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Bank of Thailand Notification
No. SorRorKhor. 1/2562
Re: Submission of Reports to the Bank of Thailand

1. Rationale

The Bank of Thailand, by virtue of the power conferred by Section 71 of the Financial Institution Business Act B.E.2551, has issued the Bank of Thailand Notification No. SorRorKhor. 11/2559 Re: Submission of Reports to the Bank of Thailand dated 16 December 2016 (B.E.2559), where financial institutions are instructed to submit reports to the Bank of Thailand in the “XML Data Sets” through the electronic platform in compliance with methods and regulations as prescribed in the Bank of Thailand Regulation Re: Submission of Information Using Electronic Method Services with respect to Data Management System of the Bank of Thailand B.E.2546.

The Bank of Thailand has amended the XML data sets in response to the amendment of regulations of the Bank of Thailand and converted the format for the report on net stable funding ratio (NSFR) from the excel file, currently used, to the XML data set in order that the information submitted by financial institutions is effectively managed. The essence of the amendments is as follows:

1. Amending frequency and format of XML data set of financial business group to be in line with the Bank of Thailand Notifications on guidelines for identifying and supervising domestic systemically important banks (D-SIBs) for 24 following data sets:

1. Financial Position Statement_SoloConso (DS_FPSS)
2. Financial Position Statement_FullConso (DS_FPSF)
3. Comprehensive Income Statement_SoloConso (DS_CISS)
4. Comprehensive Income Statement_FullConso (DS_CISF)
5. Provision Summary_SoloConso (DS_PVSS)
6. Provision Summary_FullConso (DS_PVSF)
7. Total Trading Book Position_SoloConso (DS_TBPS)
8. Total Trading Book Position_FullConso (DS_TBPF)
9. Interest Rate Risk_SoloConso (DS_IRRS)
10. Interest Rate Risk_FullConso (DS_IRRF)
11. Capital Fund_SoloConso (DS_CAPS)
12. Capital Fund_FullConso (DS_CAPF)
13. Credit Risk Standardized Approach_SoloConso (DS_CRSS)

14. Credit Risk Standardized Approach_FullConso (DS_CRSF)
15. Credit Risk Internal Ratings-Based Approach_SoloConso (DS_CRIS)
16. Credit Risk Internal Ratings-Based Approach_FullConso (DS_CRIF)
17. Equity Position_SoloConso (DS_EQPS)
18. Equity Position_FullConso (DS_EQPF)
19. Provision and Expected Loss_SoloConso (DS_PELS)
20. Provision and Expected Loss_FullConso (DS_PELF)
21. Contingent Summary_SoloConso (DS_COSS)
22. Contingent Summary_FullConso (DS_COSF)
23. Operational Risk_SoloConso (DS_OPRS)
24. Operational Risk_FullConso (DS_OPRF)

2. Revising XML data set reporting of other FI summary for 2 following data sets:

1. Card Usage Summary (DS_CUS)
2. Electronic Banking Services Summary (DS_EBS)

Without reporting according to this Notification because such data set is required to report in accordance with the Bank of Thailand Notification regarding the criteria for reporting payment information to the Bank of Thailand issued under the law on payment systems

3. Revising the format for the report on net stable funding ratio (NSFR) from the excel file format according to the Bank of Thailand Notification on the criteria for net stable funding ratio (NSFR) to XML data set, 1 data set : Net Stable Funding Ratio (DS_NFR) according to this announcement.

2. Statutory Power

By virtue of the provision of Section 71 of the Financial Institution Business Act B.E.2551 and additional amendments, the Bank of Thailand instructs financial institutions to prepare and submit reports in accordance with the regulations as prescribed by the Bank of Thailand.

3. Repealed Notification

The Bank of Thailand Notification No. SorRorKhor.11/2559 Re: Submission of Reports to the Bank of Thailand dated 16 December 2016 (B.E.2559)

4. Scope of Application

This Notification shall apply to all commercial banks as prescribed in the Financial Institution Business Act.

