LH Securities

อัตราหลักประกันสัญญาซื้อขายล่วงหน้า (มีผลบังคับใช้ ตั้งแต่วันที่ 31 กรกฎาคม 2567 เป็นต้นไป)

Underlying	Outright			Spread		
	IM	MM	FM	IM	MM	FM
1. Index Market						
BANK	13,510.00	9,495.60	4,091.60	3,377.50	2,373.90	1,022.90
COMM	15,225.00	10,701.00	4,611.00	3,806.25	2,675.25	1,152.75
ENERG	7,700.00	5,412.00	2,332.00	1,925.00	1,353.00	583.00
FOOD	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
ICT	6,965.00	4,895.40	2,109.40	1,741.25	1,223.85	527.35
SET50	6,475.00	4,551.00	1,961.00	1,618.75	1,137.75	490.25
2. Metal Market						
50 Baht Gold	91,875.00	64,575.00	27,825.00	22,968.75	16,143.75	6,956.25
10 Baht Gold	18,375.00	12,915.00	5,565.00	4,593.75	3,228.75	1,391.25
Gold-D	13,440.00	9,446.40	4,070.40	26,880.00	18,892.80	8,140.80
Gold-D [Spot Month Margin]	42,525.00	29,889.00	12,879.00	-	-	-
Gold Online	33,950.00	23,862.00	10,282.00	8,487.50	5,965.50	2,570.50
Silver Online	8,785.00	6,174.60	2,660.60	2,196.25	1,543.65	665.15
3. Currency Market						
USD	980.00	688.80	296.80	245.00	172.20	74.20
EUR/USD	665.00	467.40	201.40	1,330.00	934.80	402.80
USD/JPY	1,225.00	861.00	371.00	2,450.00	1,722.00	742.00
4. Interest Rate Market						
5Y Government Bond	5,775.00	4,059.00	1,749.00	1,443.75	1,014.75	437.25
3M BIBOR	700.00	492.00	212.00	1,400.00	984.00	424.00
5. Agriculture Market						
RSS3	58,310.00	40,983.60	17,659.60	58,310.00	40,983.60	17,659.60
RSS3 [Spot Month Margin]	184,450.00	129,642.00	55,862.00	-	-	-
RSS3D	58,310.00	40,983.60	17,659.60	58,310.00	40,983.60	17,659.60
RSS3D [Spot Month Margin]	184,450.00	129,642.00	55,862.00	-	-	-
Japanese Rubber	9,310.00	6,543.60	2,819.60	9,310.00	6,543.60	2,819.60
6. Stock Market						
AAV	245.00	172.20	74.20	61.25	43.05	18.55
ADVANC	9,555.00	6,715.80	2,893.80	2,388.75	1,678.95	723.45
AEONTS	11,725.00	8,241.00	3,551.00	2,931.25	2,060.25	887.75
AMATA	2,065.00	1,451.40	625.40	516.25	362.85	156.35
AOT	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
AP	770.00	541.20	233.20	192.50	135.30	58.30
AWC	420.00	295.20	127.20	105.00	73.80	31.80
BA	2,205.00	1,549.80	667.80	551.25	387.45	166.95
BAM	805.00	565.80	243.80	201.25	141.45	60.95

