

**Notification of The Thai Bond Market Association
Re: Terms, Conditions and Procedure concerning
Reporting of Debt Instrument Trading Transaction**

By virtue of the provisions of Clause 15(3) and 20(2) of the Notification of The Thai Bond Market Association, dated 21 September 2005 (and amended version), The Thai Bond Market Association Committee, issues the following regulations:

Clause 1 Notification of The Thai Bond Market Association Re: Terms, Conditions and Procedure concerning Reporting of Debt Instrument Trading Transaction dated January 9, 2008 shall be repealed.

Clause 2 In this Notification:

“Executive Officer”	Means	An executive of a Member appointed to act as representative of the Member.
“Trader”	Means	A Member’s personnel appointed to act as a trader in debt instrument and registered with The Association.
“Trading of Debt Instrument”	Means	Outright Transaction, Financing Transaction Derivatives Transaction, and Other Transaction.

**Part 1
General Section**

Clause 3 The Association shall establish a reporting system through a computerized program or other means and format as specified by the Association.

Clause 4 The Association reserves the right to limit the use of information published by Association.

Trading information reported by members according to this Notification, The Association shall be able to collect, improve, analyze, process, develop and publish.

The reproduction, modification, dissemination of the information for commercial purpose needs to be approved by the Association in writing.

**Part 2
Transactions Reporting**

Clause 5 Member shall report information on debt instrument trading transaction to the Association in the form and format specified by The Association.

Clause 6 Trading information shall be reported through a computerized system or other means as specified by the Association.

In case an amendment or cancellation of trading transaction which affects ThaiBMA Daily Report occur after the computerized reporting system of the Association is closed, Member shall inform the Association immediately and notify the Association in writing on the next working day.

Clause 7 Member shall appoint a person in charge of reporting trading transaction, who might be trader or executive officer or the person assigned in writing to report trading transaction.

In case of any changes of appointed person according to paragraph 1, the member shall inform Association with in 5 working days from the date of change.

Clause 8 Member shall report trading transactions within the following periods;

(1) Ordinary member and Associate member

(1.1) Trading transaction executed during 9:00 a.m. – 3:30 p.m. shall be reported within 30 minutes after execution (trade time).

(1.2) Trading transaction executed after 3:30 p.m. shall be reported within 9:30 a.m. on the next working day.

(2) Extra ordinary member

Trading transaction executed between 3:30 p.m. of the previous working day until 15:30 p.m. of the current working day shall be reported by 4:00 p.m. on the current working day.

Clause 9 Trading transaction that member must be reported under this Notification shall comprise of the following:

- (1) Trade date
- (2) Issue symbol
- (3) Type of transaction (buy or sell)
- (4) Purpose of the transaction (whether it is done as an outright transaction, financing transaction such as repo, or for other purpose). In this regard, specify the abbreviated name according to the list attached to this Notification;
- (5) Yield and Price
 - (5.1) If trading transaction is committed by yield, trading transaction shall be reported in yield with 6 decimals and clean price is reported as a percentage of the current par.
 - (5.2) If trading transaction is committed in trade by price, trading transaction shall be reported in gross price with percentage of the current par and shall not reported as yield.
 - (5.3) If trading transaction is committed by Floating Rate Notes (FRN), trading transaction shall be reported in discount margin yield with 6 decimals and clean price is reported as a percentage of the current par.
- (6) Volume in unit
- (7) Time of execution
- (8) Settlement date
- (9) Trader ID
- (10) Counterparty, reported in abbreviate name according to the list attached to this Notification;
- (11) For a financing transaction, the following additional information is required to report;

(11.1) financing / repo term

(11.2) financing / repo rate in percentage of 6 decimals.

Clause 10 Extra ordinary member shall report at least the transactions as specified in Clause 9(1) (2) (5) (6) and (7).

Clause 11 Member shall cooperate in providing additional information to the Association in a timely manner for the purpose to verify the accuracy and completeness of information or for the development of data integrity in system.

Clause 12 This Notification shall come into force from September 1, 2022 onwards.

Given this on September 1, 2022.

(Mr. Sommai Phasee)

Chairman
Board of Directors of
The Thai Bond Market Association