



Margin Requirement, Commission and Exchange Fees for Individual Customer

Effective

2-May-23

Products	Outright Position			Commission Fee (Baht/Contract/Side)			Exchange Fee*	Data Licensing Fee
	IM	MM	FM	Number of Contract	Marketing	Internet		
Index Market								
SET50 Index Futures	8,505.00	5,977.80	2,575.80	1 - 25 26 - 100 101 - 500 ≥ 501	80 60 40 30	72 54 36 27	6.10	-
Sector								
BANK Index Futures	18,550.00	13,038.00	5,618.00	1 - 10 11 - 40 41 - 200 ≥ 201	180 140 100 80	162 126 90 72	20.10	-
COMM Index Futures	18,550.00	13,038.00	5,618.00	1 - 25 26 - 100 101 - 500 ≥ 501	90 70 50 40	81 63 45 36	10.10	-
ENERG Index Futures	11,235.00	7,896.60	3,402.60	1 - 25 26 -100 101 - 500 ≥ 501	90 70 50 40	81 63 45 36	10.10	-
FOOD Index Futures	5,495.00	3,862.20	1,664.20	1 - 50 51 - 200 201 - 1,000 ≥ 1,001	45 35 25 20	40.5 31.5 22.5 18	5.10	-
ICT Index Futures	8,015.00	5,633.40	2,427.40	1 - 50 51 - 200 201 - 1,000 ≥ 1,001	45 35 25 20	40.5 31.5 22.5 18	5.10	-
Options								
SET50 Index Options	Comply with SPAN system that is the international standard			1 - 25 26 - 100 101 - 500 ≥ 501	80 60 40 30	72 54 36 27	4.10	-
Metal Market								
50 Baht Gold Futures	61,075.00	42,927.00	18,497.00	1 - 5 6 - 20	450 350	405 315	35.10	5
(Super Margin)**	105,700.00	74,292.00	32,012.00	21 - 50 ≥ 51	250 200	225 180		
10 Baht Gold Futures	12,215.00	8,585.40	3,699.40	1 - 25 26 - 100	90 70	81 63	7.10	1
(Super Margin)**	21,140.00	14,858.40	6,402.40	101 - 250 ≥ 251	50 40	45 36		
Gold Online Futures	29,225.00	20,541.00	8,851.00	1 - 12 13 - 50	180 140	162 126	14.10	2
(Super Margin)**	50,575.00	35,547.00	15,317.00	51 - 125 ≥ 126	100 80	90 72		
Silver Online Futures	5,565.00	3,911.40	1,685.40	1 - 100 101 - 400	45 40	40.5 36	4.1	0.5
(Super Margin)**	9,625.00	6,765.00	2,915.00	401 - 800 ≥ 801	36 32	32.4 28.8		

*Exchange fees = Trading fee + Clearing fee + Regulatory fee + Data Licensing fee, Commission & Exchange fees (Exclude Vat 7%)

