

# TSD & TCH Newsletter

Vol.21 • Quarter 2 • 2024



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## News Letter Q2/2024

### TSD & TCH

#### Reinforcing Financial Stability

Since 2020 and 2021, TCH and TSD have developed 'CCP offline' and 'CSD offline' guidelines respectively to cope with the situation when both of their primary and backup systems fail.

At the current stage, TCH has finalized their CCP offline plan with annual test scheduled for clearing members and settlement agents. To further ensure preparedness for all situations especially when more than one critical system is unavailable simultaneously, TCH will

Meanwhile, for CSD offline plan, TSD has scheduled to complete final testing with their members in H2/2024.

This will emphasize the resiliency capability of Thailand market infrastructures as well as guarantee the operational continuity even there are market disruptions.

#### TSD: CSD Services

##### Digital Subscription for NVDR

Since December 2016, TSD has launched system for shares subscription called Digital Subscription Services or DSS and also has continuously developed this service. In this year, TSD has upgraded DSS system to allow TSD member uploading payment confirmations for NVDR subscription instead of sending them separately in encrypted file format via email. This aims not only to protect personal data leakage but also to shorten subscription process and to utilize DSS system as a single channel to perform and communicate for all

#### TCH : services

##### Enhancement of risk management

In promoting the industry's efficiency and safety, TCH, as a CCP, has emphasized on the importance of risk management matters as follows;

- **Additional Channel for Net Capital (NC) Report Submission**

In circumstances when financial requirement falls below the qualified criteria, clearing member has been required to submit NC report to both TCH and the Securities and Exchange Commission (SEC). In order to mitigate operational burden on members from submitting duplicate reports to both entities, TCH has added a new submission channel for reporting Net Capital/Net Capital Ratio (NC/NCR) data which is SEC's One for All Reporting system (OFAR) to be a main reporting channel while the existing ways; email or hard copy will be used as backup venues. This will help members to report both TCH and SEC simultaneously with a one-time submission.

In addition, TCH will also accommodate Mail Alert system for members whose financial statuses fall below the specified criteria. These alerts will include guidelines for corrective action, notifications for daily report submissions, and notifications when members have met the financial criteria. These implementations have commenced since July 1, 2024.

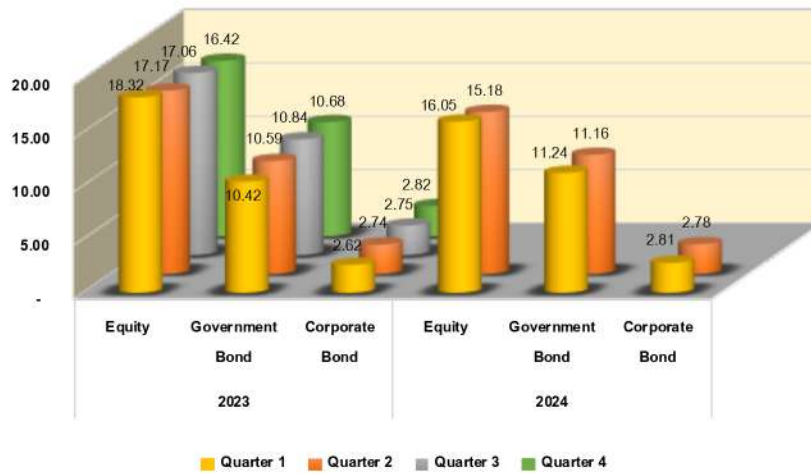
- **Clearing Fund improvement: Simulation Tool for derivatives market**

Since July 2023, TCH has launched tool for clearing members to simulate clearing fund contribution due to their trading activities in securities market. In 2024, TCH has expanded this tool to cover derivatives market. Similar to securities market, such tool will assist members to estimate their upcoming obligation so that derivatives clearing fund contribution could be arranged within TCH's prescribed timeline. This has been ready for use since July 2024.



