    | 63.60    |
| BDMS                          | 2,415.00  | 1,697.40  | 731.40    | 603.75    | 424.35    | 182.85   |
| BEAUTY                        | 140.00    | 98.40     | 42.40     | 35.00     | 24.60     | 10.60    |
| BEC                           | 1,190.00  | 836.40    | 360.40    | 297.50    | 209.10    | 90.10    |
| BEM                           | 560.00    | 393.60    | 169.60    | 140.00    | 98.40     | 42.40    |
| BGRIM                         | 3,150.00  | 2,214.00  | 954.00    | 787.50    | 553.50    | 238.50   |
| BH                            | 20,650.00 | 14,514.00 | 6,254.00  | 5,162.50  | 3,628.50  | 1,563.50 |
| BJC                           | 2,940.00  | 2,066.40  | 890.40    | 735.00    | 516.60    | 222.60   |
| BLA                           | 3,395.00  | 2,386.20  | 1,028.20  | 848.75    | 596.55    | 257.05   |
| BLAND                         | 70.00     | 49.20     | 21.20     | 17.50     | 12.30     | 5.30     |
| BPP                           | 805.00    | 565.80    | 243.80    | 201.25    | 141.45    | 60.95    |
| BTS                           | 455.00    | 319.80    | 137.80    | 113.75    | 79.95     | 34.45    |
| CBG                           | 6,405.00  | 4,501.80  | 1,939.80  | 1,601.25  | 1,125.45  | 484.95   |
| CENTEL                        | 5,180.00  | 3,640.80  | 1,568.80  | 1,295.00  | 910.20    | 392.20   |
| CHG                           | 315.00    | 221.40    | 95.40     | 78.75     | 55.35     | 23.85    |
| CK                            | 1,645.00  | 1,156.20  | 498.20    | 411.25    | 289.05    | 124.55   |
| CKP                           | 350.00    | 246.00    | 106.00    | 87.50     | 61.50     | 26.50    |
| COM7 (For series H23 onwards) | 2,800.00  | 1,968.00  | 848.00    | 700.00    | 492.00    | 212.00   |
| CPALL                         | 3,290.00  | 2,312.40  | 996.40    | 822.50    | 578.10    | 249.10   |
| CPF                           | 1,260.00  | 885.60    | 381.60    | 315.00    | 221.40    | 95.40    |
| CPN                           | 5,145.00  | 3,616.20  | 1,558.20  | 1,286.25  | 904.05    | 389.55   |

