

TSD & TCH Newsletter

Vol. 1 • Quarter 2 • 2019

Content

TSD

- Streamline creation & redemption process and platform establishment
- Digitize corporate action process
- Connect with other registrars: commercial banks

TCH

- Pre-Settlement Matching System (PSMS)
 - Improve automation on FOP transaction
 - Add more codes for unmatched transactions



TSD & TCH Preparation for SWIFT ISO20022

TSD and TCH have been preparing for SWIFT message standard migration from ISO15022 to ISO20022. The initial stage will cover the part that TSD & TCH connect to BOT, for example RTGS linkage which have implementation plan aligned with BOT timeline. The plan for market connectivity will be determined later.

TSD

✓ Streamline creation & redemption process and platform establishment

TSD has worked closely with stakeholders participating in ETF & DR products to streamline and maximize the automation in end-to-end process as well as to match business requirements of each stakeholder, that is, asset management, participating dealer to their business opportunities. This platform aims to serve the products with characteristics similar to ETF & DR where creation and redemption can be made freely under the size authorized by regulator.

✓ Digitize corporate action process

Since December 2016, TSD has launched Digital Subscription Services (DSS) starting with NVDR. Later in March 2019, TSD expanded services coverage enabling market participants to participate in corporate actions on behalf of their clients via electronic platform. The services include, for example, subscription of rights offering (capital increase) for existing shareholders (XR) and exercise of warrant (XE), among others.

✓ Connect with other registrars: commercial banks

TSD has enhanced CSD system to facilitate the function of securities management administered by other registrars in order to comply with terms and conditions given in the securities prospectus.

TCH

✓ Pre-Settlement Matching System (PSMS)

• Improve automation on FOP transaction

TCH has discussed with TSD and participants to adopt gross settlement for FOP transaction. This will optimize operational efficiency as well as serving clients' needs.

• Add more codes for unmatched transactions

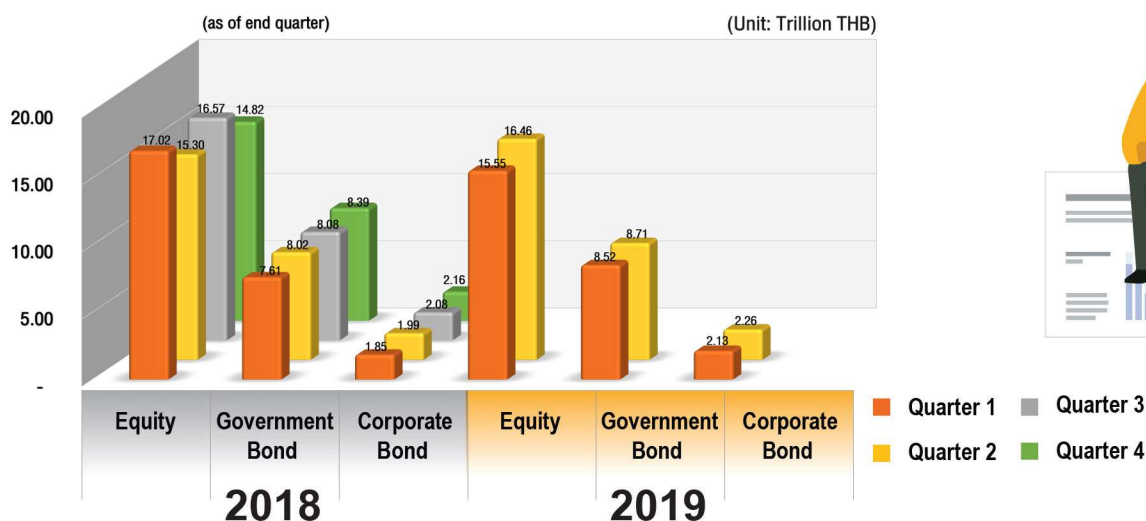
TCH plans to introduce two more codes from the four existing codes to notify the reason of unmatched transactions. This will help custodians to communicate with their clients to amend transactions more quickly and accurately.





