

Response to COVID-19

27 November 2020



Law amended:
Electronic attendance
in limited circumstances

New Law:
("Emergency Decree")
effective on 19th April 2020

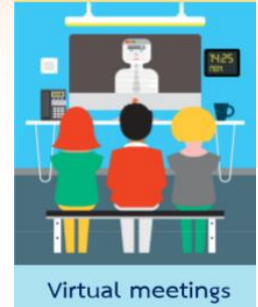


Physical Meetings

Prior to
2014

2014

2020



Virtual meetings

COVID-19

Required: Physical
attendance at a
predetermined
place, date, and time

- Electronic attendants still had to physically be in Thailand, and
- at least one third of the quorum was required to attend the meeting physically

- Attendees are permitted to attend meetings via phone or video call.
- There is no physical attendance requirement.
- Disclosed or secret voting can be conducted

Normal operation

Trading time
9.00 a.m. – 15.30 p.m.

1

Transaction report

Reported within 30 minutes after execution

2

Yield curve Quotation

Submitted Quotation price

Cut off time

4.00 p.m.

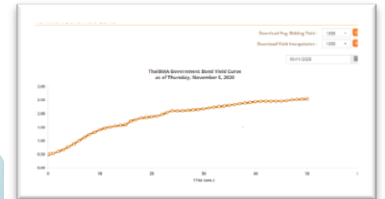
Publishing:

- Yield curve 4.00 p.m.
- MTM price 5.30 p.m.

3.00 p.m.

- Yield curve 3.00 p.m.
- MTM price 4.30 p.m.

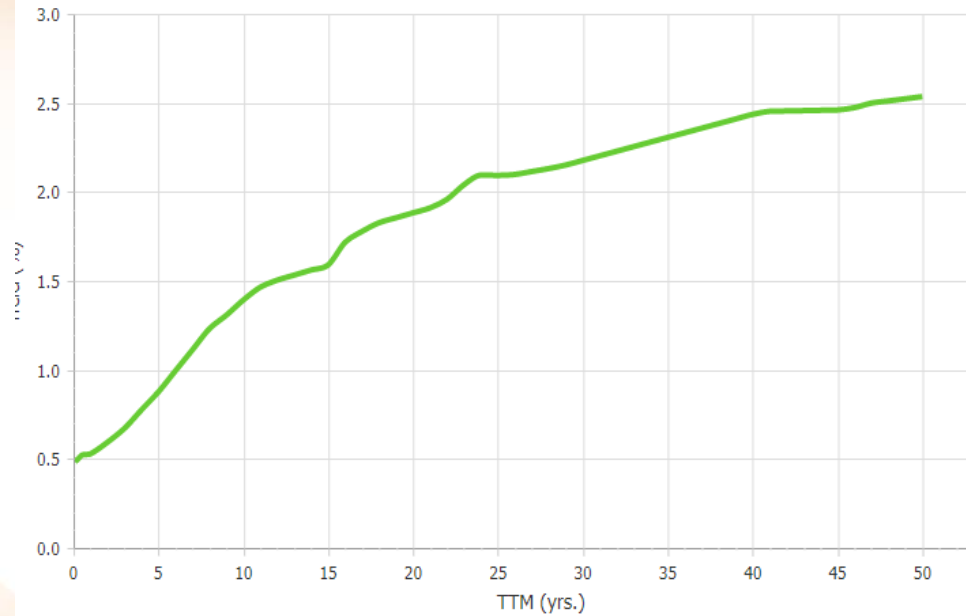
Symbol	Contract	Quantity	Price	Order Type	Order Status	Order Time	Order Price	Order Quantity	Order Price	Order Quantity	Order Price	Order Quantity	Order Price	Order Quantity	Order Price	Order Quantity	Order Price	Order Quantity	Order Price
THAI10Y	10Y	10000000	100.00	Limit	Executed	15/10/2018	100.00	10000000	100.00	10000000	100.00	10000000	100.00	10000000	100.00	10000000	100.00	10000000	100.00