5. Contents

5.1 Financial institutions shall prepare and submit reports in XML Data Set to the Bank of Thailand as prescribed in Attachment 1 and XML Data Set Manual through electronic platform in compliance with methods and regulations prescribed in the Bank of Thailand Regulation Re: Submission of Information Using Electronic Method Services with respect to Data Management System of the Bank of Thailand B.E.2546 (Attachment 2) and thereof the amendments.

5.2 Submission of amended Data Sets shall follow the followings.

5.2.1 For Data Sets where frequency and format of XML data set of financial business group to be in line with the Bank of Thailand Notifications on guidelines for identifying and supervising domestic systemically important banks are revised:

- Monthly Data Set (Attachment 1): Financial Institutions shall commence the report from ended January 2019 (B.E.2562) onwards.

- Quarterly Data Set (Attachment 1): Financial Institutions shall commence the report from ended March 2019 (B.E.2562) onwards.

- Half-year Data Set (Attachment 1): Financial Institutions shall commence the report from ended June 2019 (B.E.2562) onwards.

5.2.2 For Data Set where revising the format from the excel file to XML data set. The data group - FI Liquidity status such as Net Stable Funding Ratio (DS_NFR), Commercial banks shall commence the report from ended March 2019 (B.E.2562) onwards. To allow commercial banks to have enough time to develop XML data set according to the specified format The Bank of Thailand waives the first period of reporting data from the original, which is scheduled to be delivered within 21 days from the end of the period. To be within July 22, 2019

5.3 Regarding the above, it shall be regarded that the Bank of Thailand has received the XML Data Set reports on the day that financial institutions submit the data through electronic platform and the submitted information is correct as it fulfils Basic Validation embedded in the Data Management System of the Bank of Thailand.

6. Effective Date

This Notification shall come into effect as from the following date of its publication in the Government Gazette.

Announced on 11 January 2019 (B.E.2562)

(Mr. Veerathai Santipraphob)
Governor
Bank of Thailand

Financial Institution Data Team
Data Management Department
Tel. 0 2283 5633

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List of XML Data Sets to be submitted by Financial Institutions

Data Set Name	Abbreviation	Frequency	Reporting FI			Deadline*
			CB	FC	CF	
Operating Status Data Set (FI)						
<u>FI Financial Position</u>						
Balance Sheet	DS_BLS	Monthly	√	√	√	21 days
Branch Summary ^{1/}	DS_BSM	Monthly	√			1 month
Capital Fund	DS_CAP	Monthly	√	√	√	21 days
Item Between Organization Units	DS_IBO	Monthly	√			21 days
FI Investment Position	DS_IVP	Monthly	√	√	√	21 days
Provision Summary	DS_PVS	Quarterly	√	√	√	21 days
Risk Weighted Assets	DS_RWA	Monthly			√	21 days
Total Trading Book Position	DS_TBP	Every 6 Months	√	√		21 days
Interest Rate Risk	DS_IRR	Quarterly	√	√	√	21 days
Credit Risk Standardized Approach	DS_CRS	Monthly	√	√		21 days
Credit Risk Internal Ratings-Based Approach	DS_CRI	Monthly	√			21 days
Equity Position	DS_EQP	Monthly	√			21 days