Underlying	Outright			Spread		
	IM	MM	FM	IM	MM	FM
BANPU	595.00	418.20	180.20	148.75	104.55	45.05
BAY	1,785.00	1,254.60	540.60	446.25	313.65	135.15
BBL	6,405.00	4,501.80	1,939.80	1,601.25	1,125.45	484.95
BCH	1,435.00	1,008.60	434.60	358.75	252.15	108.65
BCP	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
BCPG	595.00	418.20	180.20	148.75	104.55	45.05
BDMS	1,785.00	1,254.60	540.60	446.25	313.65	135.15
BEAUTY	105.00	73.80	31.80	26.25	18.45	7.95
BEC	665.00	467.40	201.40	166.25	116.85	50.35
BEM	560.00	393.60	169.60	140.00	98.40	42.40
BGRIM	2,730.00	1,918.80	826.80	682.50	479.70	206.70
BH	18,690.00	13,136.40	5,660.40	4,672.50	3,284.10	1,415.10
BJC	2,345.00	1,648.20	710.20	586.25	412.05	177.55
BLA	2,310.00	1,623.60	699.60	577.50	405.90	174.90
BLAND	105.00	73.80	31.80	26.25	18.45	7.95
BPP	875.00	615.00	265.00	218.75	153.75	66.25
BSRC	910.00	639.60	275.60	227.50	159.90	68.90
BTS	770.00	541.20	233.20	192.50	135.30	58.30
CBG	7,210.00	5,067.60	2,183.60	1,802.50	1,266.90	545.90
CENTEL	3,710.00	2,607.60	1,123.60	927.50	651.90	280.90
CHG	245.00	172.20	74.20	61.25	43.05	18.55
CK	1,960.00	1,377.60	593.60	490.00	344.40	148.40
CKP	490.00	344.40	148.40	122.50	86.10	37.10
COM7	2,275.00	1,599.00	689.00	568.75	399.75	172.25
CPALL	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
CPF	1,890.00	1,328.40	572.40	472.50	332.10	143.10
CPN	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
CRC	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
DELTA	11,585.00	8,142.60	3,508.60	2,896.25	2,035.65	877.15
EA	6,650.00	4,674.00	2,014.00	1,662.50	1,168.50	503.50
EASTW	245.00	172.20	74.20	61.25	43.05	18.55
EGCO	7,420.00	5,215.20	2,247.20	1,855.00	1,303.80	561.80
EPG	630.00	442.80	190.80	157.50	110.70	47.70
ERW	490.00	344.40	148.40	122.50	86.10	37.10
GFPT	1,190.00	836.40	360.40	297.50	209.10	90.10
GLOBAL (H25 onwards)**	1,540.00	1,082.40	466.40	385.00	270.60	116.60
GLOBAL (U24X Z24X)	1,601.25	1,125.45	484.95	385.00	270.60	116.60

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Underlying	Outright			Spread		
	IM	MM	FM	IM	MM	FM
GPSC	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
GULF	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
GUNKUL	245.00	172.20	74.20	61.25	43.05	18.55
HANA	6,440.00	4,526.40	1,950.40	1,610.00	1,131.60	487.60
HMPRO	840.00	590.40	254.40	210.00	147.60	63.60
ICHI	1,855.00	1,303.80	561.80	463.75	325.95	140.45
INTUCH	5,740.00	4,034.40	1,738.40	1,435.00	1,008.60	434.60
IRPC	140.00	98.40	42.40	35.00	24.60	10.60
ITD	175.00	123.00	53.00	43.75	30.75	13.25
IVL	2,135.00	1,500.60	646.60	533.75	375.15	161.65
JAS (Z24 onwards)**	595.00	418.20	180.20	148.75	104.55	45.05
JAS (U24X)**	819.00	575.64	248.04	148.75	104.55	45.05
JMT	2,870.00	2,017.20	869.20	717.50	504.30	217.30
KBANK	6,545.00	4,600.20	1,982.20	1,636.25	1,150.05	495.55
KCE	4,690.00	3,296.40	1,420.40	1,172.50	824.10	355.10
KEX	**490.00**	**344.40**	**148.40**	**122.50**	**86.10**	**37.10**
KKP	3,430.00	2,410.80	1,038.80	857.50	602.70	259.70
KTB	910.00	639.60	275.60	227.50	159.90	68.90
KTC	3,850.00	2,706.00	1,166.00	962.50	676.50	291.50
LH	525.00	369.00	159.00	131.25	92.25	39.75
LPN	210.00	147.60	63.60	52.50	36.90	15.90
M	2,905.00	2,041.80	879.80	726.25	510.45	219.95
MAJOR	1,575.00	1,107.00	477.00	393.75	276.75	119.25
MBK	1,575.00	1,107.00	477.00	393.75	276.75	119.25
MEGA	3,395.00	2,386.20	1,028.20	848.75	596.55	257.05
MINT	2,415.00	1,697.40	731.40	603.75	424.35	182.85
MTC	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
OR	1,085.00	762.60	328.60	271.25	190.65	82.15
ORI	700.00	492.00	212.00	175.00	123.00	53.00
OSP	1,925.00	1,353.00	583.00	481.25	338.25	145.75
PLANB	770.00	541.20	233.20	192.50	135.30	58.30
PRM	910.00	639.60	275.60	227.50	159.90	68.90
PSH	840.00	590.40	254.40	210.00	147.60	63.60
PSL	1,505.00	1,057.80	455.80	376.25	264.45	113.95
PTG	910.00	639.60	275.60	227.50	159.90	68.90
PTT	1,470.00	1,033.20	445.20	367.50	258.30	111.30
PTTEP	9,345.00	6,568.20	2,830.20	2,336.25	1,642.05	707.55