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

# Margin Requirement

As of 16 December 2022

Unit: THB/Contract

| Product                         | Outright   |           |           | Spread    |           |          |
|---------------------------------|------------|-----------|-----------|-----------|-----------|----------|
|                                 | IM         | MM        | FM        | IM        | MM        | FM       |
| CRC                             | 3,465.00   | 2,435.40  | 1,049.40  | 866.25    | 608.85    | 262.35   |
| DELTA                           | 103,075.00 | 72,447.00 | 31,217.00 | 25,768.75 | 18,111.75 | 7,804.25 |
| DTAC                            | 3,955.00   | 2,779.80  | 1,197.80  | 988.75    | 694.95    | 299.45   |
| EA                              | 8,260.00   | 5,805.60  | 2,501.60  | 2,065.00  | 1,451.40  | 625.40   |
| EASTW                           | 420.00     | 295.20    | 127.20    | 105.00    | 73.80     | 31.80    |
| EGCO                            | 8,715.00   | 6,125.40  | 2,639.40  | 2,178.75  | 1,531.35  | 659.85   |
| EPG                             | 980.00     | 688.80    | 296.80    | 245.00    | 172.20    | 74.20    |
| ERW                             | 420.00     | 295.20    | 127.20    | 105.00    | 73.80     | 31.80    |
| ESSO                            | 1,330.00   | 934.80    | 402.80    | 332.50    | 233.70    | 100.70   |
| GFPT                            | 1,225.00   | 861.00    | 371.00    | 306.25    | 215.25    | 92.75    |
| GLOBAL (For series H23 onwards) | 1,470.00   | 1,033.20  | 445.20    | 367.50    | 258.30    | 111.30   |
| GPSC                            | 5,075.00   | 3,567.00  | 1,537.00  | 1,268.75  | 891.75    | 384.25   |
| GULF                            | 3,570.00   | 2,509.20  | 1,081.20  | 892.50    | 627.30    | 270.30   |
| GUNKUL                          | 525.00     | 369.00    | 159.00    | 131.25    | 92.25     | 39.75    |
| HANA                            | 6,930.00   | 4,870.80  | 2,098.80  | 1,732.50  | 1,217.70  | 524.70   |
| HMPRO                           | 1,085.00   | 762.60    | 328.60    | 271.25    | 190.65    | 82.15    |
| ICHI                            | 1,120.00   | 787.20    | 339.20    | 280.00    | 196.80    | 84.80    |
| INTUCH                          | 3,885.00   | 2,730.60  | 1,176.60  | 971.25    | 682.65    | 294.15   |
| IRPC                            | 245.00     | 172.20    | 74.20     | 61.25     | 43.05     | 18.55    |
| ITD                             | 175.00     | 123.00    | 53.00     | 43.75     | 30.75     | 13.25    |
| IVL                             | 3,395.00   | 2,386.20  | 1,028.20  | 848.75    | 596.55    | 257.05   |
| JAS                             | 315.00     | 221.40    | 95.40     | 78.75     | 55.35     | 23.85    |
| JMT                             | 6,720.00   | 4,723.20  | 2,035.20  | 1,680.00  | 1,180.80  | 508.80   |