# 1 Total Asset Value under Custody

(Unit: Trillion THB)



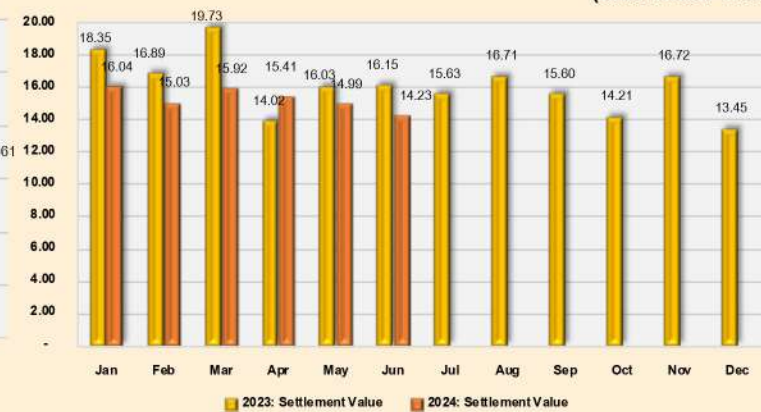
## Bond Settlement (Over-the-Counter)

2

(Unit: Transactions)

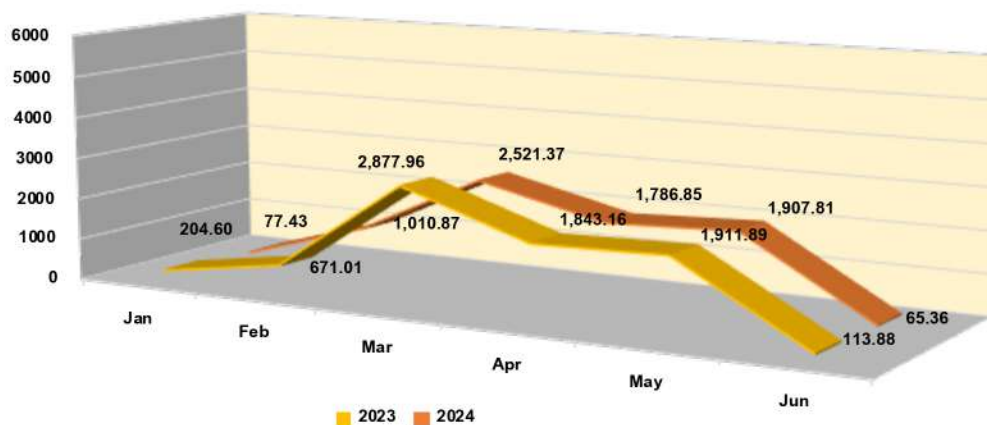


(Unit: Trillion THB)



# 3 Number of shareholders received benefits

(Unit: '000 shareholders)



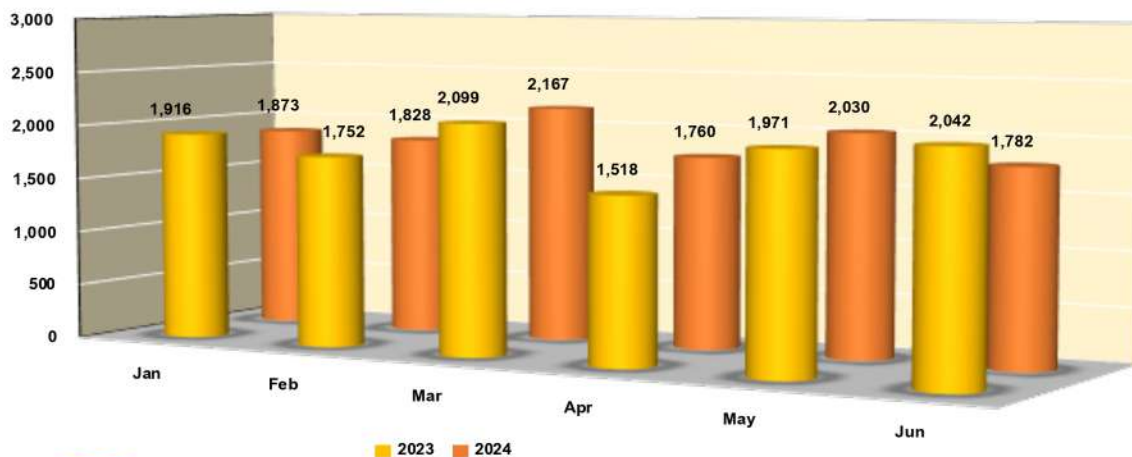
## 4 Total Dividend and Interest Payment