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Underlying	Outright			Spread		
	IM	MM	FM	IM	MM	FM
PTTGC	3,010.00	2,115.60	911.60	752.50	528.90	227.90
QH	140.00	98.40	42.40	35.00	24.60	10.60
RATCH	2,205.00	1,549.80	667.80	551.25	387.45	166.95
RS	2,030.00	1,426.80	614.80	507.50	356.70	153.70
S	105.00	73.80	31.80	26.25	18.45	7.95
SAMART	875.00	615.00	265.00	218.75	153.75	66.25
SAWAD (M25 onwards)**	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
SAWAD (U24X Z24X H25X)**	4,543.00	3,193.08	1,375.88	1,032.50	725.70	312.70
SCB	5,635.00	3,960.60	1,706.60	1,408.75	990.15	426.65
SCC	11,865.00	8,339.40	3,593.40	2,966.25	2,084.85	898.35
SCGP	3,360.00	2,361.60	1,017.60	840.00	590.40	254.40
SGP	735.00	516.60	222.60	183.75	129.15	55.65
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
SPALI	1,470.00	1,033.20	445.20	367.50	258.30	111.30
SPCG	1,050.00	738.00	318.00	262.50	184.50	79.50
SPRC	910.00	639.60	275.60	227.50	159.90	68.90
STA	3,745.00	2,632.20	1,134.20	936.25	658.05	283.55
STEC	1,015.00	713.40	307.40	253.75	178.35	76.85
STGT	1,505.00	1,057.80	455.80	376.25	264.45	113.95
STPI	385.00	270.60	116.60	96.25	67.65	29.15
SUPER	70.00	49.20	21.20	17.50	12.30	5.30
TASCO	1,190.00	836.40	360.40	297.50	209.10	90.10
TCAP	3,150.00	2,214.00	954.00	787.50	553.50	238.50
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI (H25 onwards)**	280.00	196.80	84.80	70.00	49.20	21.20
THANI (U24X Z24X)**	308.00	216.48	93.28	70.00	49.20	21.20
THCOM	1,470.00	1,033.20	445.20	367.50	258.30	111.30
THG	4,760.00	3,345.60	1,441.60	1,190.00	836.40	360.40
TISCO	**4,445.00**	**3,124.20**	**1,346.20**	**1,111.25**	**781.05**	**336.55**
TKN	1,400.00	984.00	424.00	350.00	246.00	106.00
TOA	2,030.00	1,426.80	614.80	507.50	356.70	153.70
TOP	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
TPIPL	105.00	73.80	31.80	26.25	18.45	7.95
TPIPP	210.00	147.60	63.60	52.50	36.90	15.90
TQM	2,485.00	1,746.60	752.60	621.25	436.65	188.15
TRUE	980.00	688.80	296.80	245.00	172.20	74.20
TTA	1,085.00	762.60	328.60	271.25	190.65	82.15

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Underlying	Outright			Spread		
	IM	MM	FM	IM	MM	FM
TTB	140.00	98.40	42.40	35.00	24.60	10.60
TTCL	315.00	221.40	95.40	78.75	55.35	23.85
TTW	490.00	344.40	148.40	122.50	86.10	37.10
TU	1,015.00	713.40	307.40	253.75	178.35	76.85
TVO	2,170.00	1,525.20	657.20	542.50	381.30	164.30
UNIQ	280.00	196.80	84.80	70.00	49.20	21.20
VGI	210.00	147.60	63.60	52.50	36.90	15.90
VNG	245.00	172.20	74.20	61.25	43.05	18.55
WHA	525.00	369.00	159.00	131.25	92.25	39.75
WHAUP	420.00	295.20	127.20	105.00	73.80	31.80

