

ส่วนลดค่าความเสี่ยงระหว่างสินค้าอ้างอิง (Inter-commodity Spread Credit)						
Combined Commodity	Delta Per Spread Ratio	Side of Leg	Combined Commodity	Delta Per Spread Ratio	Side of Leg	Credit Rate (%)
USD/JPY	1	A	EUR/USD	1	A	70
USD/JPY	1	A	USD	1	B	70
EUR/USD	1	A	USD	1	A	60
ENERG	1	A	SET50	1	B	80
COMM	1	A	ENERG	1	B	70
COMM	1	A	SET50	1	B	70
ICT	1	A	SET50	1	B	50
GOLD	1	A	GOLD-D	7	B	90
GO	1	A	SVF	9	B	60
ADVANC	1	A	TRUE	26	B	60
AMATA	1	A	WHA	5	B	70
CPN	1	A	AWC	23	B	60
CPN	1	A	AP	7	B	50
AP	1	A	SIRI	5	B	50
AP	1	A	BLAND	15	B	50
LH	1	A	QH	3	B	50
WHA	1	A	S	7	B	40
ORI	1	A	S	4	B	40
BGRIM	1	A	BPP	1	B	70
PTTEP	1	A	BCP	4	B	60
PTTEP	1	A	TOP	4	B	60
GPSC	1	A	BGRIM	3	B	60
GPSC	1	A	BPP	5	B	60
BCP	1	A	BSRC	7	B	60
TOP	1	A	BSRC	7	B	60
BANPU	1	A	IRPC	5	B	60
PTTEP	1	A	BANPU	24	B	50
GULFI	1	A	TOP	1	B	50
GULFI	1	A	PTT	2	B	50
GULFI	1	A	BGRIM	4	B	50
GPSC	1	A	BCPG	5	B	50
BCP	1	A	TOP	1	B	50
BGRIM	1	A	BANPU	2	B	50
BGRIM	1	A	CKP	4	B	50
BGRIM	1	A	GUNKUL	7	B	50
BPP	1	A	GUNKUL	5	B	50
BANPU	1	A	BSRC	1	B	50
BANPU	1	A	GUNKUL	3	B	50
PTTEP	1	A	BSRC	24	B	40
PTTEP	1	A	GUNKUL	66	B	40
BCP	1	A	BANPU	7	B	40
TOP	1	A	GUNKUL	18	B	40
SPRC	1	A	EA	2	B	40
BANPU	1	A	CKP	2	B	40
CKP	1	A	GUNKUL	2	B	40
PTTEP	1	A	GULFI	2	B	30
TASCO	1	A	EPG	5	B	40
KBANK	1	A	BBL	1	B	40
CBG	1	A	M	2	B	30
PTTGC	1	A	IVL	1	B	80
KCE	1	A	HANA	1	B	50
SAWAD	1	A	JMT	2	B	50
KTC	1	A	JMT	3	B	30
AOT	1	A	BTS	11	B	40
AOT	1	A	BEM	7	B	30
BDMS	1	A	BCH	2	B	60
BDMS	1	A	CHG	12	B	60
BCH	1	A	CHG	8	B	50
CPALL	1	A	BJC	3	B	60
CENTEL	1	A	MINT	1	B	50
MAJOR	1	A	PLANB	2	B	40