(Unit: million THB)



## 5 Number of investors at TSD Counter Service

(Unit: person)



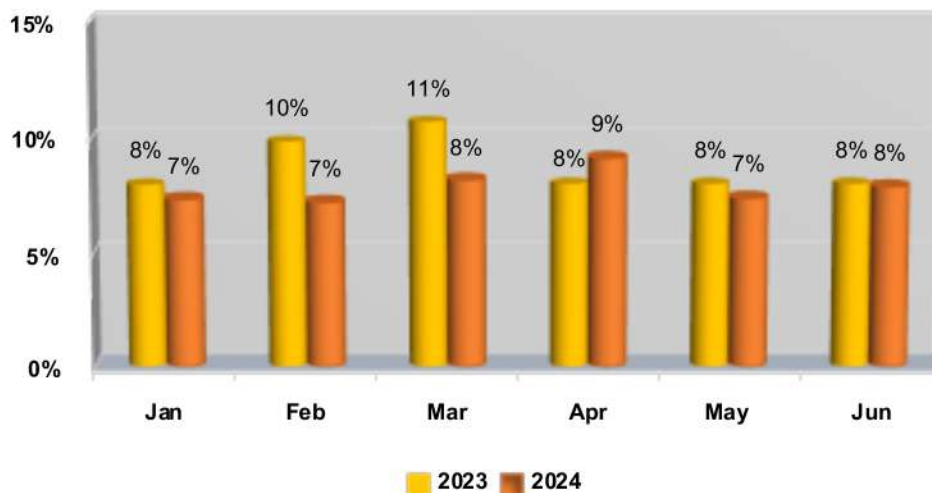
## 6 Total Share Value under "Pan Hoon Aom Boon"\* project

(Unit: Million THB)



\*Pan Hoon Aom Boon is share donation project

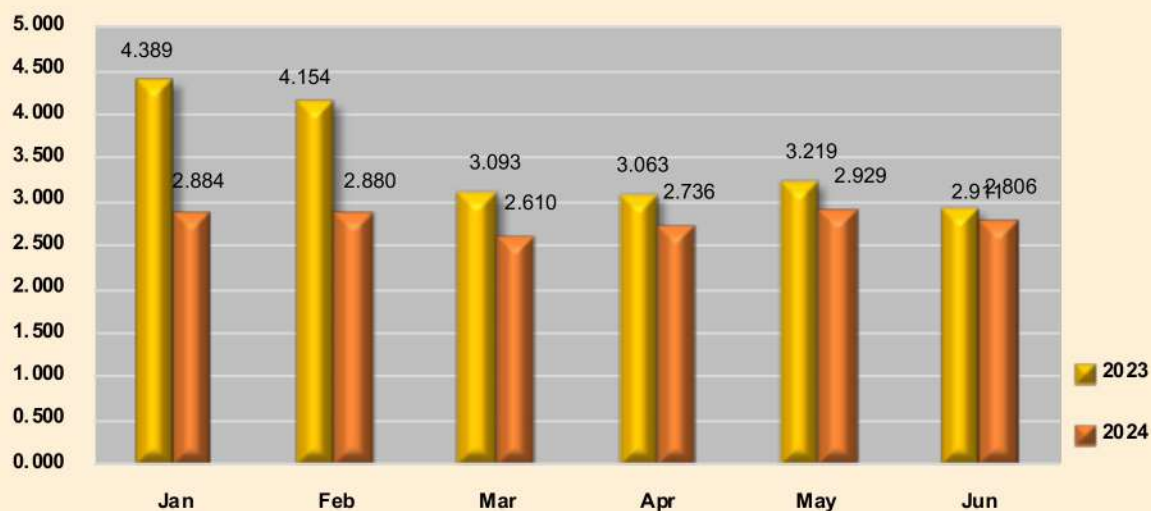
# 1 Settlement rate of Securities Market