Data Set Name	Abbreviation	Frequency	Reporting FI			Deadline*
			CB	FC	CF	
Provision and Expected Loss	DS_PEL	Monthly	√			21 days
Contingent Summary	DS_COS	Monthly	√	√		21 days
Operational Risk	DS_OPR	Every 6 Months	√	√	√	21 days
<u>Arrangement Summary</u>						
Arrangement Summary	DS_ARS	Monthly	√	√	√	21 days
Lending Operation Progress Outstanding	DS_LOS	Quarterly	√	√	√	21 days
Lending Purpose Summary	DS_LPS	Monthly	√	√	√	21 days
Lending Summary Classified by Business	DS_LSB	Quarterly	√	√	√	21 days
Total Classified Lending Summary	DS_TCS	Monthly	√	√	√	21 days
Lending Movement Summary	DS_LMS	Quarterly	√	√	√	21 days
Trouble Debts Restructuring Summary	DS_TDR	Quarterly	√	√	√	21 days
Deposit Classified by Type of Depositor	DS_DCD	Monthly	√	√	√	21 days
Arrangement Movement Summary	DS_AMS	Quarterly	√	√		21 days
<u>FI Liquidity Status</u>						
Liquidity Assessment 1	DS_LQ1	Fortnightly	√	√	√	10 days
Liquidity Coverage Ratio	DS_LCR	Monthly	√	√	√	21 days

Data Set Name	Abbreviation	Frequency	Reporting FI			Deadline*
			FI	FC	CF	
Net Stable Funding Ratio	DS_NFR	Quarterly	√			21 days
<u>FI Financial Performance</u>						
Net Profit Distribution	DS_PDS	Every 6 Months	√	√	√	4 months
Profit and Loss	DS_PNL	Quarterly	√	√	√	21 days
<u>Key Customer Position</u>						
Contingent Arrangement	DS_CAR	Monthly	√	√		21 days
Loan Arrangement	DS_LAR	Monthly	√	√	√	21 days
<u>Other FI Summary</u>						
Credit Card Summary	DS_CCS	Monthly	√			21 days
Income and Expense by Branch ^{1/}	DS_IEB	Every 6 Months	√			21 days
Interest Rate Outstanding	DS_IRO	Quarterly	√			21 days
Interest Rate Summary	DS_IRS	Upon Changes	√	√	√	3 days
<u>FI Consolidation</u> ^{2/}						
Investment by the Parent Company_Conso	DS_IPCC	Quarterly	√			3 months
Financial Position Statement_Conso	DS_FPSC	Quarterly	√			3 months

Data Set Name	Abbreviation	Frequency	Reporting FI			Deadline*
			FI	FC	CF	
Comprehensive Income Statement_Conso	DS_CISC	Quarterly	√			3 months
Partial Financial Position Statement_Conso	DS_PFSC	Quarterly	√			3 months
Partial Comprehensive Income Statement_Conso	DS_PCSC	Quarterly	√			3 months
Single Lending Limit_Conso	DS_SLLC	Quarterly	√			3 months
Provision Summary_Conso	DS_PVSC	Quarterly	√			3 months
Total Trading Book Position_Conso	DS_TBPC	Quarterly	√			3 months
Interest Rate Risk_Conso	DS_IRRC	Quarterly	√			3 months
Capital Fund_Conso	DS_CAPC	Quarterly	√			3 months
Credit Risk Standardized Approach_Conso	DS_CRSC	Quarterly	√			3 months
Credit Risk Internal Ratings-Based Approach_Conso	DS_CRIC	Quarterly	√			3 months
Equity Position_Conso	DS_EQPC	Quarterly	√			3 months
Provision and Expected Loss_Conso	DS_PELC	Quarterly	√			3 months
Contingent Summary_Conso	DS_COSC	Quarterly	√			3 months
Operational Risk_Conso	DS_OPRC	Every 6 Months	√			3 months
FI Consolidation (D-SIBs)^{3/}						
Financial Position Statement_SoloConso	DS_FPSS	Monthly	√			45 days