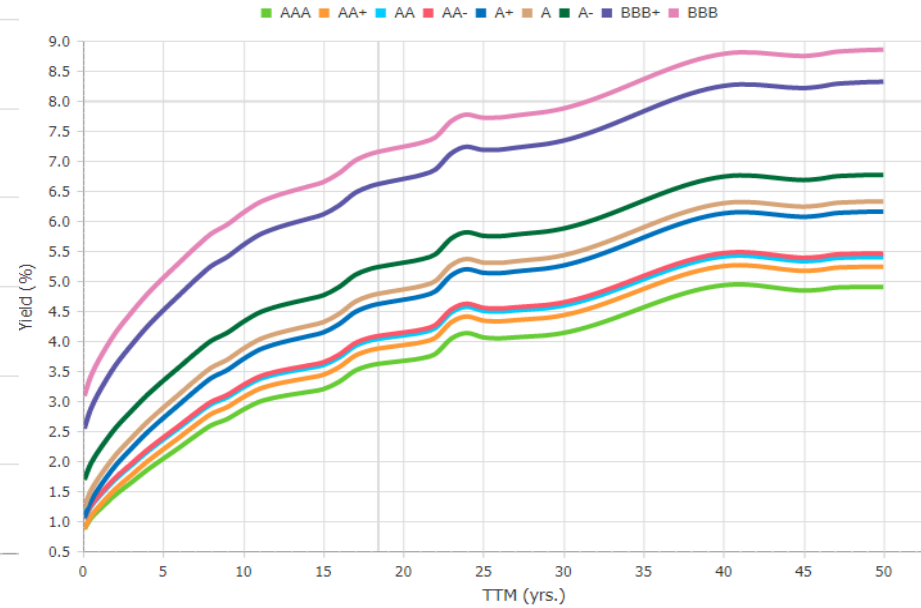
Thank you



ThaiBMA Government Bond Yield Curve
as of 5 November 2020




Corporate Bond Yield Curve
as of 5 November 2020





ThaiBMA Mark to Market as of 5 November 2020 16:55:25

Symbol	Coupon	Maturity	TTM (Yrs.)	Type	Coupon Type	Rating		Last Trade		Last Quotation			Model	
						TRIS	FITCH	Date	Exe.Yld %	Date	Avg.Yld (%)	Max	Min	Model Yield (%)
Government Bonds														
 ESGLB35DA PG	1.585	17-Dec-2035	15.12	Straight	Fixed			05-Nov-2020	1.590000	05-Nov-2020	1.593333	1.671829	1.580000	1.590000
ILB217A PO	1.2	14-Jul-2021	0.68	Straight	Fixed			03-Nov-2020	1.540000	05-Nov-2020	1.549469	1.750000	1.480000	1.549469
ILB283A PG	1.25	12-Mar-2028	7.35	Straight	Fixed			05-Nov-2020	1.660000	05-Nov-2020	1.633481	1.850000	1.600000	1.660000
LB213A PG	5.85	31-Mar-2021	0.40	Straight	Fixed			09-Oct-2020	0.530000	14-Aug-2018	1.926884	2.000000	1.800000	0.515093
LB214A PG	6.4	09-Apr-2021	0.42	Straight	Fixed			05-Nov-2020	0.520000	03-Jan-2014	3.683750	3.830000	3.600000	0.520000
LB21DA PG	3.65	17-Dec-2021	1.11	Straight	Fixed			05-Nov-2020	0.525000	05-Nov-2020	0.537648	0.540637	0.500000	0.525000
LB226A PG	1.875	17-Jun-2022	1.61	Straight	Fixed			05-Nov-2020	0.545000	05-Nov-2020	0.559818	0.612682	0.530000	0.545000
LB22NA PG	5.125	08-Nov-2022	2.01	Straight	Fixed			05-Nov-2020	0.622500	03-Jan-2014	3.835000	3.940000	3.780000	0.622500

Daily Reference Settlement on 06-Nov-2020															ISIN Code	
Market Yield (%)	BEY (%)	DM	Clean Price (%)	AI (%)	Gross Price (%)	MOD*	CONV*	Par	Currency	Registration Status	Index Ratio	Outstanding (mln.)	Issuer Rating	Distribution Type	Local	Foreign
1.590000	1.590000		99.933001	0.343055	100.276056	13.344984	198.759585	1,000.00	THB	Registered		30,000.00		PG	TH062303FC01	
1.549469	1.549469		99.755925	0.378082	100.134007	0.680780	0.802696	1,000.00	THB	Registered	1.08610	80,391.00		PO	TH0623031703	TH0623031703
1.660000	1.660000		97.180415	0.188356	97.368771	6.963992	53.400241	1,000.00	THB	Registered	1.04203	107,068.00		PG	TH0623A38308	TH0623A38308
0.515093	0.515093		102.121860	0.593014	102.714874	0.396240	0.354617	1,000.00	THB	Registered		69,000.00		PG	TH0623031307	TH0623031323
0.520000	0.520000		102.483164	0.490959	102.974123	0.420824	0.386959	1,000.00	THB	Registered		40,000.00		PG	TH0623031406	TH0623031422
0.525000	0.525000		103.455953	1.420000	104.875953	1.083421	1.735031	1,000.00	THB	Registered		210,662.51		PG	TH0623031C01	TH0623031C01
0.545000	0.545000		102.129322	0.729452	102.858774	1.580744	3.317907	1,000.00	THB	Registered		148,404.00		PG	TH0623032602	
0.622500	0.622500		108.959736	-0.028082	108.931654	1.929270	4.760283	1,000.00	THB	Registered		26,000.00		PG	TH0623032B01	TH0623032B27