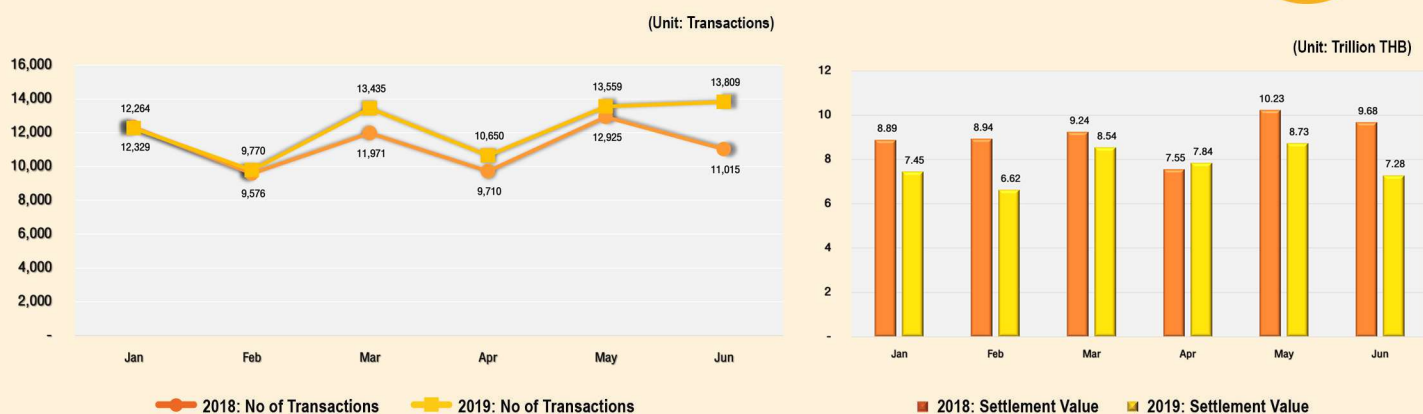
1

Total Asset Value under Custody



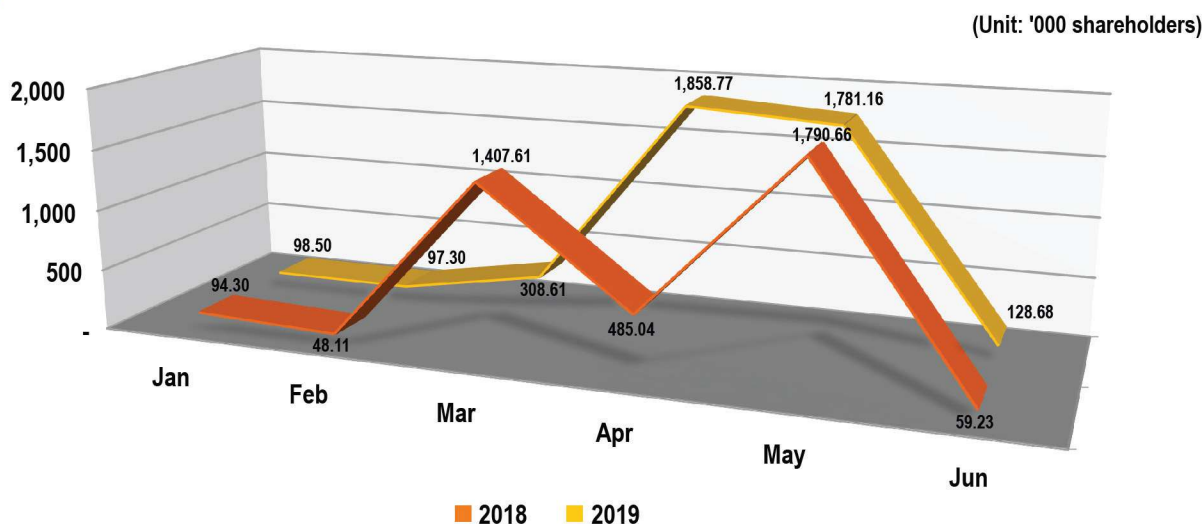
Bond Settlement (Over-the-Counter)