Data Set Name	Abbreviation	Frequency	Reporting FI			Deadline*
			FI	FC	CF	
Financial Position Statement_FullConso	DS_FPSF	Quarterly	√			3 months
Comprehensive Income Statement_SoloConso	DS_CISS	Monthly	√			45 days
Comprehensive Income Statement_FullConso	DS_CISF	Quarterly	√			3 months
Provision Summary_SoloConso	DS_PVSS	Quarterly	√			45 days
Provision Summary_FullConso	DS_PVSF	Quarterly	√			3 months
Total Trading Book Position_SoloConso	DS_TBPS	Quarterly	√			45 days
Total Trading Book Position_FullConso	DS_TBPF	Quarterly	√			3 months
Interest Rate Risk_SoloConso	DS_IRRS	Quarterly	√			3 months
Interest Rate Risk_FullConso	DS_IRRF	Quarterly	√			3 months
Capital Fund_SoloConso	DS_CAPS	Monthly	√			45 days
Capital Fund_FullConso	DS_CAPF	Quarterly	√			3 months
Credit Risk Standardized Approach_SoloConso	DS_CRSS	Monthly	√			45 days
Credit Risk Standardized Approach_FullConso	DS_CRSF	Quarterly	√			3 months
Credit Risk Internal Ratings-Based Approach_SoloConso	DS_CRIS	Monthly	√			45 days
Credit Risk Internal Ratings-Based Approach_FullConso	DS_CRIF	Quarterly	√			3 months
Equity Position_SoloConso	DS_EQPS	Monthly	√			45 days

Data Set Name	Abbreviation	Frequency	Reporting FI			Deadline*
			FI	FC	CF	
Equity Position_FullConso	DS_EQPF	Quarterly	√			3 months
Provision and Expected Loss_SoloConso	DS_PELS	Monthly	√			45 days
Provision and Expected Loss_FullConso	DS_PELF	Quarterly	√			3 months
Contingent Summary_SoloConso	DS_COSS	Monthly	√			45 days
Contingent Summary_FullConso	DS_COSF	Quarterly	√			3 months
Operational Risk_SoloConso	DS_OPRS	Every 6 Months	√			45 days
Operational Risk_FullConso	DS_OPRF	Every 6 Months	√			3 months
Investment by the Parent Company_Conso	DS_IPCC	Quarterly	√			3 months
Partial Financial Position Statement_Conso	DS_PFSC	Quarterly	√			3 months
Partial Comprehensive Income Statement_Conso	DS_PCSC	Quarterly	√			3 months
Single Lending Limit_Conso	DS_SLLC	Quarterly	√			3 months
Financial Markets Transaction Data Set						
<u>Foreign Currency Position</u>						
Foreign Currency Position	DS_FCP	Daily	√			7 days
Foreign Currency Deposit and Investment Position	DS_DIP	Monthly	√			10 days
Foreign Currency Loan Arrangement	DS_FLA	Daily	√			7 days

Data Set Name	Abbreviation	Frequency	Reporting FI			Deadline*
			FI	FC	CF	
Deposit Arrangement	DS_DAR	Daily	√			7 days
Foreign Exchange Arrangement	DS_FXA	Daily	√			7 days
Forward Rate Agreement Arrangement	DS_FRA	Daily	√			7 days
Futures Arrangement	DS_FTA	Daily	√			7 days
Options Arrangement	DS_OPA	Daily	√			7 days
Cross Currency and Interest Rate Swap Arrangement	DS_SWA	Daily	√			7 days
<u>Foreign Currency Transactions</u>						
FX Trading Transaction	DS_FTX	Daily	√			7 days
Loan / Deposit Arrangement Transaction	DS_LTX	Daily	√			7 days
Receive Payment Transaction	DS_PTX	Daily	√			7 days
FX Trading Transaction Under 20,000 USD Summary	DS_FTU	Daily	√			7 days
Foreign Currency Transaction Summary	DS_FTS	Daily	√			7 days
<u>Other FM Summary</u>						
Export Payment Exemption	DS_EPE	Upon Occurrence	√			7 days
Instrument Issue	DS_ISI	Daily	√			7 days

Data Set Name	Abbreviation	Frequency	Reporting FI			Deadline*
			FI	FC	CF	
Interest Rate of Foreign Currency Deposit ^{4/}	DS_IRF	Upon Changes	√			3 working days
Fee Rate of Foreign Currency Deposit ^{4/}	DS_FRF	Upon Changes	√			3 working days
Fee Rate of SWIFT ^{4/}	DS_FRW	Upon Changes	√			3 working days
Other Fee Rate of Foreign Currency Deposit ^{4/}	DS_OFF	Upon Changes	√			3 working days
Common Data Set (FI/FM)						
<u>Key Customer Position</u>						
Involved Party	DS_IPI	Daily / Monthly	√	√	√	Upon Changes

*To be submitted no later than 16.30 hours and if the day falls on a holiday, the data is to be submitted on the following business day.

