







Inter-Commodity Spread Credit								
CC Group Name	CC Group	Credit Rate (%)	Leg 1			Leg 2		
			Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg
INDEX	I01	60	COMM	1	A	SET50	2	B
INDEX	I01	50	COMM	1	A	FOOD	3	B
INDEX	I01	50	BANK	1	A	SET50	2	B
INDEX	I01	50	SET50	1	A	FOOD	1	B
METAL	MT1	70	GOLD	1	A	GO	3	B
METAL	MT1	70	GOLD	1	A	GOLD-D	7	B
METAL	MT1	70	GO	1	A	GOLD-D	3	B
ICT	S01	50	DTAC	1	A	TRUE	11	B
ICT	S01	40	ADVANC	1	A	THCOM	18	B
ICT	S01	40	TRUE	1	A	JAS	1	B
PROP	S02	60	AMATA	1	A	WHA	6	B
PROP	S02	40	AMATA	1	A	ORI	2	B
PROP	S02	40	PSH	1	A	AWC	3	B
PROP	S02	40	LH	1	A	BLAND	7	B
PROP	S02	30	AP	1	A	LH	1	B
ENERG	S06	70	PTTEP	1	A	TOP	2	B
ENERG	S06	60	PTTEP	1	A	SPRC	12	B
ENERG	S06	60	TOP	1	A	SPRC	5	B
ENERG	S06	60	TOP	1	A	IRPC	13	B
ENERG	S06	60	PTT	1	A	IRPC	10	B
ENERG	S06	50	PTTEP	1	A	IRPC	28	B
ENERG	S06	50	TOP	1	A	BCP	2	B
ENERG	S06	50	TOP	1	A	SGP	4	B
ENERG	S06	50	BCP	1	A	ESSO	3	B
ENERG	S06	50	BCP	1	A	IRPC	7	B
ENERG	S06	50	SGP	1	A	SPRC	1	B
ENERG	S06	40	PTTEP	1	A	SGP	8	B
ENERG	S06	40	SGP	1	A	IRPC	3	B
ENERG	S06	40	SPRC	1	A	IRPC	2	B
ENERG	S06	30	RATCH	1	A	GULF	1	B
ENERG	S06	30	RATCH	1	A	GUNKUL	9	B
ENERG	S06	30	OR	1	A	PTG	2	B
ENERG	S06	30	BANPU	1	A	SPRC	1	B
ENERG	S06	30	TTW	1	A	WHAUP	3	B
BANK	S13	80	KBANK	1	A	BBL	1	B
BANK	S13	70	KBANK	1	A	SCB	1	B
BANK	S13	70	KBANK	1	A	TTB	115	B
BANK	S13	70	BBL	1	A	KTB	10	B
BANK	S13	70	BBL	1	A	TTB	106	B
BANK	S13	60	KBANK	1	A	KKP	2	B
BANK	S13	60	KBANK	1	A	KTB	11	B
BANK	S13	60	BBL	1	A	KKP	2	B
BANK	S13	60	KTB	1	A	TTB	10	B
BANK	S13	50	SCB	1	A	KTB	10	B
BANK	S13	50	KKP	1	A	TTB	50	B
BANK	S13	40	KKP	1	A	KTB	5	B
FOOD	S16	40	CBG	1	A	ICHI	11	B
FOOD	S16	30	M	1	A	MINT	2	B
ETRON	S23	70	KCE	1	A	HANA	1	B
FIN	S24	60	AEONTS	1	A	SAWAD	3	B
FIN	S24	60	AEONTS	1	A	KTC	3	B
FIN	S24	60	SAWAD	1	A	MTC	1	B
FIN	S24	50	AEONTS	1	A	MTC	3	B
FIN	S24	40	MTC	1	A	JMT	1	B
TRANS	S30	80	PSL	1	A	TTA	1	B
TRANS	S30	60	BTS	1	A	BEM	1	B
TRANS	S30	50	AOT	1	A	AAV	23	B
TRANS	S30	30	BA	1	A	PRM	2	B
HELTH	S33	60	BCH	1	A	CHG	6	B
COMM	S36	50	CRC	1	A	RS	2	B
CONS	S46	70	CK	1	A	STEC	2	B
CONS	S46	60	CK	1	A	UNIQ	3	B
CONS	S46	60	STEC	1	A	UNIQ	2	B
CONS	S46	60	UNIQ	1	A	ITD	3	B
CONS	S46	50	CK	1	A	ITD	9	B
CONS	S46	50	STEC	1	A	ITD	6	B
CONS	S46	40	UNIQ	1	A	STPI	2	B
CONS	S46	40	STPI	1	A	ITD	2	B