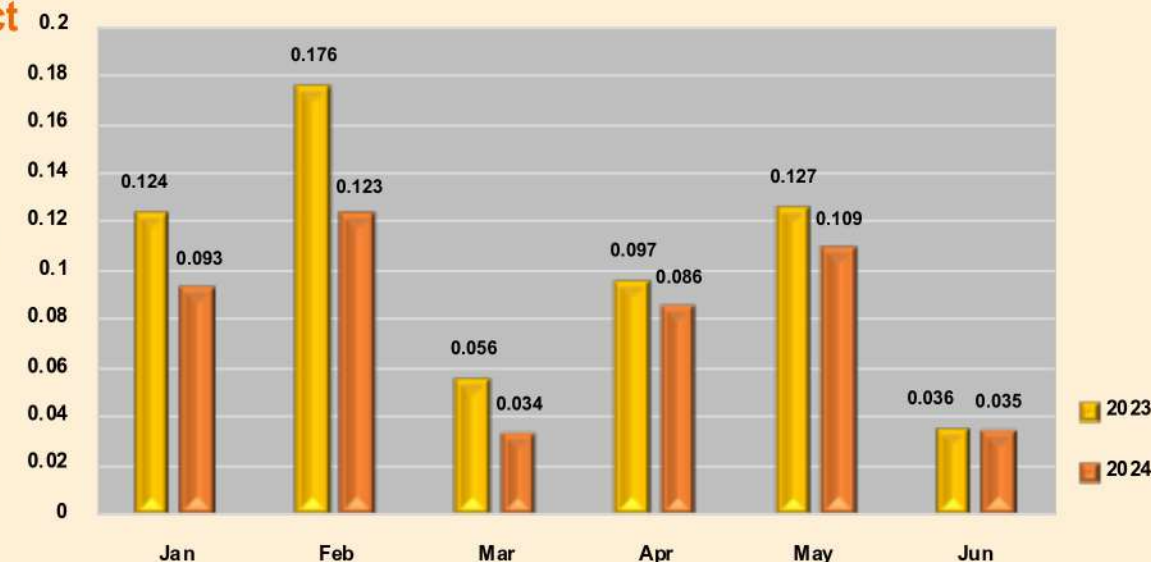
## Open Interest of Derivatives Market

2

### Futures Contract (million)



### Options Contract (million)







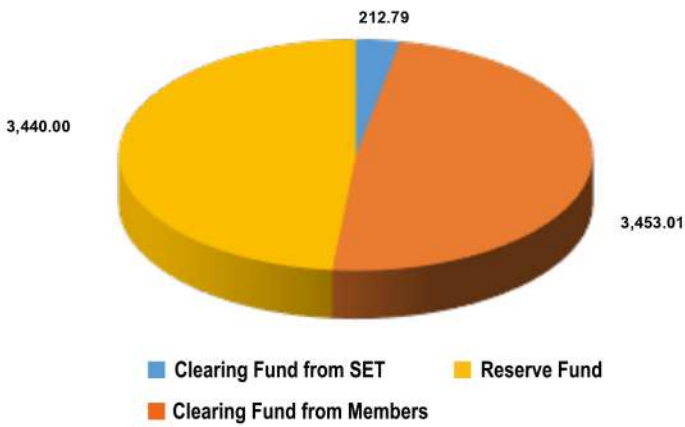
3

## Guarantee fund & Reserve fund of Securities and Derivatives Market

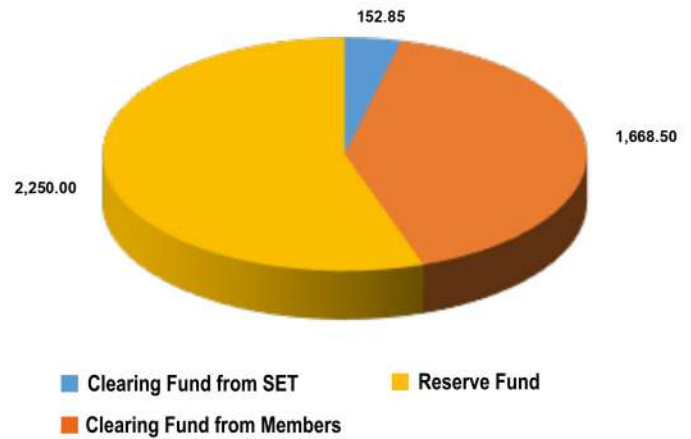
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(Unit : million THB)

### Securities Market



### Derivatives Market



## Total Maintenance Margin Requirement (House and Client Account)

4

(Unit: Million THB)