| KBANK                           | 8,715.00   | 6,125.40  | 2,639.40  | 2,178.75  | 1,531.35  | 659.85   |
| KCE                             | 5,775.00   | 4,059.00  | 1,749.00  | 1,443.75  | 1,014.75  | 437.25   |
| KEX                             | 1,960.00   | 1,377.60  | 593.60    | 490.00    | 344.40    | 148.40   |
| KKP                             | 4,375.00   | 3,075.00  | 1,325.00  | 1,093.75  | 768.75    | 331.25   |
| KTB                             | 1,085.00   | 762.60    | 328.60    | 271.25    | 190.65    | 82.15    |
| KTC                             | 3,850.00   | 2,706.00  | 1,166.00  | 962.50    | 676.50    | 291.50   |
| LH                              | 595.00     | 418.20    | 180.20    | 148.75    | 104.55    | 45.05    |
| LPN                             | 350.00     | 246.00    | 106.00    | 87.50     | 61.50     | 26.50    |
| M                               | 3,465.00   | 2,435.40  | 1,049.40  | 866.25    | 608.85    | 262.35   |
| MAJOR                           | 1,540.00   | 1,082.40  | 466.40    | 385.00    | 270.60    | 116.60   |
| MBK                             | 1,645.00   | 1,156.20  | 498.20    | 411.25    | 289.05    | 124.55   |
| MEGA                            | 4,235.00   | 2,976.60  | 1,282.60  | 1,058.75  | 744.15    | 320.65   |
| MINT                            | 2,555.00   | 1,795.80  | 773.80    | 638.75    | 448.95    | 193.45   |
| MTC                             | 3,745.00   | 2,632.20  | 1,134.20  | 936.25    | 658.05    | 283.55   |
| OR                              | 1,470.00   | 1,033.20  | 445.20    | 367.50    | 258.30    | 111.30   |
| ORI                             | 1,050.00   | 738.00    | 318.00    | 262.50    | 184.50    | 79.50    |
| OSP                             | 1,925.00   | 1,353.00  | 583.00    | 481.25    | 338.25    | 145.75   |
| PLANB                           | 735.00     | 516.60    | 222.60    | 183.75    | 129.15    | 55.65    |
| PRM                             | 805.00     | 565.80    | 243.80    | 201.25    | 141.45    | 60.95    |
| PSH                             | 910.00     | 639.60    | 275.60    | 227.50    | 159.90    | 68.90    |
| PSL                             | 2,030.00   | 1,426.80  | 614.80    | 507.50    | 356.70    | 153.70   |
| PTG                             | 1,050.00   | 738.00    | 318.00    | 262.50    | 184.50    | 79.50    |
| PTT                             | 1,540.00   | 1,082.40  | 466.40    | 385.00    | 270.60    | 116.60   |
| PTTEP                           | 13,475.00  | 9,471.00  | 4,081.00  | 3,368.75  | 2,367.75  | 1,020.25 |
| PTTGC                           | 3,570.00   | 2,509.20  | 1,081.20  | 892.50    | 627.30    | 270.30   |
| QH                              | 175.00     | 123.00    | 53.00     | 43.75     | 30.75     | 13.25    |
| RATCH (For series M23 onwards)  | 2,800.00   | 1,968.00  | 848.00    | 700.00    | 492.00    | 212.00   |

