







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	80	ENERG	1	A	SET50	1	B
INDEX	I01	80	SET50	1	A	FOOD	1	B
INDEX	I01	70	COMM	1	A	SET50	2	B
INDEX	I01	60	COMM	1	A	FOOD	3	B
INDEX	I01	60	BANK	1	A	SET50	2	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
INDEX	I01	50	BANK	1	A	FOOD	3	B
INDEX	I01	30	BANK	1	A	ENERG	2	B
METAL	MT1	80	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
METAL	MT1	70	GO	1	A	SVF	8	B
ICT	S01	60	DTAC	1	A	TRUE	10	B
ICT	S01	30	DTAC	1	A	SAMART	7	B
ICT	S01	30	THCOM	1	A	JAS	3	B
PROP	S02	60	AMATA	1	A	WHA	6	B
PROP	S02	50	LH	1	A	SIRI	8	B
PROP	S02	50	WHA	1	A	SIRI	3	B
PROP	S02	40	AMATA	1	A	S	10	B
PROP	S02	40	AMATA	1	A	SIRI	18	B
PROP	S02	40	LH	1	A	WHA	3	B
PROP	S02	40	S	1	A	SIRI	2	B
PROP	S02	30	SPALI	1	A	AMATA	1	B
PROP	S02	30	SPALI	1	A	WHA	7	B
PROP	S02	30	AMATA	1	A	LH	2	B
PROP	S02	30	AMATA	1	A	AWC	4	B
PROP	S02	30	ORI	1	A	S	5	B
ENERG	S06	70	GPSC	1	A	BGRIM	2	B
ENERG	S06	70	TOP	1	A	ESSO	6	B
ENERG	S06	60	PTTEP	1	A	ESSO	16	B
ENERG	S06	60	GPSC	1	A	GULF	1	B
ENERG	S06	60	TOP	1	A	SPRC	5	B
ENERG	S06	60	SPRC	1	A	ESSO	1	B
ENERG	S06	50	EA	1	A	GPSC	1	B
ENERG	S06	50	EA	1	A	GULF	2	B
ENERG	S06	50	GPSC	1	A	GUNKUL	12	B
ENERG	S06	50	GPSC	1	A	TPIPP	18	B
ENERG	S06	50	TOP	1	A	BANPU	5	B
ENERG	S06	50	TOP	1	A	IRPC	17	B
ENERG	S06	50	ESSO	1	A	IRPC	3	B



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ENERG	S06	50	GUNKUL	1	A	TPIPP	1	B
ENERG	S06	40	PTTEP	1	A	TOP	3	B
ENERG	S06	40	PTTEP	1	A	SPRC	14	B
ENERG	S06	40	EA	1	A	GUNKUL	16	B
ENERG	S06	40	EA	1	A	IRPC	26	B
ENERG	S06	40	GULF	1	A	TPIPP	13	B
ENERG	S06	40	GULF	1	A	IRPC	14	B
ENERG	S06	40	BANPU	1	A	SPRC	1	B
ENERG	S06	40	BANPU	1	A	SGP	1	B
ENERG	S06	40	BANPU	1	A	IRPC	4	B
ENERG	S06	40	TPIPP	1	A	IRPC	1	B
ENERG	S06	30	PTTEP	1	A	SGP	14	B
ENERG	S06	30	EA	1	A	ESSO	9	B
ENERG	S06	30	GPSC	1	A	BPP	4	B
BANK	S13	70	KBANK	1	A	BBL	1	B
BANK	S13	60	KBANK	1	A	SCB	1	B
BANK	S13	60	BBL	1	A	SCB	1	B
BANK	S13	50	SCB	1	A	TTB	88	B
BANK	S13	40	KBANK	1	A	KTB	10	B
BANK	S13	30	SCB	1	A	KTB	7	B
FOOD	S16	50	CPF	1	A	TKN	3	B
FOOD	S16	40	OSP	1	A	ICHI	4	B
FOOD	S16	30	M	1	A	ICHI	5	B
FOOD	S16	30	OSP	1	A	CPF	1	B
FOOD	S16	30	OSP	1	A	TKN	5	B
FOOD	S16	30	MINT	1	A	ICHI	3	B
ETRON	S23	70	KCE	1	A	HANA	1	B
ETRON	S23	50	DELTA	1	A	KCE	5	B
ETRON	S23	40	DELTA	1	A	HANA	7	B
FIN	S24	60	SAWAD	1	A	MTC	1	B
FIN	S24	50	JMT	1	A	MTC	2	B
FIN	S24	50	KTC	1	A	SAWAD	1	B
FIN	S24	40	KTC	1	A	MTC	1	B
FIN	S24	40	SAWAD	1	A	THANI	12	B
FIN	S24	40	MTC	1	A	THANI	11	B
FIN	S24	30	JMT	1	A	SAWAD	1	B
TRANS	S30	70	PSL	1	A	TTA	2	B
TRANS	S30	50	BA	1	A	AAV	4	B
TRANS	S30	40	AOT	1	A	TTA	7	B
TRANS	S30	30	AOT	1	A	PSL	3	B
TOURISM	S38	50	CENDEL	1	A	ERW	11	B
CONS	S46	40	STPI	1	A	ITD	2	B







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INDEX	I01	60	BANK	1	A	SET50	2	B
METAL	MT1	70	GOLD	1	A	GOLD-D	7	B
METAL	MT1	70	GO	1	A	SVF	8	B
METAL	MT1	60	GOLD	1	A	GO	3	B
METAL	MT1	50	GO	1	A	GOLD-D	3	B
METAL	MT1	40	GOLD-D	1	A	SVF	3	B
ICT	S01	60	DTAC	1	A	TRUE	10	B
ENERG	S06	70	TOP	1	A	ESSO	6	B
ENERG	S06	60	GPSC	1	A	BGRIM	2	B
ENERG	S06	60	GULF	1	A	BGRIM	1	B
ENERG	S06	60	SPRC	1	A	ESSO	1	B
ENERG	S06	50	EA	1	A	GPSC	1	B
ENERG	S06	50	TOP	1	A	BCP	2	B
ENERG	S06	50	TOP	1	A	BANPU	5	B
ENERG	S06	50	TOP	1	A	SPRC	5	B
ENERG	S06	50	GULF	1	A	GUNKUL	8	B
ENERG	S06	50	BANPU	1	A	ESSO	1	B
ENERG	S06	40	PTT	1	A	ESSO	5	B
ENERG	S06	40	BCP	1	A	BANPU	3	B
ENERG	S06	30	PTT	1	A	SPRC	4	B
ENERG	S06	30	BANPU	1	A	SPRC	1	B
CONMAT	S07	30	SCC	1	A	TOA	13	B
BANK	S13	70	KBANK	1	A	BBL	1	B
BANK	S13	50	SCB	1	A	KKP	2	B
FOOD	S16	40	CBG	1	A	OSP	3	B
PETRO	S18	30	PTTGC	1	A	IVL	1	B
ETRON	S23	70	KCE	1	A	HANA	1	B
FIN	S24	50	AEONTS	1	A	MTC	4	B
FIN	S24	30	BAM	1	A	THANI	5	B
TRANS	S30	70	PSL	1	A	TTA	2	B
TRANS	S30	50	BA	1	A	AAV	4	B
COMM	S36	50	CPALL	1	A	CRC	2	B
COMM	S36	40	CRC	1	A	HMPRO	3	B
CONS	S46	50	STEC	1	A	ITD	6	B
CONS	S46	40	STPI	1	A	ITD	2	B