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			Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg
INDEX	I01	80	BANK	1	A	SET50	2	B
INDEX	I01	80	ENERG	1	A	SET50	1	B
INDEX	I01	70	COMM	1	A	SET50	2	B
INDEX	I01	60	BANK	1	A	ENERG	1	B
INDEX	I01	60	ENERG	1	A	FOOD	2	B
INDEX	I01	50	COMM	1	A	BANK	1	B
INDEX	I01	50	COMM	1	A	ENERG	2	B
METAL	MT1	90	GOLD	1	A	GOLD-D	7	B
METAL	MT1	70	GOLD	1	A	GO	3	B
METAL	MT1	70	GO	1	A	GOLD-D	3	B
RUBBER	RU1	50	RSS3	1	A	JRF	5	B
ICT	S01	60	ADVANC	1	A	INTUCH	2	B
PROP	S02	60	AMATA	1	A	WHA	6	B
PROP	S02	50	CPN	1	A	AWC	12	B
PROP	S02	50	AMATA	1	A	AWC	4	B
PROP	S02	50	SIRI	1	A	BLAND	1	B
PROP	S02	40	AMATA	1	A	PSH	1	B
PROP	S02	40	LH	1	A	SIRI	6	B
PROP	S02	30	PSH	1	A	AWC	3	B
ENERG	S06	80	PTTEP	1	A	TOP	2	B
ENERG	S06	80	PTTEP	1	A	PTT	3	B
ENERG	S06	80	TOP	1	A	PTT	1	B
ENERG	S06	60	EGCO	1	A	RATCH	4	B
ENERG	S06	60	PTTEP	1	A	IRPC	28	B
ENERG	S06	60	TOP	1	A	SPRC	6	B
ENERG	S06	60	TOP	1	A	ESSO	6	B
ENERG	S06	60	PTT	1	A	BCP	1	B
ENERG	S06	60	PTT	1	A	SPRC	4	B
ENERG	S06	60	PTT	1	A	IRPC	10	B
ENERG	S06	50	EGCO	1	A	BGRIM	4	B
ENERG	S06	50	EGCO	1	A	WHAUP	42	B
ENERG	S06	50	PTTEP	1	A	BCP	4	B
ENERG	S06	50	PTTEP	1	A	SPRC	13	B
ENERG	S06	50	PTTEP	1	A	ESSO	14	B
ENERG	S06	50	TOP	1	A	BCP	2	B
ENERG	S06	50	TOP	1	A	IRPC	12	B
ENERG	S06	50	RATCH	1	A	BGRIM	1	B
ENERG	S06	50	BGRIM	1	A	WHAUP	10	B
ENERG	S06	50	SGP	1	A	ESSO	2	B
ENERG	S06	50	SPRC	1	A	ESSO	1	B
ENERG	S06	40	GPSC	1	A	BPP	4	B
ENERG	S06	40	BCP	1	A	SPRC	3	B
ENERG	S06	40	SGP	1	A	SUPER	12	B
ENERG	S06	40	EASTW	1	A	WHAUP	2	B
ENERG	S06	30	PTTEP	1	A	TPIPP	25	B
ENERG	S06	30	SPCG	1	A	SPRC	2	B
BANK	S13	80	KBANK	1	A	BBL	1	B
BANK	S13	80	KBANK	1	A	SCB	1	B
BANK	S13	70	KBANK	1	A	TTB	111	B
BANK	S13	70	BBL	1	A	SCB	1	B



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CC Group Name	CC Group	Credit Rate (%)	Leg 1			Leg 2		
			Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg
BANK	S13	70	BBL	1	A	KTB	10	B
BANK	S13	70	SCB	1	A	TTB	98	B
BANK	S13	60	KBANK	1	A	KKP	2	B
BANK	S13	60	KBANK	1	A	KTB	11	B
BANK	S13	60	BBL	1	A	TTB	106	B
BANK	S13	60	SCB	1	A	BAY	3	B
BANK	S13	60	SCB	1	A	KTB	9	B
BANK	S13	60	BAY	1	A	TTB	29	B
BANK	S13	60	KTB	1	A	TTB	11	B
BANK	S13	50	KBANK	1	A	TISCO	1	B
BANK	S13	50	KBANK	1	A	BAY	4	B
BANK	S13	50	BBL	1	A	KKP	2	B
BANK	S13	50	SCB	1	A	KKP	2	B
BANK	S13	40	KKP	1	A	TTB	52	B
PETRO	S18	50	PTTGC	1	A	IVL	1	B
ETRON	S23	60	KCE	1	A	HANA	1	B
FIN	S24	80	SAWAD	1	A	MTC	1	B
FIN	S24	70	AEONTS	1	A	SAWAD	3	B
FIN	S24	70	AEONTS	1	A	KTC	3	B
FIN	S24	70	AEONTS	1	A	MTC	3	B
FIN	S24	60	AEONTS	1	A	BAM	10	B
FIN	S24	60	SAWAD	1	A	KTC	1	B
FIN	S24	50	SAWAD	1	A	BAM	4	B
FIN	S24	50	KTC	1	A	MTC	1	B
FIN	S24	50	MTC	1	A	BAM	3	B
FIN	S24	40	SAWAD	1	A	THANI	16	B
FIN	S24	40	KTC	1	A	BAM	4	B
FIN	S24	40	MTC	1	A	THANI	14	B
TRANS	S30	70	AOT	1	A	BTS	7	B
TRANS	S30	70	AOT	1	A	BEM	7	B
TRANS	S30	70	PSL	1	A	TTA	1	B
TRANS	S30	70	BTS	1	A	BEM	1	B
TRANS	S30	60	AOT	1	A	AAV	24	B
TRANS	S30	60	BEM	1	A	AAV	3	B
TRANS	S30	50	BA	1	A	BTS	1	B
TRANS	S30	50	BTS	1	A	AAV	4	B
TRANS	S30	40	AOT	1	A	BA	6	B
HEALTH	S33	60	BCH	1	A	CHG	6	B
COMM	S36	60	CRC	1	A	RS	2	B
COMM	S36	50	CRC	1	A	HMPRO	2	B
COMM	S36	50	RS	1	A	HMPRO	1	B
COMM	S36	40	COM7	1	A	CRC	2	B
COMM	S36	40	CPALL	1	A	HMPRO	4	B
COMM	S36	30	BJC	1	A	HMPRO	3	B
TOURISM	S38	50	CENDEL	1	A	ERW	11	B
CONS	S46	60	CK	1	A	STEC	2	B
CONS	S46	50	CK	1	A	UNIQ	3	B
CONS	S46	50	CK	1	A	ITD	9	B
CONS	S46	50	STEC	1	A	UNIQ	2	B