**Super Margin Since Intraday of 3 MAY 2023 (6:45 AM) to 7 MAY 2023

TFEX Business Department : 02-796-0562, 02-796-0802, 02-796-0547

KASIKORN SECURITIES

400/22 Floor 1,3,11 and 19 Kasikorn Bank Building,

Phaholyothin Rd., Samsennai Phayathai, Bangkok 10400

E-mail: KS_TFEX@kasikornsecurities.com



Margin Requirement, Commission and Exchange Fees for Individual Customer

Effective

2-May-23

Products	Outright Position			Commission Fee (Baht/Contract/Side)			Exchange Fee*	Data Licensing Fee
	IM	MM	FM	Number of Contract	Marketing	Internet		
Metal Market								
Gold-D Futures	8,260.00	5,805.60	2,501.60	1 - 50	45	40.5	5.10	-
(Super Margin)**	14,315.00	10,061.40	4,335.40	51 - 200	35	31.5		
(Spot Month LTD-10)	26,075.00	18,327.00	7,897.00	201 - 500	25	22.5		
				≥ 501	20	18		
Currency Market								
USD Futures	1,015.00	713.40	307.40	1 - 2,000	10	9	1.10	-
(Super Margin)**	1,750.00	1,230.00	530.00	≥ 2,001	7	6.3		
EUR/USD Futures	875.00	615.00	265.00	1 - 2,000	10	9	1.10	-
(Super Margin)**	1,505.00	1,057.80	455.80	≥ 2,001	7	6.3		
USD/JPY Futures	1,575.00	1,107.00	477.00	1 - 2,000	10	9	1.10	-
(Super Margin)**	2,730.00	1,918.80	826.80	≥ 2,001	7	6.3		
Agriculture Market								
RSS3 Futures	23,625.00	16,605.00	7,155.00	1 - 25	250	225	20	-
				26 - 100	225	202.5		
(Super Margin)**	40,950.00	28,782.00	12,402.00	101 - 250	200	180		
				≥ 251	175	157.5		
Japanese Rubber Futures	3,640.00	2,558.40	1,102.40	1 - 100	40	36	4.00	-
				101 - 500	36	32.4		
(Super Margin)**	6,300.00	4,428.00	1,908.00	501 - 750	32	28.8		
				≥ 751	28	25.2		
Interest Rate Market								
5Y Government Bond Futures	10,745.00	7,552.20	3,254.20	Calculate from first contract	50	45	10.10	-
3M BIBOR Futures	1,190.00	836.40	360.40		100	90	20.10	-

*Exchange fees = Trading fee + Clearing fee + Regulatory fee + Data Licensing fee, Commission & Exchange fees (Exclude Vat 7%)

**Super Margin Since Intraday of 3 MAY 2023 (6:45 AM) to 7 MAY 2023

Super Margin Period

Underlying	2-May-23 Intraday & EOD	3-May-23 to 7-May-23	8-May-23 onwards Intraday & EOD
	IM	Super Margin	IM
Gold50	61,075.00	105,700.00	61,075.00
Gold10	12,215.00	21,140.00	12,215.00
Gold-D	8,260.00	14,315.00	8,260.00
Gold Online	29,225.00	50,575.00	29,225.00
Silver Online	5,565.00	9,625.00	5,565.00
USD	1,015.00	1,750.00	1,015.00
EUR/USD	875.00	1,505.00	875.00
USD/JPY	1,575.00	2,730.00	1,575.00
RSS3/RSS3D	23,625.00	40,950.00	23,625.00
Japanese Rubber	3,640.00	6,300.00	3,640.00

TFEX Business Department : 02-796-0562, 02-796-0802, 02-796-0547

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2-May-23

Products	Outright Position			Commission Fee (Baht/Contract/Side) **		Exchange Fees*
	IM	MM	FM	Marketing	Internet	
Stock Futures						
AAV	280.00	196.80	84.80	0.10% of Contract Value	0.09% of Contract Value	Stock Futures Price ≤ 100 baht, exchange fee 0.51 baht Stock Futures Price > 100 baht, exchange fee 5.1 baht
ADVANC	10,465.00	7,355.40	3,169.40			
AEONTS	11,760.00	8,265.60	3,561.60			
AMATA	1,715.00	1,205.40	519.40			
AOT	4,165.00	2,927.40	1,261.40			
AP	1,120.00	787.20	339.20			
AWC	455.00	319.80	137.80			
BA	1,330.00	934.80	402.80			
BAM	1,050.00	738.00	318.00			
BANPU	805.00	565.80	243.80			
BAY	1,820.00	1,279.20	551.20			
BBL	10,710.00	7,527.60	3,243.60			
BCH	1,365.00	959.40	413.40			
BCP	2,800.00	1,968.00	848.00			
BCPG	910.00	639.60	275.60			
BDMS	2,100.00	1,476.00	636.00			
BEAUTY	140.00	98.40	42.40			
BEC	1,085.00	762.60	328.60			
BEM	665.00	467.40	201.40			
BGRIM	3,955.00	2,779.80	1,197.80			
BH	14,770.00	10,381.20	4,473.20			
BJC	3,885.00	2,730.60	1,176.60			
BLA	2,695.00	1,894.20	816.20			
BLAND	70.00	49.20	21.20			
BPP	1,295.00	910.20	392.20			
BTS	700.00	492.00	212.00			
CBG	9,555.00	6,715.80	2,893.80			
CENTEL	5,075.00	3,567.00	1,537.00			
CHG	280.00	196.80	84.80			
CK	1,435.00	1,008.60	434.60			
CKP	350.00	246.00	106.00			
COM7	2,975.00	2,091.00	901.00			
CPALL	4,725.00	3,321.00	1,431.00			
CPF	1,330.00	934.80	402.80			
CPN	4,795.00	3,370.20	1,452.20			
CRC	3,150.00	2,214.00	954.00			
DELTAM24 Onwards (Eff. 28/04/2023)	14,892.50	10,467.30	4,510.30			
EA	5,775.00	4,059.00	1,749.00			
EASTW	385.00	270.60	116.60			
EGCO	8,015.00	5,633.40	2,427.40			
EPG	735.00	516.60	222.60			