Underlying Asset	Short Options Minimum Charge
SET 50 Index Options	70.00

*** หมายเหตุ :: กรณีลูกค้ามีสถานะ Long Options ของ SET50 Index มูลค่าหลักประกันจะเท่ากับ 0 บาท ***

:: สำหรับสินค้า Gold D และ 3M BIBOR อัตราหลักประกันของ Spread จะเป็น 2 เท่า ของ Outright

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	70	USD	1	A	EUR/USD	1	A	
INDEX	I01	70	ENERG	1	A	SET50	1	B	
INDEX	I01	60	COMM	1	A	FOOD	3	B	
INDEX	I01	60	COMM	1	A	SET50	2	B	
INDEX	I01	50	SET50	1	A	FOOD	1	B	
INDEX	I01	40	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	
METAL	MT1	60	GOLD-D	1	A	SVF	3	B	
METAL	MT1	60	GOLD	1	A	SVF	23	B	
PROP	S02	50	AP	1	A	LH	1	B	
PROP	S02	40	AP	1	A	ORI	2	B	
PROP	S02	40	ORI	1	A	QH	3	B	
PROP	S02	40	AWC	1	A	BLAND	6	B	
PROP	S02	30	MBK	1	A	AP	2	B	
PROP	S02	30	MBK	1	A	LH	3	B	
PROP	S02	30	MBK	1	A	AWC	5	B	
PROP	S02	30	PSH	1	A	QH	5	B	
PROP	S02	30	QH	1	A	S	2	B	
ENERG	S06	70	GPSC	1	A	BGRIM	2	B	
ENERG	S06	60	TOP	1	A	BSRC	6	B	
ENERG	S06	60	GULF	1	A	BGRIM	2	B	
ENERG	S06	60	OR	1	A	IRPC	10	B	
ENERG	S06	50	EGCO	1	A	EASTW	36	B	
ENERG	S06	50	GPSC	1	A	GULF	1	B	
ENERG	S06	50	RATCH	1	A	EASTW	9	B	
ENERG	S06	50	RATCH	1	A	IRPC	16	B	
ENERG	S06	50	BGRIM	1	A	BPP	2	B	
ENERG	S06	50	EASTW	1	A	IRPC	2	B	
ENERG	S06	40	EGCO	1	A	GPSC	2	B	
ENERG	S06	40	EGCO	1	A	RATCH	4	B	
ENERG	S06	40	EGCO	1	A	EA	5	B	
ENERG	S06	40	GULF	1	A	SPRC	5	B	
ENERG	S06	40	PTT	1	A	BANPU	6	B	
ENERG	S06	40	BPP	1	A	EASTW	4	B	
ENERG	S06	40	TTW	1	A	SPRC	1	B	
ENERG	S06	30	PTTEP	1	A	PTT	5	B	
ENERG	S06	30	EGCO	1	A	BGRIM	5	B	
BANK	S13	50	BBL	1	A	KBANK	1	B	
BANK	S13	50	BBL	1	A	SCB	1	B	
BANK	S13	40	KBANK	1	A	TCAP	3	B	
BANK	S13	30	KBANK	1	A	TTB	76	B	
ETRON	S23	70	DELTA	1	A	HANA	2	B	
FIN	S24	40	AEONTS	1	A	THANI	61	B	
FIN	S24	40	SAWAD	1	A	BAM	5	B	
TRANS	S30	60	PSL	1	A	TTA	1	B	
COMM	S36	40	CPALL	1	A	BEAUTY	114	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	U24X Z24X	1,040	1.0400	915	220	
JAS	U24X	1,375	1.3750	468	85	
SAWAD	U24X Z24X H25X	1,100	1.1000	2,596	590	
THANI	U24X Z24X	1,100	1.1000	176	40	

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