LH Securities

อัตราหลักประกันสัญญาซื้อขายล่วงหน้า (มีผลบังคับใช้ ตั้งแต่วันที่ 11 กันยายน 2567 เป็นต้นไป)

Underlying	Outright			Spread		
	IM	MM	FM	IM	MM	FM
1. Index Market						
BANK	**18,200.00**	**12,792.00**	**5,512.00**	**4,550.00**	**3,198.00**	**1,378.00**
COMM	19,460.00	13,677.60	5,893.60	4,865.00	3,419.40	1,473.40
ENERG	**7,840.00**	**5,510.40**	**2,374.40**	**1,960.00**	**1,377.60**	**593.60**
FOOD	**4,900.00**	**3,444.00**	**1,484.00**	**1,225.00**	**861.00**	**371.00**
ICT	7,490.00	5,264.40	2,268.40	1,872.50	1,316.10	567.10
SET50	6,860.00	4,821.60	2,077.60	1,715.00	1,205.40	519.40
2. Metal Market						
50 Baht Gold	**75,775.00**	**53,259.00**	**22,949.00**	**18,943.75**	**13,314.75**	**5,737.25**
10 Baht Gold	**15,155.00**	**10,651.80**	**4,589.80**	**3,788.75**	**2,662.95**	**1,147.45**
Gold-D	11,795.00	8,290.20	3,572.20	23,590.00	16,580.40	7,144.40
Gold-D [Spot Month Margin]	**37,275.00**	**26,199.00**	**11,289.00**	**-**	**-**	**-**
Gold Online	**32,305.00**	**22,705.80**	**9,783.80**	**8,076.25**	**5,676.45**	**2,445.95**
Silver Online	**7,945.00**	**5,584.20**	**2,406.20**	**1,986.25**	**1,396.05**	**601.55**
3. Currency Market						
USD	**910.00**	**639.60**	**275.60**	**227.50**	**159.90**	**68.90**
EUR/USD	665.00	467.40	201.40	1,330.00	934.80	402.80
USD/JPY	**2,380.00**	**1,672.80**	**720.80**	**4,760.00**	**3,345.60**	**1,441.60**
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	**560.00**	**393.60**	**169.60**	**1,120.00**	**787.20**	**339.20**
5. Agriculture Market						
RSS3	**45,115.00**	**31,709.40**	**13,663.40**	**45,115.00**	**31,709.40**	**13,663.40**
RSS3 [Spot Month Margin]	**142,625.00**	**100,245.00**	**43,195.00**	**-**	**-**	**-**
RSS3D	**45,115.00**	**31,709.40**	**13,663.40**	**45,115.00**	**31,709.40**	**13,663.40**
RSS3D [Spot Month Margin]	**142,625.00**	**100,245.00**	**43,195.00**	**-**	**-**	**-**
Japanese Rubber	**8,505.00**	**5,977.80**	**2,575.80**	**8,505.00**	**5,977.80**	**2,575.80**
6. Stock Market						
AAV	**280.00**	**196.80**	**84.80**	**70.00**	**49.20**	**21.20**
ADVANC	**13,230.00**	**9,298.80**	**4,006.80**	**3,307.50**	**2,324.70**	**1,001.70**
AEONTS	**16,170.00**	**11,365.20**	**4,897.20**	**4,042.50**	**2,841.30**	**1,224.30**
AMATA	**2,590.00**	**1,820.40**	**784.40**	**647.50**	**455.10**	**196.10**
AOT	3,325.00	2,337.00	1,007.00	831.25	584.25	251.75
AP	700.00	492.00	212.00	175.00	123.00	53.00
AWC	**525.00**	**369.00**	**159.00**	**131.25**	**92.25**	**39.75**
BA	**2,555.00**	**1,795.80**	**773.80**	**638.75**	**448.95**	**193.45**