2



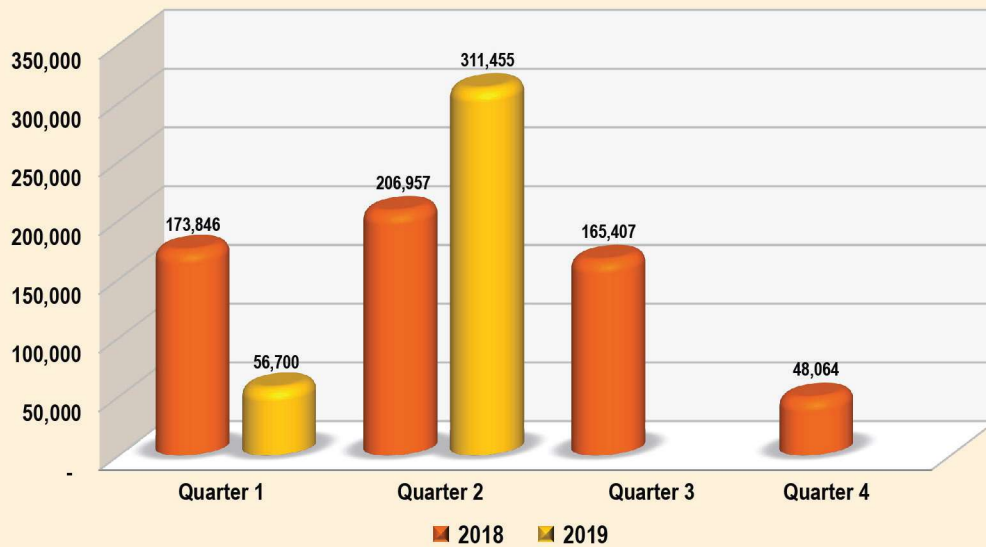
3

Number of shareholders received benefits



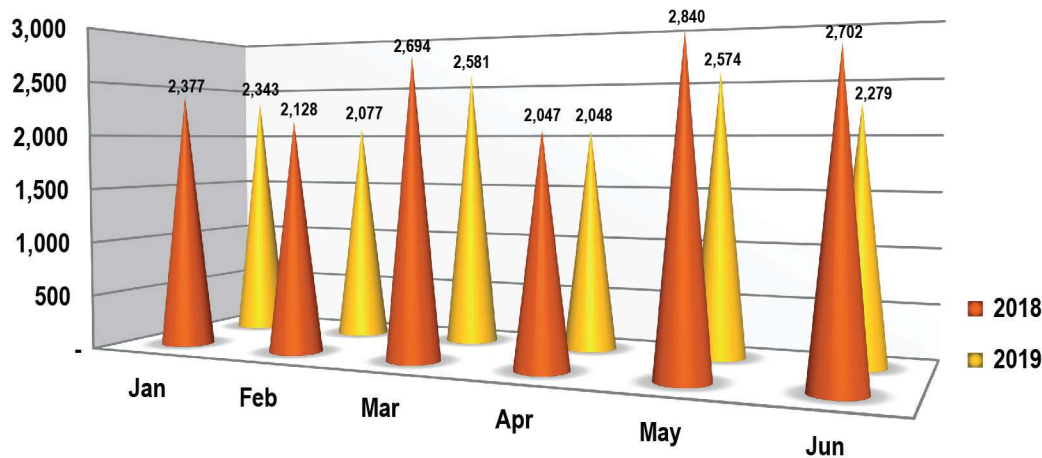
4 Total Dividend and Interest Payment

(Unit: Million THB)



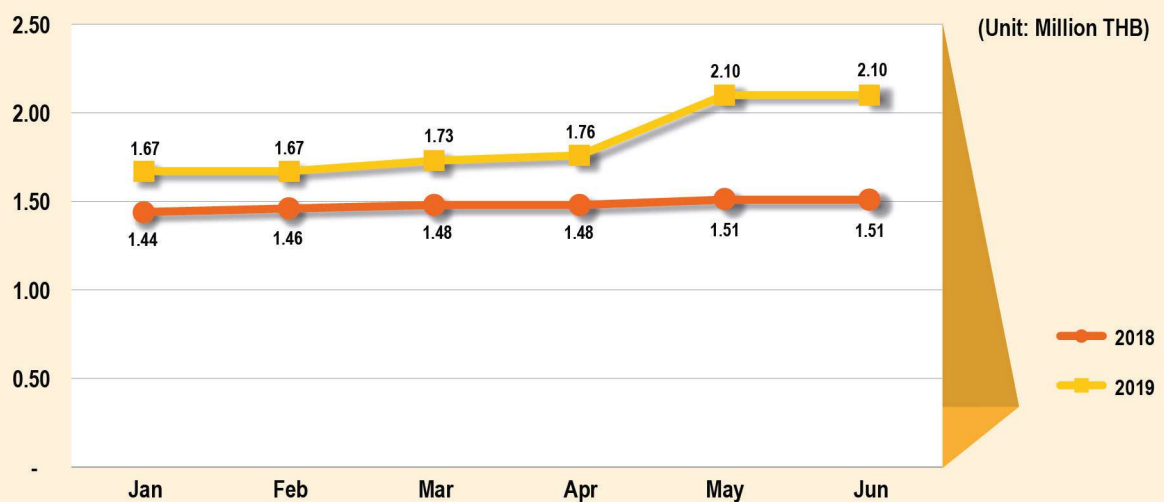
5 Number of investors at TSD Counter Service