*Exchange fees = Trading fee + Clearing fee + Regulatory fee , Commission & Exchange fees (Exclude Vat 7%)

** The calculation method of commission and exchange fee for Stock Futures trading is

{ [(Stock Futures Price x Contract size) x Commission fee + Exchange fee] + (VAT 7%) } x Number of contracts

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Margin Requirement, Commission and Exchange Fees for Individual Customer

Effective

2-May-23

Products	Outright Position			Commission Fee (Baht/Contract/Side) **		Exchange Fees*
	IM	MM	FM	Marketing	Internet	
Stock Futures						
ERW	455.00	319.80	137.80	0.10% of Contract Value	0.09% of Contract Value	Stock Futures Price ≤ 100 baht, exchange fee 0.51 baht Stock Futures Price > 100 baht, exchange fee 5.1 baht
ESSO	1,050.00	738.00	318.00			
GFPT	1,050.00	738.00	318.00			
GLOBALH24 onwards	1,505.00	1,057.80	455.80			
GPSC	5,530.00	3,886.80	1,674.80			
GULF	3,220.00	2,263.20	975.20			
GUNKUL	420.00	295.20	127.20			
HANA	6,755.00	4,747.80	2,045.80			
HMPRO	945.00	664.20	286.20			
ICHI	1,330.00	934.80	402.80			
INTUCHH24 onwards	4,340.00	3,050.40	1,314.40			
IRPC	280.00	196.80	84.80			
ITD	245.00	172.20	74.20			
IVL	2,730.00	1,918.80	826.80			
JAS	315.00	221.40	95.40			
JMT	6,055.00	4,255.80	1,833.80			
KBANK	10,045.00	7,060.20	3,042.20			
KCE	6,020.00	4,231.20	1,823.20			
KEX	1,610.00	1,131.60	487.60			
KKP	4,585.00	3,222.60	1,388.60			
KTB	910.00	639.60	275.60			
KTC	4,445.00	3,124.20	1,346.20			
LH	630.00	442.80	190.80			
LPN	350.00	246.00	106.00			
M	3,290.00	2,312.40	996.40			
MAJOR	2,135.00	1,500.60	646.60			
MBK	1,680.00	1,180.80	508.80			
MEGA	3,780.00	2,656.80	1,144.80			
MINT	2,590.00	1,820.40	784.40			
MTC	3,640.00	2,558.40	1,102.40			
OR	1,470.00	1,033.20	445.20			
ORI	1,120.00	787.20	339.20			
OSP	2,310.00	1,623.60	699.60			
PLANB	1,015.00	713.40	307.40			
PRM	770.00	541.20	233.20			
PSH	1,085.00	762.60	328.60			
PSL	1,575.00	1,107.00	477.00			
PTG	1,050.00	738.00	318.00			
PTT	1,890.00	1,328.40	572.40			
PTTEP	13,825.00	9,717.00	4,187.00			
PTTGC	3,045.00	2,140.20	922.20			
QH	210.00	147.60	63.60			
RATCH	2,520.00	1,771.20	763.20			
RSM24 Onwards	1,337.00	939.72	404.92			
S	140.00	98.40	42.40			

*Exchange fees = Trading fee + Clearing fee + Regulatory fee , Commission & Exchange fees (Exclude Vat 7%)

** The calculation method of commission and exchange fee for Stock Futures trading is

{ [(Stock Futures Price x Contract size) x Commission fee + Exchange fee] + (VAT 7%) } x Number of contracts