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

# Margin Requirement

As of 16 December 2022

Unit: THB/Contract

| Product                                    | Outright  |           |          | Spread   |          |          |
|--------------------------------------------|-----------|-----------|----------|----------|----------|----------|
|                                            | IM        | MM        | FM       | IM       | MM       | FM       |
| RS                                         | 1,575.00  | 1,107.00  | 477.00   | 393.75   | 276.75   | 119.25   |
| S                                          | 105.00    | 73.80     | 31.80    | 26.25    | 18.45    | 7.95     |
| SAMART                                     | 665.00    | 467.40    | 201.40   | 166.25   | 116.85   | 50.35    |
| SAWAD                                      | 4,375.00  | 3,075.00  | 1,325.00 | 1,093.75 | 768.75   | 331.25   |
| SCB                                        | 8,190.00  | 5,756.40  | 2,480.40 | 2,047.50 | 1,439.10 | 620.10   |
| SCBB                                       | 8,190.00  | 5,756.40  | 2,480.40 | 2,047.50 | 1,439.10 | 620.10   |
| SCC                                        | 16,310.00 | 11,463.60 | 4,939.60 | 4,077.50 | 2,865.90 | 1,234.90 |
| SCGP                                       | 3,955.00  | 2,779.80  | 1,197.80 | 988.75   | 694.95   | 299.45   |
| SGP                                        | 805.00    | 565.80    | 243.80   | 201.25   | 141.45   | 60.95    |
| SIRI                                       | 140.00    | 98.40     | 42.40    | 35.00    | 24.60    | 10.60    |
| SPALI                                      | 1,505.00  | 1,057.80  | 455.80   | 376.25   | 264.45   | 113.95   |
| SPCG                                       | 910.00    | 639.60    | 275.60   | 227.50   | 159.90   | 68.90    |
| SPRC                                       | 1,295.00  | 910.20    | 392.20   | 323.75   | 227.55   | 98.05    |
| STA                                        | 1,785.00  | 1,254.60  | 540.60   | 446.25   | 313.65   | 135.15   |
| STEC                                       | 910.00    | 639.60    | 275.60   | 227.50   | 159.90   | 68.90    |
| STGT                                       | 1,400.00  | 984.00    | 424.00   | 350.00   | 246.00   | 106.00   |
| STPI                                       | 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                                      | 1,085.00  | 762.60    | 328.60   | 271.25   | 190.65   | 82.15    |
| TCAP                                       | 2,940.00  | 2,066.40  | 890.40   | 735.00   | 516.60   | 222.60   |
| THAI                                       | 1,155.00  | 811.80    | 349.80   | 288.75   | 202.95   | 87.45    |
| THANI                                      | 350.00    | 246.00    | 106.00   | 87.50    | 61.50    | 26.50    |
| THCOM                                      | 1,750.00  | 1,230.00  | 530.00   | 437.50   | 307.50   | 132.50   |
| THG                                        | 8,925.00  | 6,273.00  | 2,703.00 | 2,231.25 | 1,568.25 | 675.75   |
| TISCO                                      | 5,530.00  | 3,886.80  | 1,674.80 | 1,382.50 | 971.70   | 418.70   |
| TKN                                        | 1,050.00  | 738.00    | 318.00   | 262.50   | 184.50   | 79.50    |
| TOA                                        | 3,325.00  | 2,337.00  | 1,007.00 | 831.25   | 584.25   | 251.75   |
| TOP                                        | 4,515.00  | 3,173.40  | 1,367.40 | 1,128.75 | 793.35   | 341.85   |
| TPIPL                                      | 175.00    | 123.00    | 53.00    | 43.75    | 30.75    | 13.25    |
| TPIPP                                      | 210.00    | 147.60    | 63.60    | 52.50    | 36.90    | 15.90    |
| TQM (For series H23 onwards)               | 3,500.00  | 2,460.00  | 1,060.00 | 875.00   | 615.00   | 265.00   |
| TRUE                                       | 455.00    | 319.80    | 137.80   | 113.75   | 79.95    | 34.45    |
| TTA                                        | 1,085.00  | 762.60    | 328.60   | 271.25   | 190.65   | 82.15    |
| TTB                                        | 105.00    | 73.80     | 31.80    | 26.25    | 18.45    | 7.95     |
| TTCL                                       | 525.00    | 369.00    | 159.00   | 131.25   | 92.25    | 39.75    |
| TTW                                        | 770.00    | 541.20    | 233.20   | 192.50   | 135.30   | 58.30    |
| TU                                         | 1,260.00  | 885.60    | 381.60   | 315.00   | 221.40   | 95.40    |
| TVO (For series U23 onwards)               | 1,855.00  | 1,303.80  | 561.80   | 463.75   | 325.95   | 140.45   |
| UNIQ                                       | 385.00    | 270.60    | 116.60   | 96.25    | 67.65    | 29.15    |
| VGI (For series H23 onwards)               | 490.00    | 344.40    | 148.40   | 122.50   | 86.10    | 37.10    |
| VNG                                        | 595.00    | 418.20    | 180.20   | 148.75   | 104.55   | 45.05    |
| WHA                                        | 245.00    | 172.20    | 74.20    | 61.25    | 43.05    | 18.55    |
| WHAUP                                      | 245.00    | 172.20    | 74.20    | 61.25    | 43.05    | 18.55    |
|                                            |           |           |          |          |          |          |
| <b>Stock Futures with Corporate Action</b> |           |           |          |          |          |          |
| COM7 (For series Z22X)                     | 5,600.00  | 3,936.00  | 1,696.00 | 1,400.00 | 984.00   | 424.00   |
| GLOBAL (For series Z22X)                   | 1,533.00  | 1,077.48  | 464.28   | 383.30   | 269.41   | 116.09   |
| RATCH (For series Z22X,H23X)               | 2,950.50  | 2,073.78  | 893.58   | 737.80   | 518.57   | 223.45   |
| TQM (For series Z22X)                      | 7,000.00  | 4,920.00  | 2,120.00 | 1,750.00 | 1,230.00 | 530.00   |
| TVO (For series Z22X,H23X,M23X)            | 2,040.50  | 1,434.18  | 617.98   | 510.13   | 358.55   | 154.50   |
| VGI (For series Z22X)                      | 511.00    | 359.16    | 154.76   | 127.65   | 89.72    | 38.66    |

