

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

By virtue of the provisions of Clause 2 of the Notification of the Office of Securities and Exchange Commission, No. Sor.Yor. 37/2005, dated 13 December 2005, concerning the reporting on the trading of securities which are debt instruments, and Clause 15(3) of the Regulations of Thai Bond Market Association, dated 21 September 2005, Thai Bond Market Association Committee, issues the following regulations:

Clause 1. The Notification of the Board The Notification of the Board of Directors of the Thai Bond Market Association Re: Terms, Conditions and Procedure concerning Reporting of Debt Instrument Trading dated October 2, 2006 shall be repealed.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 instruments 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 an information system, quotation system and 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. The redistribution of the information published by The Association 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 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 Thai BMA 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 debt instrument trading, who might be trader or executive officer. In case of any changes, the member shall inform association within 5 working days.

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

(1) Ordinary member and Associate member

- (1.1) Transaction executed during 9:00 a.m. – 3:30 p.m. shall be reported within 30 minutes after execution (trade time)
- (1.2) Transaction executed after 3:30 p.m. shall be reported within 9:30 a.m. on the next working day

(2) Extra ordinary member

Transaction executed between 3:30 p.m. of the previous working day until 3:30 p.m. of the current working day shall be reported by 5:00 p.m. on the current working day.

Clause 9. The information to 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, derivatives transaction, or other transaction) and specify abbreviate name according to the list provided by the Association;
- (5) Yield and Price
 - (1.1) If trading is committed by yield, transaction shall be reported in yield with 6 decimals together with clean price
 - (1.2) If trading is committed by price, transaction shall be reported in Gross price
 - (1.3) If trading is committed by floating rate notes (FRN), transaction shall be reported in yield in form of DM (Discount Margin) with 6 decimals together with clean price
- (6) Volume in unit;
- (7) Time of execution (Trade Time);
- (8) Settlement date;
- (9) Trader ID;
- (10) Counterparty, reported in abbreviate name according to the list provided by the Association;
- (11) For a financing transaction, the following additional information is required.
 - (1.1) financing / repo term
 - (1.2) financing / repo rate in percentage of 6 decimal points.

Clause 10. Extra ordinary member shall report at least the information 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 of maintaining data accuracy and completeness and for the development of data integrity.

Clause 12. This notification shall come into force on and from the 1st day of April 2008.

Given this on 9th of January 2008

(Mr. Pakorn Malakul Na Ayudhaya)

Chairman
Board of Directors of
The Thai Bond Market Association

Attachment

(Updated June 11, 2014)

Abbreviate name of Trading Purpose

(1) The trading purpose

- (1) OUT means Outright transaction
- (2) OUTA means Outright Auction
- (3) FIN means Financing Transaction such as Sell and Buy back,
SPAf
- (4) FINB means Financing Transaction in a type of Bilateral Repo
- (5) FINP means Financing Transaction in a type of Private Repo
- (6) DERFW means Derivative Transaction in a type of Forwards
- (7) DERFT means Derivative Transaction in a type of Futures
- (8) DEROP means Derivative Transaction in a type of Options
- (9) OTH means Other Transactions other than (1)-(8)

Counterparty Abbreviate name

1. Financial Institutions granted a license of securities or debt instrument trading

- (1) AIRA means Aira Securities Plc.
- (2) ASP means Asia Plus Securities Plc.
- (3) BAY means Bank of Ayudhya Plc.
- (4) BBL means Bangkok Bank Plc.
- (5) BLS means Bualuang Securities Plc.
- (6) BNPP means BNP Paribas, Bangkok Branch
- (7) BOfA means Bank Of America, National Association
- (8) CGS means Country Group Securities Plc.
- (9) CIMBT means CIMB Thai Bank Plc.
- (10) CITI means Citibank, N.A.
- (11) CNS means Capital Nomura Securities Plc.