Margin Requirement, Commission and Exchange Fees for Individual Customer

Products	Outright Position			Commission Fee (Baht/Contract/Side) **		Effective 2-May-23 Exchange Fees*
	IM	MM	FM	Marketing	Internet	
Stock Futures						
SAMART	560.00	393.60	169.60	0.10% of Contract Value	0.09% of Contract Value	Stock Futures Price ≤ 100 baht, exchange fee 0.51 baht Stock Futures Price > 100 baht, exchange fee 5.1 baht
SAWAD	4,935.00	3,468.60	1,494.60			
SCB	6,335.00	4,452.60	1,918.60			
SCC	18,375.00	12,915.00	5,565.00			
SCGP	3,920.00	2,755.20	1,187.20			
SGP	630.00	442.80	190.80			
SIRI	175.00	123.00	53.00			
SPALI	2,065.00	1,451.40	625.40			
SPCG	1,050.00	738.00	318.00			
SPRC	1,155.00	811.80	349.80			
STA	2,415.00	1,697.40	731.40			
STEC	1,120.00	787.20	339.20			
STGT	1,190.00	836.40	360.40			
STPI	630.00	442.80	190.80			
SUPER	105.00	73.80	31.80			
TASCO	1,400.00	984.00	424.00			
TCAP	3,045.00	2,140.20	922.20			
THAI	1,155.00	811.80	349.80			
THANI	385.00	270.60	116.60			
THCOM	2,275.00	1,599.00	689.00			
THG	8,190.00	5,756.40	2,480.40			
TISCO	13,895.00	9,766.20	4,208.20			
TKN	875.00	615.00	265.00			
TOA	3,255.00	2,287.80	985.80			
TOP	4,445.00	3,124.20	1,346.20			
TPIPL	140.00	98.40	42.40			
TPIPP	210.00	147.60	63.60			
TQM	3,955.00	2,779.80	1,197.80			
TRUE	875.00	615.00	265.00			
TTA	770.00	541.20	233.20			
TTB	105.00	73.80	31.80			
TTCL	420.00	295.20	127.20			
TTW	630.00	442.80	190.80			
TU	1,085.00	762.60	328.60			
TVOU23 onwards	1,785.00	1,254.60	540.60			
UNIQ	315.00	221.40	95.40			
VGI	420.00	295.20	127.20			
VNG	385.00	270.60	116.60			
WHA	315.00	221.40	95.40			
WHAUP	245.00	172.20	74.20			

*Exchange fees = Trading fee + Clearing fee + Regulatory fee , Commission & Exchange fees (Exclude Vat 7%)

** The calculation method of commission and exchange fee for Stock Futures trading is

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Margin Requirement for Series with Corporate Action for Individual Customers

Effective **2-May-23**

Series	Number of Shares per Contract	Outright Position		
		IM	MM	FM
Stock Futures				
DELTAM23X,U23X,Z23X,H24X	10,000	148,925.00	104,673.00	45,103.00
DTACM23X,U23X	6,134	5,152.00	3,621.12	1,560.32
GLOBALM23X,U23X,Z23X	1,042	1,568.00	1,102.08	474.88
INTUCHM23X,U23X,Z23X	1,018	4,418.75	3,105.75	1,338.25
RSM23X,U23X,Z23X,H24X	1,100	1,470.00	1,033.20	445.20
TRUEEM23X,U23X,Z23X	600	483.00	339.48	146.28
TVOM23X	1,100	1,963.50	1,380.06	594.66

Stock Futures Block Trade minimum lot size : Start 1 JANUARY 2023

SSF Underlying	Minimum Contracts
30 SSF (Exclude KBANK) : ADVANC, AEONTS, AOT, BBL, BH, CBG, CPALL, CPN, DELTA, EA, EGCO, GPSC, HANA, INTUCH, JMT, KCE, KKP, KTC, M, MTC, PTTEP, PTTGC, SAWAD, SCB, SCC, SCGP, THG, TISCO, TOP and TQM	20
50 SSF : AMATA, BAM, BANPU, BAY, BCH, BCP, BCPG, BDMS, BEC, BGRIM, BJC, BLA, BPP, CENTEL, CK, COM7, CPF, CRC, GFPT, GLOBAL, GULF, HMPRO, ICHI, IVL, KEX, KTB, MAJOR, MBK, MEGA, MINT, OR, OSP, PSH, PSL, PTG, PTT, RATCH, RS, SGP, SPALI, SPCG, STA, STEC, STGT, TCAP, TASCO, TOA, TTW, TU and TVO	100
44 SSF : AAV, AP, AWC, BA, BEAUTY, BEM, BLAND, BTS, CHG, CKP, EASTW, EPG, ERW, ESSO, GUNKUL, IRPC, ITD, JAS, LPN, LH, ORI, PLANB, PRM, QH, S, SAMART, SIRI, SPRC, STPI, THAI, THANI, THCOM, TKN, TPIPL, TPIPP, TRUE, TTA, TTB, TTCL, UNIQ, VGI, VNG, WHA and WHAUP	500
1 SSF : SUPER	1,000

Remark :

IM = Initial Margin, **MM** = Maintenance Margin, **FM** = Force Margin

Outright Position = Futures trading by long position or short position in one side.