(Unit: person)



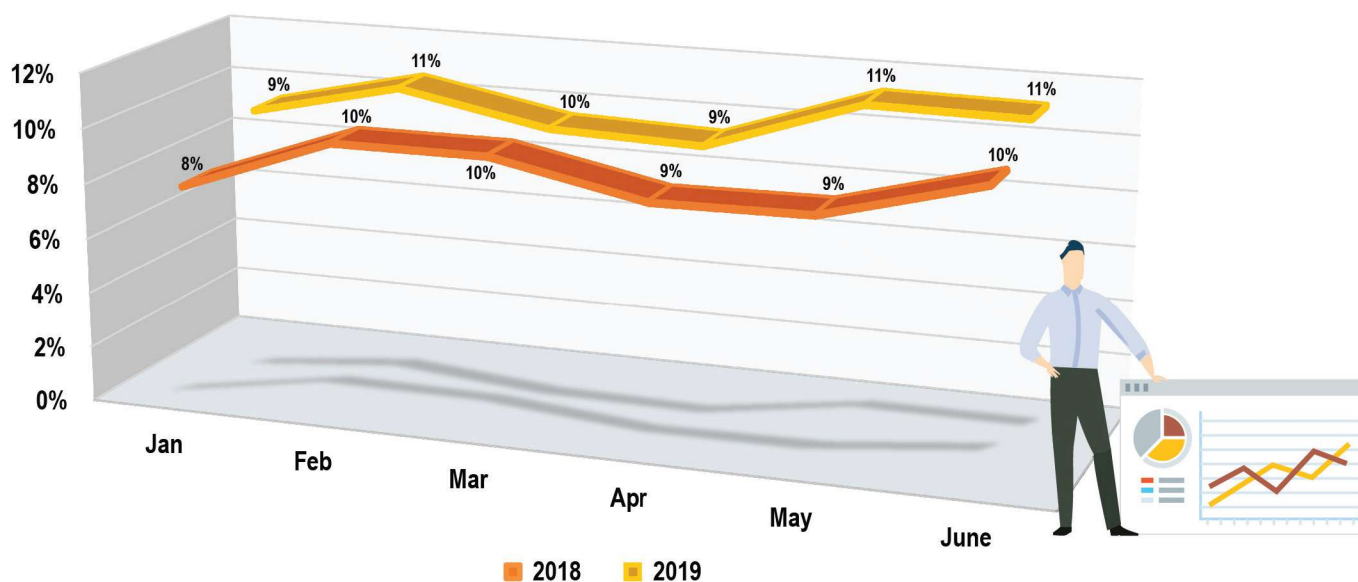
6 Total Share Value under "Pan Hoon Aom Boon"* project

(Unit: Million THB)