Remark

^{1/} Excluding foreign bank branches having no more than 1 branch in Thailand

^{2/} Excluding domestic systemically important banks (D-SIBs) and foreign bank branches

^{3/} Domestic systemically important banks (D-SIBs)

^{4/} Excluding retail banks

(Translation)

Regulation of the Bank of Thailand
Re: Electronic Data Submission Services
Relating to Data Management System of the Bank of Thailand
B.E. 2546 (2003)

Whereas the Bank of Thailand has developed the data management system for storing financial institutions information, business information on foreign currencies and financial markets and economic information in the database, which have been communicated via Electronic Financial Services, the Bank of Thailand hereby issues the Regulation as follows:

Clause 1. In this Regulation,

“BOT” means the Bank of Thailand;

“DMS Services” means the electronic data submission service system provided by the BOT for submission of financial institutions information, business information on foreign currencies and financial markets and economic information between DMS Users and the BOT via Electronic Financial Services;

“DMS Users” means financial institutions or any other juristic entities that provide information to the BOT which:

- (1) are service users under the BOT Regulation Re: Electronic Financial Services B.E. 2544 (2001); and
- (2) are authorized by the BOT in submitting the data in accordance with these Regulation;

“Server Computer” means the Server Computer under the BOT Regulation Re: Electronic Financial Services B.E. 2544 (2001);

“Client Computer” means the computer system of DMS Users for purposes of data submission hereunder;

“BOT Application” means an application provided by the BOT to Client Computers for purposes of data submission hereunder;

“Manual” means a manual for usage on Client Computers which the BOT provides to DMS Users;

“Data Set” means a set of data which the BOT has specified the form and essences of each set of data;

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“XML Data Set” means a set of data which the BOT has specified the form and essences of each set of data in a form of XML (Extensible Markup Language);

“XML Data Set Schema” means the data structure on which the BOT has specified rules in accordance with business terms for the purpose of basic accuracy validation of the Data Set;

“On-line Submission Web Application” means an application which the BOT has provided for DMS Users for submitting data and following procedures by an officer;

“On-line Submission Web Service” or “Computer-to-Computer” means an application provided by the BOT for DMS Users for the development of applications in submitting data and following procedures automatically;

“FI Data Entry Application” means an application provided by the BOT for DMS Users in the preparation of data into the form of XML Data Set;

“Basic Validation” means a basic validation of data in such Data Set such as a validation of data type, length of data and possible value, the details of which appear in each XML Data Set Schema;

“Complex Validation” means a reconciliation and validation of relations of data in the same Data Set in accordance with the specified business rules.

“Cross Validation” means a reconciliation of data between at least 2 Data Sets in accordance with the specified business rules.

Clause 2. Declaration of intention, notice or any communication between the BOT and DMS Users shall be in accordance with the BOT Regulation Re: Electronic Financial Services B.E. 2544 (2001) unless otherwise specified herein.

Clause 3. The BOT shall provide BOT Applications and Manuals to DMS Users and if the BOT changes such applications, DMS Users shall request the new applications in accordance with procedures and terms specified by the BOT.

Clause 4. DMS Users shall comply with the Manual and operational working guidelines specified by the BOT.

Clause 5. The BOT shall determine the DMS service hours and if it is necessary to change the service hours, the BOT shall inform DMS Users in advance in due course.