Spread Position = Futures trading consisting of long position and short position contract at one time with the same underlying asset, but different contract month. Margin requirement 25% of outright position

TFEX Business Department : 02-796-0562, 02-796-0802, 02-796-0547

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Inter-Commodity Spread Credit

Effective

02-May-23

Inter-Commodity Spread Credit								
			Leg 1			Leg 2		
CC Group Name	CC Group	Credit Rate (%)	Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg
FX	C01	60	USD/JPY	1	A	USD	1	B
INDEX	I01	80	ENERG	1	A	SET50	1	B
INDEX	I01	70	BANK	1	A	ENERG	2	B
INDEX	I01	70	BANK	1	A	SET50	2	B
INDEX	I01	70	COMM	1	A	ENERG	2	B
INDEX	I01	70	COMM	1	A	SET50	2	B
INDEX	I01	70	COMM	1	A	FOOD	3	B
INDEX	I01	70	ENERG	1	A	FOOD	2	B
INDEX	I01	70	SET50	1	A	ICT	1	B
INDEX	I01	70	SET50	1	A	FOOD	2	B
INDEX	I01	60	BANK	1	A	ICT	2	B
INDEX	I01	60	BANK	1	A	FOOD	3	B
INDEX	I01	60	COMM	1	A	ICT	2	B
INDEX	I01	60	ENERG	1	A	ICT	1	B
INDEX	I01	50	ICT	1	A	FOOD	1	B
METAL	MT1	70	GOLD	1	A	GO	3	B
METAL	MT1	70	GO	1	A	SVF	9	B
METAL	MT1	50	GOLD	1	A	SVF	24	B
ICT	S01	90	TRUEE	1	A	DTAC	1	B
ICT	S01	60	ADVANC	1	A	INTUCH	3	B
ICT	S01	60	TRUEE	1	A	JAS	4	B
ICT	S01	60	DTAC	1	A	JAS	4	B
PROP	S02	60	AMATA	1	A	WHA	5	B
PROP	S02	50	ORI	1	A	LH	1	B
PROP	S02	50	ORI	1	A	BLAND	12	B
PROP	S02	50	LH	1	A	BLAND	10	B
PROP	S02	40	SPALI	1	A	BLAND	22	B
PROP	S02	40	AWC	1	A	SIRI	3	B
PROP	S02	40	WHA	1	A	BLAND	4	B
ENERG	S06	80	PTTEP	1	A	TOP	3	B
ENERG	S06	80	GPSC	1	A	BGRIM	2	B
ENERG	S06	70	EA	1	A	GULF	1	B
ENERG	S06	70	EA	1	A	BGRIM	2	B
ENERG	S06	70	GULF	1	A	BGRIM	1	B
ENERG	S06	70	TOP	1	A	BCP	2	B
ENERG	S06	60	PTTEP	1	A	PTT	5	B
ENERG	S06	60	PTTEP	1	A	BANPU	14	B
ENERG	S06	60	PTTEP	1	A	SPRC	14	B
ENERG	S06	60	PTTEP	1	A	IRPC	54	B
ENERG	S06	60	EA	1	A	GPSC	1	B
ENERG	S06	60	EA	1	A	SPCG	5	B
ENERG	S06	60	EA	1	A	CKP	19	B

TFEX Business Department : 02-796-0562,02-796-0802, 02-796-0547

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Inter-Commodity Spread Credit