*Pan Hoon Aom Boon is share donation project

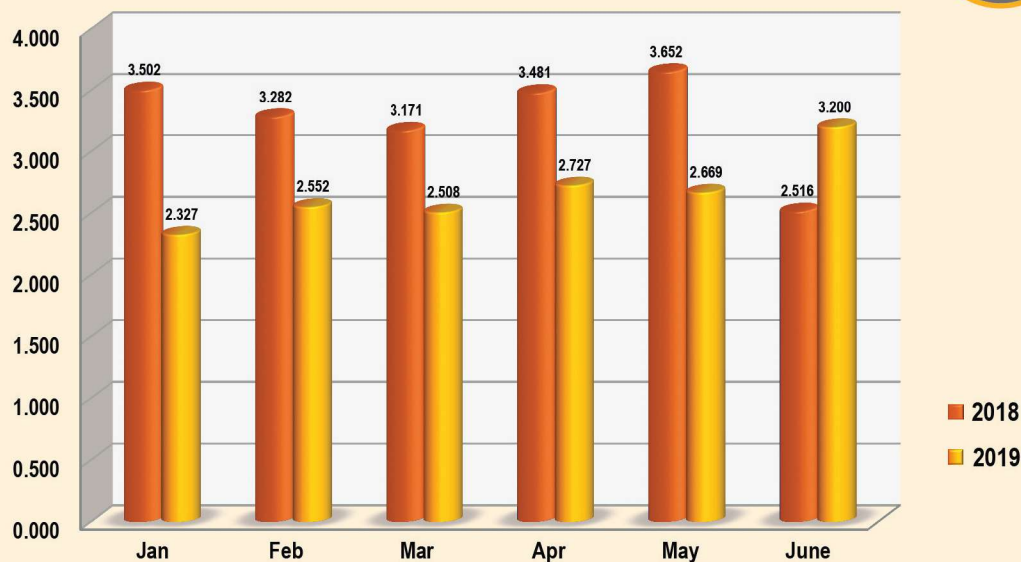
1 Settlement rate of Securities Market



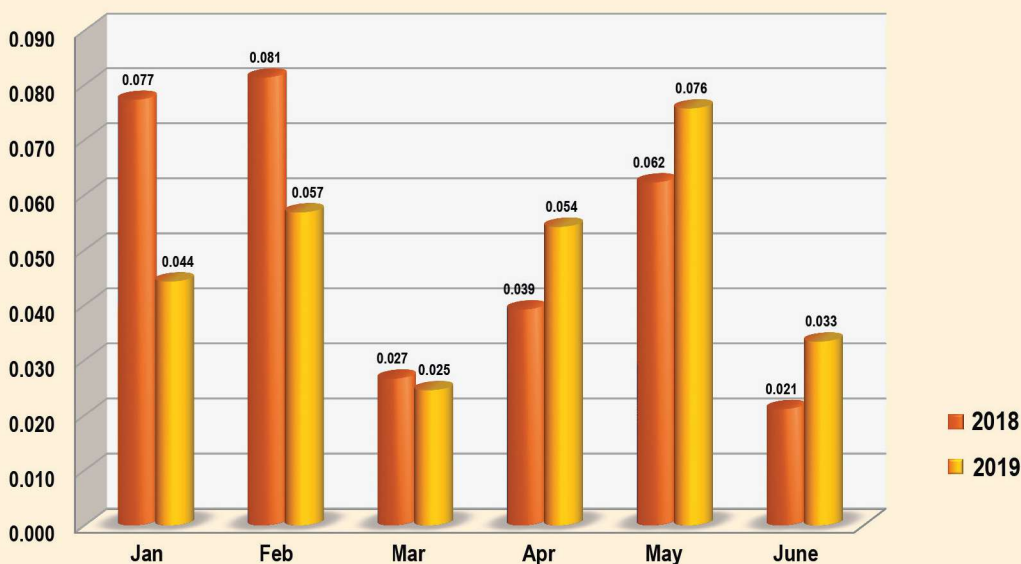
Open Interest of Derivatives Market

2

Futures Contract (million)



Options Contract (million)



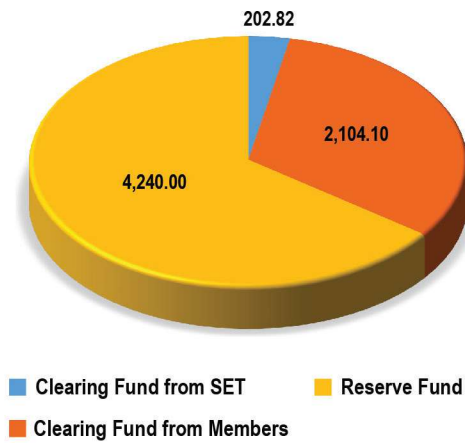


3

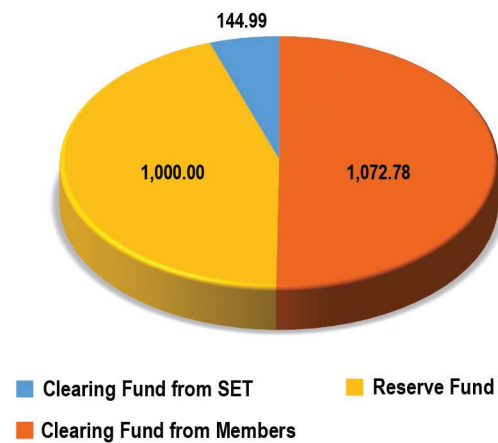
Guarantee fund & Reserve fund of Securities and Derivatives Market

Quarter 2 / 2019

Securities Market



Derivatives Market



Total Maintenance Margin Requirement (House and Client Account)

4

(Unit: Million THB)