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Underlying	Outright			Spread		
BAM	945.00	664.20	286.20	236.25	166.05	71.55
BANPU	595.00	418.20	180.20	148.75	104.55	45.05
BAY	2,135.00	1,500.60	646.60	533.75	375.15	161.65
BBL	8,365.00	5,879.40	2,533.40	2,091.25	1,469.85	633.35
BCH	1,505.00	1,057.80	455.80	376.25	264.45	113.95
BCP	4,410.00	3,099.60	1,335.60	1,102.50	774.90	333.90
BCPG	665.00	467.40	201.40	166.25	116.85	50.35
BDMS	1,995.00	1,402.20	604.20	498.75	350.55	151.05
BEAUTY	105.00	73.80	31.80	26.25	18.45	7.95
BEC	525.00	369.00	159.00	131.25	92.25	39.75
BEM	595.00	418.20	180.20	148.75	104.55	45.05
BGRIM	2,835.00	1,992.60	858.60	708.75	498.15	214.65
BH	17,990.00	12,644.40	5,448.40	4,497.50	3,161.10	1,362.10
BJC	2,240.00	1,574.40	678.40	560.00	393.60	169.60
BLA	1,715.00	1,205.40	519.40	428.75	301.35	129.85
BLAND	105.00	73.80	31.80	26.25	18.45	7.95
BPP	1,015.00	713.40	307.40	253.75	178.35	76.85
BSRC	1,015.00	713.40	307.40	253.75	178.35	76.85
BTS	630.00	442.80	190.80	157.50	110.70	47.70
CBG	6,895.00	4,846.20	2,088.20	1,723.75	1,211.55	522.05
CENTEL	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
CHG	280.00	196.80	84.80	70.00	49.20	21.20
CK	2,030.00	1,426.80	614.80	507.50	356.70	153.70
CKP	420.00	295.20	127.20	105.00	73.80	31.80
COM7	2,905.00	2,041.80	879.80	726.25	510.45	219.95
CPALL	4,130.00	2,902.80	1,250.80	1,032.50	725.70	312.70
CPF	1,890.00	1,328.40	572.40	472.50	332.10	143.10
CPN	3,990.00	2,804.40	1,208.40	997.50	701.10	302.10
CRC	3,605.00	2,533.80	1,091.80	901.25	633.45	272.95
DELTA	14,035.00	9,864.60	4,250.60	3,508.75	2,466.15	1,062.65
EA	4,830.00	3,394.80	1,462.80	1,207.50	848.70	365.70
EASTW	350.00	246.00	106.00	87.50	61.50	26.50
EGCO	7,070.00	4,969.20	2,141.20	1,767.50	1,242.30	535.30
EPG	665.00	467.40	201.40	166.25	116.85	50.35
ERW	420.00	295.20	127.20	105.00	73.80	31.80
GFPT	1,190.00	836.40	360.40	297.50	209.10	90.10
GLOBAL (H25 onwards)**	1,995.00	1,402.20	604.20	498.75	350.55	151.05
GLOBAL (U24X Z24X)**	2,075.50	1,458.78	628.58	498.75	350.55	151.05

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Underlying	Outright			Spread		
GPSC	5,215.00	3,665.40	1,579.40	1,303.75	916.35	394.85
GULF	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
GUNKUL	385.00	270.60	116.60	96.25	67.65	29.15
HANA	5,705.00	4,009.80	1,727.80	1,426.25	1,002.45	431.95
HMPRO	1,225.00	861.00	371.00	306.25	215.25	92.75
ICHI	1,575.00	1,107.00	477.00	393.75	276.75	119.25
INTUCH	5,985.00	4,206.60	1,812.60	1,496.25	1,051.65	453.15
IRPC	175.00	123.00	53.00	43.75	30.75	13.25
ITD	140.00	98.40	42.40	35.00	24.60	10.60
IVL	2,415.00	1,697.40	731.40	603.75	424.35	182.85
JAS (Z24 onwards)**	455.00	319.80	137.80	113.75	79.95	34.45
JAS (U24X)**	626.50	440.34	189.74	113.75	79.95	34.45
JMT	3,885.00	2,730.60	1,176.60	971.25	682.65	294.15
KBANK	8,610.00	6,051.60	2,607.60	2,152.50	1,512.90	651.90
KCE	4,235.00	2,976.60	1,282.60	1,058.75	744.15	320.65
KEX	595.00	418.20	180.20	148.75	104.55	45.05
KKP	5,145.00	3,616.20	1,558.20	1,286.25	904.05	389.55
KTB	1,050.00	738.00	318.00	262.50	184.50	79.50
KTC	3,290.00	2,312.40	996.40	822.50	578.10	249.10
LH	455.00	319.80	137.80	113.75	79.95	34.45
LPN	175.00	123.00	53.00	43.75	30.75	13.25
M	2,765.00	1,943.40	837.40	691.25	485.85	209.35
MAJOR	1,715.00	1,205.40	519.40	428.75	301.35	129.85
MBK	1,575.00	1,107.00	477.00	393.75	276.75	119.25
MEGA	3,220.00	2,263.20	975.20	805.00	565.80	243.80
MINT	2,590.00	1,820.40	784.40	647.50	455.10	196.10
MTC	4,585.00	3,222.60	1,388.60	1,146.25	805.65	347.15
OR	1,225.00	861.00	371.00	306.25	215.25	92.75
ORI	560.00	393.60	169.60	140.00	98.40	42.40
OSP	1,890.00	1,328.40	572.40	472.50	332.10	143.10
PLANB	910.00	639.60	275.60	227.50	159.90	68.90
PRM	875.00	615.00	265.00	218.75	153.75	66.25
PSH	805.00	565.80	243.80	201.25	141.45	60.95
PSL	1,225.00	861.00	371.00	306.25	215.25	92.75
PTG	840.00	590.40	254.40	210.00	147.60	63.60
PTT	1,645.00	1,156.20	498.20	411.25	289.05	124.55
PTTEP	9,415.00	6,617.40	2,851.40	2,353.75	1,654.35	712.85
PTTGC	2,940.00	2,066.40	890.40	735.00	516.60	222.60