Effective

02-May-23

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
ENERG	S06	60	GPSC	1	A	GULF	1	B
ENERG	S06	60	TOP	1	A	PTT	2	B
ENERG	S06	60	TOP	1	A	BPP	3	B
ENERG	S06	60	TOP	1	A	BANPU	5	B
ENERG	S06	60	TOP	1	A	SPRC	5	B
ENERG	S06	60	PTT	1	A	BPP	2	B
ENERG	S06	60	PTT	1	A	SPRC	3	B
ENERG	S06	60	SPCG	1	A	BCPG	1	B
ENERG	S06	50	EGCO	1	A	BPP	10	B
ENERG	S06	50	EGCO	1	A	BCPG	16	B
ENERG	S06	50	EGCO	1	A	CKP	39	B
ENERG	S06	50	PTTEP	1	A	BCP	5	B
ENERG	S06	50	PTTEP	1	A	BPP	9	B
ENERG	S06	50	PTTEP	1	A	CKP	36	B
ENERG	S06	50	EA	1	A	PTT	2	B
ENERG	S06	50	EA	1	A	BPP	5	B
ENERG	S06	50	EA	1	A	PTG	5	B
ENERG	S06	50	EA	1	A	BCPG	8	B
ENERG	S06	50	EA	1	A	GUNKUL	19	B
ENERG	S06	50	GPSC	1	A	BCPG	7	B
ENERG	S06	50	GULF	1	A	PTT	2	B
ENERG	S06	50	GULF	1	A	SPCG	4	B
ENERG	S06	50	GULF	1	A	PTG	4	B
ENERG	S06	50	GULF	1	A	BCPG	5	B
ENERG	S06	50	BGRIM	1	A	BPP	3	B
ENERG	S06	50	BGRIM	1	A	SPCG	3	B
ENERG	S06	50	BGRIM	1	A	PTG	3	B
ENERG	S06	50	BCP	1	A	BANPU	3	B
ENERG	S06	50	PTT	1	A	OR	1	B
ENERG	S06	50	OR	1	A	PTG	2	B
ENERG	S06	50	BPP	1	A	EASTW	3	B
ENERG	S06	50	BPP	1	A	CKP	4	B
ENERG	S06	50	BPP	1	A	WHAUP	4	B
ENERG	S06	50	SPCG	1	A	PTG	1	B
ENERG	S06	50	SPCG	1	A	SPRC	1	B
ENERG	S06	50	SPCG	1	A	CKP	3	B
ENERG	S06	50	PTG	1	A	CKP	3	B
ENERG	S06	50	BANPU	1	A	SPRC	1	B
ENERG	S06	50	BANPU	1	A	IRPC	4	B
ENERG	S06	50	SPRC	1	A	CKP	3	B
ENERG	S06	50	BCPG	1	A	TPIPP	3	B
ENERG	S06	40	EGCO	1	A	EA	2	B

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KASIKORN SECURITIES

400/22 Floor 1,3,11 and 19 Kasikorn Bank Building,

Phaholyothin Rd., Samsennai Phayathai, Bangkok 10400

E-mail: KS_TFEX@kasikornsecurities.com



Inter-Commodity Spread Credit

Effective

2-May-23

Inter-Commodity Spread Credit								
			Leg 1			Leg 2		
CC Group Name	CC Group	Credit Rate (%)	Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg
ENERG	S06	40	EGCO	1	A	BGRIM	4	B
ENERG	S06	40	EGCO	1	A	PTT	5	B
ENERG	S06	40	EGCO	1	A	PTG	11	B
ENERG	S06	40	EGCO	1	A	BANPU	15	B
ENERG	S06	40	EGCO	1	A	ESSO	18	B
ENERG	S06	40	EGCO	1	A	GUNKUL	40	B
ENERG	S06	40	EGCO	1	A	TPIPP	46	B
ENERG	S06	40	PTTEP	1	A	TPIPP	43	B
ENERG	S06	40	EA	1	A	OR	4	B
ENERG	S06	40	EA	1	A	TPIPP	22	B
ENERG	S06	40	GPSC	1	A	SPCG	5	B
ENERG	S06	40	GPSC	1	A	PTG	5	B
ENERG	S06	40	GULF	1	A	CKP	13	B
ENERG	S06	40	GULF	1	A	TPIPP	15	B
ENERG	S06	40	TOP	1	A	CKP	13	B
ENERG	S06	40	TOP	1	A	TPIPP	15	B
ENERG	S06	40	BGRIM	1	A	PTT	1	B
ENERG	S06	40	BGRIM	1	A	ESSO	4	B
ENERG	S06	40	BGRIM	1	A	TPIPP	12	B
ENERG	S06	40	PTT	1	A	CKP	8	B
ENERG	S06	40	PTT	1	A	TPIPP	9	B
ENERG	S06	40	BPP	1	A	BCPG	2	B
ENERG	S06	40	BPP	1	A	GUNKUL	4	B
ENERG	S06	40	BPP	1	A	TPIPP	5	B
ENERG	S06	40	SPCG	1	A	EASTW	3	B
ENERG	S06	40	SPCG	1	A	GUNKUL	4	B
ENERG	S06	40	PTG	1	A	BCPG	1	B
ENERG	S06	40	BANPU	1	A	CKP	3	B
ENERG	S06	40	BANPU	1	A	TPIPP	3	B
ENERG	S06	40	SPRC	1	A	ESSO	1	B
ENERG	S06	40	SPRC	1	A	EASTW	2	B
ENERG	S06	40	BCPG	1	A	EASTW	2	B
ENERG	S06	40	BCPG	1	A	CKP	2	B
ENERG	S06	40	BCPG	1	A	GUNKUL	2	B
ENERG	S06	40	EASTW	1	A	CKP	1	B
ENERG	S06	40	EASTW	1	A	GUNKUL	1	B
ENERG	S06	40	CKP	1	A	TPIPP	1	B
ENERG	S06	30	EGCO	1	A	EASTW	31	B
ENERG	S06	30	EGCO	1	A	IRPC	58	B
ENERG	S06	30	EA	1	A	EASTW	15	B
ENERG	S06	30	BGRIM	1	A	BCPG	4	B
ENERG	S06	30	BCP	1	A	CKP	8	B