(12)	CST	means	Citicrop Securities (Thailand) Ltd.
(13)	DBBK	means	Deutsche Bank AG Bangkok Branch
(14)	DBSV	means	DBS Vickers Securities (Thailand) Co, Ltd.
(15)	FSL	means	Finansa Securities Ltd.
(16)	FSS	means	Finansia Syrus Securities Plc.
(17)	GLOBLEX	means	Globlex Securities Co., Ltd.
(18)	GSB	means	Government Savings Bank
(19)	HSBC	means	The Hongkong And Shanghai Banking Corporation Ltd.
(20)	JPM	means	JPMorgan Securities (Thailand) Limited
(21)	JPMCB	means	JPMorgan Chase Bank
(22)	KBANK	means	Kasikornbank Plc.
(23)	KGI	means	KGI Securities (Thailand) Plc.
(24)	KK	means	Kiatnakin Bank Plc.
(25)	KTB	means	Krung Thai Bank Plc.
(26)	KT ZMICO	means	KT ZMICO Securities Co., Ltd.
(27)	KS	means	Kasikorn Securities Plc.
(28)	KSS	means	Krungsri Securities Plc.
(29)	MBKET	means	Kim Eng Securities (Thailand) Plc.
(30)	OSK	means	RHB OSK Securities (Thailand) Plc.
(31)	PTSEC	means	Phatra Securities Co., Ltd.
(32)	RBS	means	The Royal Bank of Scotland N.V., Bangkok Branch
(33)	SCB	means	Siam Commercial Bank Plc.
(34)	SCBS	means	SCB Securities Co., Ltd.
(35)	SCBT	means	Standard Chartered Bank (Thai) Plc.
(36)	TBANK	means	Thanachart Bank plc.
(37)	TISCO	means	TISCO Bank Plc.
(38)	TMB	means	TMB Bank Plc.
(39)	TRISEC	means	Trinity Securities Co., Ltd.
(40)	UOBT	means	United Overseas (Thai)
(41)	AEC	means	AEC Securities Plc.
(42)	UOBKHST	means	UOB Kay Hian Securities (Thailand) Plc.

(43) PST means Phillip Securities (Thailand) Plc.

However, financial institutions which temporarily suspend their licenses shall specify abbreviate name as “NDL” according to 4 (6.16). These financial institutions are follows:

(1) APPLE means Apple Wealth Securities Plc.
(2) CIMBS means CIMB Securities (Thailand) Co., Ltd.
(3) KTBST means KTB Securities (Thailand) Co., Ltd.
(4) IVG means IV Global Securities Plc.
(5) ML means Merrill Lynch Securities (Thailand) Co., Ltd.
(6) CIMBI means CIMB International (Thailand) Securities Plc.
(7) UBS means USB Securities Co., Ltd.
(8) BARCAP means Barclays Capital Securities (Thailand) Limited

2. The counterparties who are Asset management companies

(1) ABERDEEN means Aberdeen Asset Management Co., Ltd.
(2) ASSETFUND means Asset Plus Fund Management Co., Ltd.
(3) BBLAM means BBL Asset Management Co., Ltd.
(4) CPAM means CIMB Principal Asset Management Co., Ltd.
(5) FAM means Finansia Asset Management Co., Ltd.
(6) UOBAMTH means UOB Asset Management (Thailand) Co., Ltd.
(7) KASSET means Kasikorn Asset Management Co., Ltd.
(8) KEAT means Kim Eng Asset Management (Thailand) Co., Ltd.
(9) PASSET means Phatra Asset Management Co., Ltd.
(10) KSAM means Krungsri Asset Management Co., Ltd.
(11) KTAM means Krung Thai Asset Management Plc.
(12) LHFUND means Land and House Fund Management Co., Ltd.
(13) MAMT means Manulife Asset Management (Thailand) Co., Ltd.
(14) MFC means MFC Asset Management Plc.
(15) ONEASSET means One Asset Management Co., Ltd.
(16) PAMC means Phillip Asset Management Co., Ltd.