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

As of 16 December 2022

| 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 |
| FX                            | C01      | 50              | USD/JPY            | 1                      | A           | USD                | 1                      | B           |
| INDEX                         | I01      | 80              | ENERG              | 1                      | A           | SET50              | 1                      | B           |
| INDEX                         | I01      | 60              | SET50              | 1                      | A           | FOOD               | 2                      | B           |
| INDEX                         | I01      | 50              | COMM               | 1                      | A           | SET50              | 2                      | B           |
| METAL                         | MT1      | 80              | GO                 | 1                      | A           | SVF                | 8                      | B           |
| METAL                         | MT1      | 60              | GOLD               | 1                      | A           | GOLD-D             | 7                      | B           |
| ICT                           | S01      | 70              | DTAC               | 1                      | A           | TRUE               | 9                      | B           |
| PROP                          | S02      | 60              | AMATA              | 1                      | A           | SIRI               | 13                     | B           |
| PROP                          | S02      | 60              | SIRI               | 1                      | A           | BLAND              | 1                      | B           |
| PROP                          | S02      | 50              | AMATA              | 1                      | A           | BLAND              | 19                     | B           |
| PROP                          | S02      | 40              | AP                 | 1                      | A           | QH                 | 5                      | B           |
| ENERG                         | S06      | 70              | GPSC               | 1                      | A           | BGRIM              | 2                      | B           |
| ENERG                         | S06      | 60              | EA                 | 1                      | A           | GULF               | 2                      | B           |
| ENERG                         | S06      | 60              | EA                 | 1                      | A           | BGRIM              | 3                      | B           |
| ENERG                         | S06      | 60              | GPSC               | 1                      | A           | GULF               | 1                      | B           |
| ENERG                         | S06      | 60              | TOP                | 1                      | A           | BCP                | 2                      | B           |
| ENERG                         | S06      | 60              | TOP                | 1                      | A           | SPRC               | 5                      | B           |
| ENERG                         | S06      | 60              | GULF               | 1                      | A           | BGRIM              | 1                      | B           |
| ENERG                         | S06      | 60              | ESSO               | 1                      | A           | SPRC               | 1                      | B           |
| ENERG                         | S06      | 50              | EA                 | 1                      | A           | GPSC               | 1                      | B           |
| ENERG                         | S06      | 50              | EA                 | 1                      | A           | BPP                | 6                      | B           |
| ENERG                         | S06      | 50              | GULF               | 1                      | A           | BPP                | 3                      | B           |
| ENERG                         | S06      | 40              | EGCO               | 1                      | A           | EA                 | 2                      | B           |
| ENERG                         | S06      | 40              | TOP                | 1                      | A           | PTT                | 2                      | B           |
| ENERG                         | S06      | 40              | TOP                | 1                      | A           | PTG                | 4                      | B           |
| ENERG                         | S06      | 40              | PTT                | 1                      | A           | BCP                | 1                      | B           |
| ENERG                         | S06      | 40              | PTT                | 1                      | A           | ESSO               | 3                      | B           |
| ENERG                         | S06      | 40              | PTG                | 1                      | A           | BANPU              | 1                      | B           |
| ENERG                         | S06      | 40              | PTG                | 1                      | A           | SPRC               | 1                      | B           |
| ENERG                         | S06      | 30              | OR                 | 1                      | A           | BPP                | 2                      | B           |
| BANK                          | S13      | 60              | BBL                | 1                      | A           | SCB                | 1                      | B           |
| BANK                          | S13      | 60              | TISCO              | 1                      | A           | TTB                | 71                     | B           |
| BANK                          | S13      | 50              | KBANK              | 1                      | A           | BBL                | 1                      | B           |
| BANK                          | S13      | 50              | KBANK              | 1                      | A           | BAY                | 5                      | B           |
| BANK                          | S13      | 50              | KKP                | 1                      | A           | TTB                | 52                     | B           |
| BANK                          | S13      | 30              | KBANK              | 1                      | A           | TTB                | 106                    | B           |
| ETRON                         | S23      | 70              | KCE                | 1                      | A           | HANA               | 1                      | B           |
| ETRON                         | S23      | 50              | DELTA              | 1                      | A           | HANA               | 14                     | B           |
| FIN                           | S24      | 80              | SAWAD              | 1                      | A           | MTC                | 1                      | B           |
| FIN                           | S24      | 60              | AEONTS             | 1                      | A           | MTC                | 4                      | B           |
| FIN                           | S24      | 60              | SAWAD              | 1                      | A           | THANI              | 10                     | B           |
| FIN                           | S24      | 50              | AEONTS             | 1                      | A           | THANI              | 38                     | B           |
| FIN                           | S24      | 50              | MTC                | 1                      | A           | THANI              | 9                      | B           |
| TRANS                         | S30      | 40              | KEX                | 1                      | A           | PRM                | 3                      | B           |
| HELTH                         | S33      | 70              | BH                 | 1                      | A           | BDMS               | 7                      | B           |
| COMM                          | S36      | 60              | CPALL              | 1                      | A           | HMPRO              | 4                      | B           |
| COMM                          | S36      | 50              | GLOBAL             | 1                      | A           | HMPRO              | 1                      | B           |
| COMM                          | S36      | 40              | CRC                | 1                      | A           | COM7               | 1                      | B           |
| TOURISM                       | S38      | 50              | CENTEL             | 1                      | A           | ERW                | 11                     | B           |