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Underlying	Outright			Spread		
QH	175.00	123.00	53.00	43.75	30.75	13.25
RATCH	2,415.00	1,697.40	731.40	603.75	424.35	182.85
RS (U25 onwards)**	630.00	442.80	190.80	157.50	110.70	47.70
RS (U24X Z24X H25X M25X)**	1,260.00	885.60	381.60	157.50	110.70	47.70
S	105.00	73.80	31.80	26.25	18.45	7.95
SAMART	840.00	590.40	254.40	210.00	147.60	63.60
SAWAD (M25 onwards)**	6,020.00	4,231.20	1,823.20	1,505.00	1,057.80	455.80
SAWAD (U24X Z24X H25X)**	6,622.00	4,654.32	2,005.52	1,505.00	1,057.80	455.80
SCB	5,635.00	3,960.60	1,706.60	1,408.75	990.15	426.65
SCC	17,605.00	12,373.80	5,331.80	4,401.25	3,093.45	1,332.95
SCGP	3,220.00	2,263.20	975.20	805.00	565.80	243.80
SGP	490.00	344.40	148.40	122.50	86.10	37.10
SIRI	175.00	123.00	53.00	43.75	30.75	13.25
SPALI	1,680.00	1,180.80	508.80	420.00	295.20	127.20
SPCG	1,120.00	787.20	339.20	280.00	196.80	84.80
SPRC	805.00	565.80	243.80	201.25	141.45	60.95
STA	2,975.00	2,091.00	901.00	743.75	522.75	225.25
STEC	1,295.00	910.20	392.20	323.75	227.55	98.05
STGT	1,995.00	1,402.20	604.20	498.75	350.55	151.05
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	1,155.00	811.80	349.80	288.75	202.95	87.45
TCAP	3,815.00	2,681.40	1,155.40	953.75	670.35	288.85
THAI	1,155.00	811.80	349.80	288.75	202.95	87.45
THANI (H25 onwards)**	315.00	221.40	95.40	78.75	55.35	23.85
THANI (U24X Z24X)**	346.50	243.54	104.94	78.75	55.35	23.85
THCOM	1,470.00	1,033.20	445.20	367.50	258.30	111.30
THG	5,425.00	3,813.00	1,643.00	1,356.25	953.25	410.75
TISCO	5,110.00	3,591.60	1,547.60	1,277.50	897.90	386.90
TKN	1,295.00	910.20	392.20	323.75	227.55	98.05
TOA	1,750.00	1,230.00	530.00	437.50	307.50	132.50
TOP	4,620.00	3,247.20	1,399.20	1,155.00	811.80	349.80
TPIPL	140.00	98.40	42.40	35.00	24.60	10.60
TPIPP	280.00	196.80	84.80	70.00	49.20	21.20
TQM	2,590.00	1,820.40	784.40	647.50	455.10	196.10
TRUE	1,085.00	762.60	328.60	271.25	190.65	82.15
TTA	910.00	639.60	275.60	227.50	159.90	68.90
TTB	140.00	98.40	42.40	35.00	24.60	10.60

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Underlying	Outright			Spread		
TTCL	350.00	246.00	106.00	87.50	61.50	26.50
TTW	490.00	344.40	148.40	122.50	86.10	37.10
TU	1,050.00	738.00	318.00	262.50	184.50	79.50
TVO	2,275.00	1,599.00	689.00	568.75	399.75	172.25
UNIQ	385.00	270.60	116.60	96.25	67.65	29.15
VGI	490.00	344.40	148.40	122.50	86.10	37.10
VNG	245.00	172.20	74.20	61.25	43.05	18.55
WHA	455.00	319.80	137.80	113.75	79.95	34.45
WHAUP	315.00	221.40	95.40	78.75	55.35	23.85