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Inter-Commodity Spread Credit

Effective 2-May-23

Inter-Commodity Spread Credit								
			Leg 1			Leg 2		
CC Group Name	CC Group	Credit Rate (%)	Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg
ENERG	S06	30	BCP	1	A	TPIPP	9	B
ENERG	S06	30	GUNKUL	1	A	IRPC	1	B
BANK	S13	70	BBL	1	A	KTB	9	B
BANK	S13	70	KBANK	1	A	KKP	2	B
BANK	S13	70	SCB	1	A	TISCO	1	B
BANK	S13	70	SCB	1	A	KTB	6	B
BANK	S13	70	SCB	1	A	TTB	75	B
BANK	S13	60	BBL	1	A	KBANK	1	B
BANK	S13	60	BBL	1	A	KKP	2	B
BANK	S13	60	KBANK	1	A	SCB	1	B
BANK	S13	60	KBANK	1	A	KTB	8	B
BANK	S13	60	KTB	1	A	TTB	12	B
BANK	S13	50	SCB	1	A	TCAP	2	B
BANK	S13	50	KKP	1	A	BAY	2	B
BANK	S13	50	KKP	1	A	KTB	4	B
BANK	S13	40	BBL	1	A	BAY	5	B
BANK	S13	30	SCB	1	A	BAY	4	B
FOOD	S16	50	CBG	1	A	OSP	3	B
FOOD	S16	50	MINT	1	A	CPF	1	B
FOOD	S16	50	TVO	1	A	CPF	1	B
FOOD	S16	50	CPF	1	A	TU	1	B
ETRON	S23	60	HANA	1	A	KCE	1	B
FIN	S24	70	SAWAD	1	A	MTC	2	B
FIN	S24	60	AEONTS	1	A	THANI	51	B
FIN	S24	60	KTC	1	A	SAWAD	1	B
FIN	S24	60	KTC	1	A	BAM	4	B
FIN	S24	60	SAWAD	1	A	BAM	4	B
FIN	S24	60	SAWAD	1	A	THANI	14	B
FIN	S24	50	AEONTS	1	A	KTC	3	B
FIN	S24	50	KTC	1	A	THANI	15	B
TRANS	S30	60	AOT	1	A	BTS	10	B
TRANS	S30	50	PRM	1	A	AAV	3	B
TRANS	S30	40	KEX	1	A	BA	1	B
HELTH	S33	50	BDMS	1	A	BCH	1	B
COMM	S36	60	CPALL	1	A	BJC	2	B
COMM	S36	60	CPALL	1	A	COM7	2	B
COMM	S36	50	BJC	1	A	COM7	1	B
COMM	S36	50	BJC	1	A	HMPRO	3	B
COMM	S36	50	COM7	1	A	HMPRO	2	B
MEDIA	S45	50	MAJOR	1	A	BEC	2	B
MEDIA	S45	40	MAJOR	1	A	PLANB	2	B
MEDIA	S45	40	BEC	1	A	PLANB	1	B
CONS	S46	40	STPI	1	A	UNIQ	1	B
CONS	S46	40	STPI	1	A	ITD	3	B

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