



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	
FX	C01	60	USD/JPY	1	A	USD	1	B	
FX	C01	60	USD/JPY	1	A	EUR/USD	1	A	
INDEX	I01	70	ENERG	1	A	SET50	1	B	
INDEX	I01	60	SET50	1	A	ICT	1	B	
INDEX	I01	60	SET50	1	A	FOOD	2	B	
INDEX	I01	50	COMM	1	A	FOOD	3	B	
INDEX	I01	50	ENERG	1	A	ICT	1	B	
INDEX	I01	30	COMM	1	A	ICT	2	B	
METAL	MT1	80	GOLD	1	A	GOLD-D	7	B	
METAL	MT1	80	GO	1	A	SVF	9	B	
ICT	S01	40	THCOM	1	A	TRUE	2	B	
PROP	S02	40	AP	1	A	LH	1	B	
PROP	S02	40	SIRI	1	A	S	2	B	
PROP	S02	30	AMATA	1	A	SIRI	14	B	
PROP	S02	30	SPALI	1	A	BLAND	30	A	
ENERG	S06	70	GPSC	1	A	BGRIM	2	B	
ENERG	S06	60	BANPU	1	A	IRPC	3	B	
ENERG	S06	50	EGCO	1	A	GUNKUL	41	B	
ENERG	S06	50	GPSC	1	A	GULF	1	B	
ENERG	S06	50	GULF	1	A	EA	1	B	
ENERG	S06	40	PTTEP	1	A	SPRC	17	B	
ENERG	S06	40	TOP	1	A	BSRC	6	B	
ENERG	S06	40	GPSC	1	A	EA	2	B	
ENERG	S06	40	GULF	1	A	BANPU	8	B	
ENERG	S06	40	BCP	1	A	BSRC	4	B	
ENERG	S06	40	EA	1	A	RATCH	1	B	
ENERG	S06	40	EA	1	A	PTG	4	B	
ENERG	S06	40	OR	1	A	PTG	2	B	
ENERG	S06	30	PTTEP	1	A	OR	8	B	
ENERG	S06	30	PTTEP	1	A	WHAUP	38	B	
ENERG	S06	30	TOP	1	A	SPRC	7	B	
ENERG	S06	30	PTT	1	A	RATCH	1	B	
ENERG	S06	30	BSRC	1	A	SPRC	1	B	
ENERG	S06	30	PTG	1	A	WHAUP	2	B	
BANK	S13	40	KBANK	1	A	SCB	1	B	
BANK	S13	20	TISCO	1	A	BAY	4	A	
PETRO	S18	50	PTTGC	1	A	IVL	2	B	
ETRON	S23	60	DELTA	1	A	KCE	2	B	
ETRON	S23	60	KCE	1	A	HANA	1	B	
TRANS	S30	60	PSL	1	A	TTA	1	B	
TRANS	S30	40	PSL	1	A	BEM	1	B	
COMM	S36	40	BJC	1	A	HMPRO	2	B	
CONS	S46	50	CK	1	A	STEC	2	B	
CONS	S46	40	CK	1	A	STPI	7	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	
FX	C01	70	USD	1	A	EUR/USD	1	A	
FX	C01	60	USD/JPY	1	A	USD	1	B	
FX	C01	60	USD/JPY	1	A	EUR/USD	1	A	
INDEX	I01	70	ENERG	1	A	SET50	1	B	
INDEX	I01	60	SET50	1	A	ICT	1	B	
INDEX	I01	60	SET50	1	A	FOOD	2	B	
INDEX	I01	50	COMM	1	A	FOOD	3	B	
INDEX	I01	50	ENERG	1	A	ICT	1	B	
INDEX	I01	30	COMM	1	A	ICT	2	B	
METAL	MT1	80	GOLD	1	A	GOLD-D	7	B	
METAL	MT1	80	GO	1	A	SVF	9	B	
ICT	S01	40	THCOM	1	A	TRUE	2	B	
PROP	S02	40	AP	1	A	LH	1	B	
PROP	S02	40	SIRI	1	A	S	2	B	
PROP	S02	30	AMATA	1	A	SIRI	14	B	
PROP	S02	30	SPALI	1	A	BLAND	30	A	
ENERG	S06	70	GPSC	1	A	BGRIM	2	B	
ENERG	S06	60	BANPU	1	A	IRPC	3	B	
ENERG	S06	50	EGCO	1	A	GUNKUL	41	B	
ENERG	S06	50	GPSC	1	A	GULF	1	B	
ENERG	S06	50	GULF	1	A	EA	1	B	
ENERG	S06	40	PTTEP	1	A	SPRC	17	B	
ENERG	S06	40	TOP	1	A	BSRC	6	B	
ENERG	S06	40	GPSC	1	A	EA	2	B	
ENERG	S06	40	GULF	1	A	BANPU	8	B	
ENERG	S06	40	BCP	1	A	BSRC	4	B	
ENERG	S06	40	EA	1	A	RATCH	1	B	
ENERG	S06	40	EA	1	A	PTG	4	B	
ENERG	S06	40	OR	1	A	PTG	2	B	
ENERG	S06	30	PTTEP	1	A	OR	8	B	
ENERG	S06	30	PTTEP	1	A	WHAUP	38	B	
ENERG	S06	30	TOP	1	A	SPRC	7	B	
ENERG	S06	30	PTT	1	A	RATCH	1	B	
ENERG	S06	30	BSRC	1	A	SPRC	1	B	
ENERG	S06	30	PTG	1	A	WHAUP	2	B	
BANK	S13	40	KBANK	1	A	SCB	1	B	
BANK	S13	20	TISCO	1	A	BAY	4	A	
PETRO	S18	50	PTTGC	1	A	IVL	2	B	
ETRON	S23	60	DELTA	1	A	KCE	2	B	
ETRON	S23	60	KCE	1	A	HANA	1	B	
TRANS	S30	60	PSL	1	A	TTA	1	B	
TRANS	S30	40	PSL	1	A	BEM	1	B	
COMM	S36	40	BJC	1	A	HMPRO	2	B	
CONS	S46	50	CK	1	A	STEC	2	B	
CONS	S46	40	CK	1	A	STPI	7	B	