(17)	SCBAM	means	SCB Asset Management Co., Ltd.
(18)	SCBQ	means	SCB Quant Asset Management Co., Ltd.
(19)	SKFM	means	Siam Knight fund Management Securities Co., Ltd.
(20)	SSECAM	means	SSEC Asset Management Co., Ltd.
(21)	TAM	means	TISCO Asset Management Co., Ltd.
(22)	TFUND	means	Thanachart Fund Management Co., Ltd.
(23)	TMBAM	means	TMB Asset Management Co., Ltd.
(24)	TTF	means	Thai Trust Fund Management Co., Ltd.
(25)	SFUND	means	Solaris Asset Management Co., Ltd.

3. The counterparties who are granted license of undertaking securities business in types of private fund and provident fund other than 2

(1)	AIA-fund	means	Fund management division of American International Assurance Co., Ltd.
(2)	AIRA-fund	means	Fund management division of AIRA Securities Plc.
(3)	ASP-fund	means	Fund management division of Asia Plus Securities Plc.
(4)	AYS-fund	means	Fund management division of Ayudhya Securities Plc.
(5)	BLS-fund	means	Fund management division of Bualuang Securities Plc.
(6)	DBBK-fund	means	Fund management division of Deutsche Bank AG Bangkok Branch
(7)	MP-fund	means	Fund management division of Merchant Partners Securities Plc.
(8)	PHATRA-fund	means	Fund management division of Phatara Securities Plc.
(9)	PHILI-fund	means	Fund management division of Phillip Securities (Thailand) Plc.
(10)	SCBS-fund	means	Fund management division of SCB Securities Co., Ltd.
(11)	TRINI-fund	means	Fund management division of Trinity Securities

Group Co., Ltd.

4. Other counterparties other than 1, 2, and 3

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|-------|------------------------------------|-------|---|
| (1) | DCO (Domestic Company) | means | Domestic juristic person which is not a financial institution |
| (2) | FCO (Foreign Company) | means | Foreign juristic person |
| (3) | IND (Individual Investor) | means | Investor who is not an institution |
| (4) | INDF (Foreign Individual Investor) | means | Investor who is not an institution and located in foreign country |
| (5) | Insurance Company | | |
| (5.1) | AIA | means | American International Assurance Co., Ltd. |
| (5.2) | AZAY | means | Allianz Ayudhaya Insurance Plc. |
| (5.3) | THAILIFE | means | Thai Life Insurance Co., Ltd. |
| (5.4) | INS | means | Insurance company |
| (6) | Non-dealer Financial Institution | | |
| (6.1) | AIGB | means | AIG Retail Bank Plc. |
| (6.2) | BAAC | means | Bank for Agriculture and Agricultural Cooperatives |
| (6.3) | BFIT | means | Bangkok First Investment & Trust Plc. |
| (6.4) | BTMU | means | Bank of Tokyo-Mitsubishi UFJ Co., Ltd. (Bangkok branch) |
| (6.5) | EXIM | means | Export-Import Bank of Thailand |
| (6.6) | GHB | means | Government Housing Bank |
| (6.7) | ICBCT | means | Industrial and Commercial Bank of China (Thai) Plc. |

(6.8)	ISBT	means	Islamic Bank of Thailand
(6.9)	LHBANK	means	The Land and Houses Retail Bank Plc.
(6.10)	MIZUHO	means	Mizuho Corporate Bank Limited, Bangkok Branch
(6.11)	RHB	means	RHB Bank Co., Ltd.
(6.12)	SMBC	means	Sumitomo Mitsui Banking Corporation (Bangkok Branch)
(6.13)	SME	means	Small and Medium Enterprise Development Bank of Thailand
(6.14)	TCRBANK	means	The Thai Credit Retail Bank Plc.
(6.15)	TSFC	means	TSFC Securities Plc.
(6.16)	NDL	means	Financial institution which do not have debt instrument trading license
(7)	Others		
(7.1)	BOT	means	Bank of Thailand
(7.2)	DPA	means	Deposit Protection Agency
(7.3)	GPF	means	Government pension fund
(7.4)	SSF	means	Social security fund
(7.5)	OTH	means	Counterparty other than (7.1) to (7.5), such as a state enterprise, foundation and association, etc.