Underlying Asset	Short Options Minimum Charge
SET 50 Index Options	105.00

*** 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	50	USD/JPY	1	A	EUR/USD	1	A	
INDEX	I01	70	BANK	1	A	SET50	2	B	
INDEX	I01	60	BANK	1	A	COMM	1	B	
INDEX	I01	60	COMM	1	A	ENERG	2	B	
INDEX	I01	60	COMM	1	A	SET50	2	B	
INDEX	I01	50	BANK	1	A	ENERG	2	B	
INDEX	I01	50	ENERG	1	A	SET50	1	B	
METAL	MT1	90	GOLD	1	A	GOLD-D	7	B	
METAL	MT1	70	GO	1	A	SVF	9	B	
RUBBER	RU1	40	RSS3	1	A	JRF	4	B	
ICT	S01	50	THCOM	1	A	SAMART	2	B	
PROP	S02	60	AP	1	A	QH	5	B	
PROP	S02	60	ORI	1	A	AWC	1	B	
PROP	S02	50	SPALI	1	A	PSH	2	B	
PROP	S02	50	AWC	1	A	QH	2	B	
PROP	S02	40	SPALI	1	A	AP	2	B	
PROP	S02	40	SPALI	1	A	QH	9	B	
PROP	S02	40	PSH	1	A	ORI	2	B	
PROP	S02	40	PSH	1	A	AWC	3	B	
PROP	S02	40	AP	1	A	ORI	2	B	
PROP	S02	40	ORI	1	A	QH	2	B	
PROP	S02	40	ORI	1	A	BLAND	7	B	
PROP	S02	40	AWC	1	A	BLAND	6	B	
PROP	S02	30	CPN	1	A	BLAND	100	B	
PROP	S02	30	QH	1	A	BLAND	3	B	
ENERG	S06	70	GPSC	1	A	BGRIM	2	B	
ENERG	S06	60	TOP	1	A	BSRC	7	B	
ENERG	S06	60	OR	1	A	IRPC	10	B	
ENERG	S06	50	BCPG	1	A	GUNKUL	3	B	
ENERG	S06	50	BANPU	1	A	IRPC	3	B	
ENERG	S06	40	BPP	1	A	BCPG	2	B	
ENERG	S06	40	TTW	1	A	BANPU	2	B	
ENERG	S06	30	BSRC	1	A	EASTW	3	B	
ENERG	S06	30	SGP	1	A	GUNKUL	3	B	
BANK	S13	70	KBANK	1	A	BBL	1	B	
BANK	S13	60	KBANK	1	A	SCB	1	B	
BANK	S13	60	KBANK	1	A	TTB	78	B	
BANK	S13	60	BBL	1	A	SCB	1	B	
BANK	S13	60	BBL	1	A	KTB	7	B	
BANK	S13	50	KBANK	1	A	KTB	7	B	
BANK	S13	50	BBL	1	A	TTB	77	B	
BANK	S13	40	KTB	1	A	TTB	10	B	
BANK	S13	30	SCB	1	A	KTB	6	B	
FOOD	S16	40	TVO	1	A	TU	1	B	
FOOD	S16	40	TVO	1	A	TKN	2	B	
PETRO	S18	60	PTTGC	1	A	IVL	1	B	
ETRON	S23	70	HANA	1	A	KCE	1	B	
ETRON	S23	50	DELTA	1	A	HANA	3	B	
FIN	S24	50	MTC	1	A	SAWAD	1	B	
FIN	S24	30	SAWAD	1	A	THANI	18	B	
TRANS	S30	70	PSL	1	A	TTA	1	B	
TRANS	S30	40	BEM	1	A	BTS	2	B	
TRANS	S30	30	AOT	1	A	KEX	22	B	
COMM	S36	60	GLOBAL	1	A	HMPRO	2	B	
COMM	S36	50	BJC	1	A	HMPRO	2	B	
COMM	S36	50	HMPRO	1	A	BEAUTY	20	B	
COMM	S36	40	MEGA	1	A	COM7	2	B	

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	
COMM	S36	40	GLOBAL	1	A	BEAUTY	34	B	
TOURISM	S38	50	CENTEL	1	A	MINT	1	B	
TOURISM	S38	50	MINT	1	A	ERW	7	B	
CONS	S46	50	STEC	1	A	STPI	3	B	
CONS	S46	50	UNIQ	1	A	ITD	4	B	
CONS	S46	40	STEC	1	A	TTCL	3	B	

Note: Inter-Commodity Spread Credit priority is calculated according to Risk Parameter File (RPF).

Effective from 11 September 2024 onwards

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	1,186	285	
JAS	U24X	1,375	1.3750	358	65	
RS	U24X Z24X H25X M25X	2,000	2.0000	720	90	
SAWAD	U24X Z24X H25X	1,100	1.1000	3,784	860	
THANI	U24X Z24X	1,100	1.1000	198	45	

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