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Clause 6. Prior to the date the DMS Users initially use the service hereunder, DMS Users shall appoint certifiers to appoint officers in accordance with the BOT Regulation Re: Electronic Financial Services B.E. 2544 (2001). DMS Users shall also have the following duties:

- (1) preparing a letter of intent to use DMS Services in accordance with the form specified by the BOT;
- (2) preparing a power of attorney authorizing a person(s) to appoint a manager of rights in using DMS Services in accordance with the form specified by the BOT;
- (3) the authorized person(s) under (2) shall prepare a deed of appointment of a manager of rights in using DMS Services in accordance with the form prescribed by the BOT;
- (4) the manager of rights under (3) shall specify the rights in using DMS Services for operators in his/her institution via electronic system.

Clause 7. In submitting each Data Set to the BOT, DMS Users shall proceed as follows:

- (1) DMS Users shall arrange each set of data to be in a form of XML Data Set as specified by the BOT and submit the same to the BOT within the time limit determined by the BOT by using:
 - (1.1) On-line Submission Web Application; or
 - (1.2) On-line Submission Web Service or Computer-to-Computer;
- (2) Before submitting the Data Set under (1), DMS Users shall review the accuracy and completion of data so as to be in line with the Basic Validation, Complex Validation and Cross Validation as specified by the BOT;
- (3) After submitting the Data Set under (1), DMS will validate the data submitted by DMS Users by applying 3 validation steps. DMS Users shall check the results of data validation in each validation step as follows:
 - (3.1) Basic Validation

DMS Users shall have a responsibility to check the result of the Basic Validation by retrieving the result immediately after data submission (depending on the size of the Data Set).

Where the submitted data does not meet the criteria of the Basic Validation, DMS Users shall correct such errors in the Data Set and submit the Data Set again.

(3.2) Complex Validation

DMS Users shall have a responsibility to check the result of the Complex Validation by retrieving the result on the following date.

Where the submitted data does not meet the criteria of the Complex Validation, DMS Users shall correct such errors in the Data Set and transmit the Data Set again.

Where the data meets the criteria of the Complex Validation, if DMS Users want to adjust the data, DMS Users shall send the adjustment request together with the revised Data Set to the BOT via On-line Submission Web Application.

(3.3) Cross Validation

DMS Users shall have a responsibility to check the result of the Cross Validation by retrieving such result on the day following the date the BOT receives all of the related Data Sets.

Where the submitted data does not meet the criteria of the Cross Validation, DMS Users shall correct such errors and send the adjustment request together with the revised Data Set to the BOT via On-line Submission Web Application.

- (4) Where the data meets the criteria of the Basic Validation, Complex Validation and Cross Validation, if DMS Users or the BOT thereafter deems it necessary to adjust the submitted data, DMS Users shall send the adjustment request together with the revised Data Set to the BOT via On-line Submission Web Application. The BOT will only approve an adjustment of data which is not older than 1 year.

Clause 8. The BOT will deem that it has received any Data Set from DMS Users only if such data passes the Basic Validation.

Clause 9. DMS Users shall submit the data of persons in conjunction with transaction data of each person in accordance with the details and terms specified by the BOT in the Data Set preparation manual.

Clause 10. DMS Users shall have a responsibility to maintain and adjust FI Data Entry Application and XML Data Set Schema to the most update version.

Clause 11. Where the Server Computer cannot provide services, the BOT shall inform DMS Users of such information in order to temporarily suspend the provision of services and will extend the period of Data Set submission as the BOT may deems it proper.

Clause 12. In case of malfunction of the communication network connecting the Server Computer and the Client Computers, DMS Users can submit the Data Set by using reserved computers provide by the BOT at the BOT's place of business, provided that DMS Users present a letter of intent to use services signed by authorized representatives.

Clause 13. The BOT shall inform of the change in DMS Services and send news and information to DMS Users to Client Computers or on BOT Web Site.

This Regulation shall come into effect from 1 October 2003.

Given on the 15th day of September 2003.

(M.R. Pridiyathorn Devakula)
Governor
The Bank of Thailand