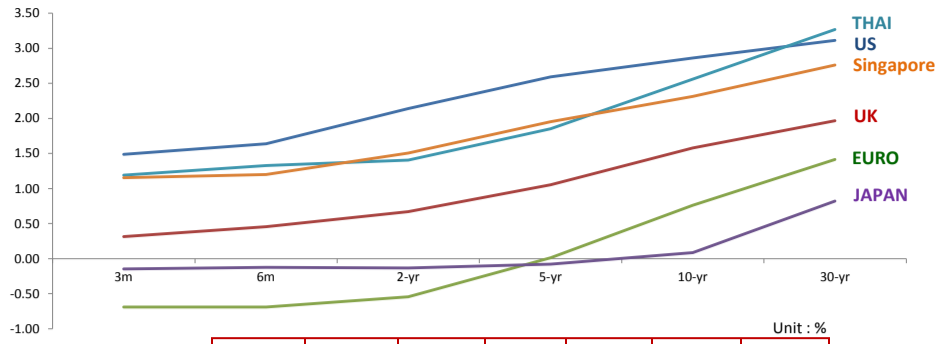


Foreign Yield



	3M	6M	2yr	5yr	10yr	30yr
US	1.49	1.64	2.14	2.59	2.86	3.11
UK	0.31	0.45	0.67	1.06	1.58	1.97
EURO	-0.69	-0.69	-0.54	0.01	0.76	1.42
JAPAN	-0.15	-0.13	-0.13	-0.08	0.08	0.82
THAILAND	1.19	1.33	1.40	1.85	2.56	3.27
Singapore	1.15	1.20	1.51	1.95	2.31	2.76

Source : ThaiBMA , Reuters (As of Feb 12th, 2018)

SWAP

Interest Rate Swap

IRS		1-yr	2-yr	5-yr	7-yr	10-yr
US	%	2.11	2.38	2.68	2.79	2.87
EU	%	-0.26	-0.12	0.50	0.81	1.15
JAPAN	%	0.04	0.07	0.15	0.22	0.32
THAILAND	%	1.28	1.51	2.08	2.31	2.53

Cross Currency Swap

CCS		1-yr	2-yr	5-yr	7-yr	10-yr
THB/USD	%	1.295/1.245	1.520/1.460	2.045/1.955	2.270/2.180	2.445/2.375
EUR/CBS	Mid	-0.32	-0.31	-0.31	-0.31	-0.31
JPY/CBS	Mid	-0.46	-0.49	-0.55	-0.56	-0.56

Credit Default Swap

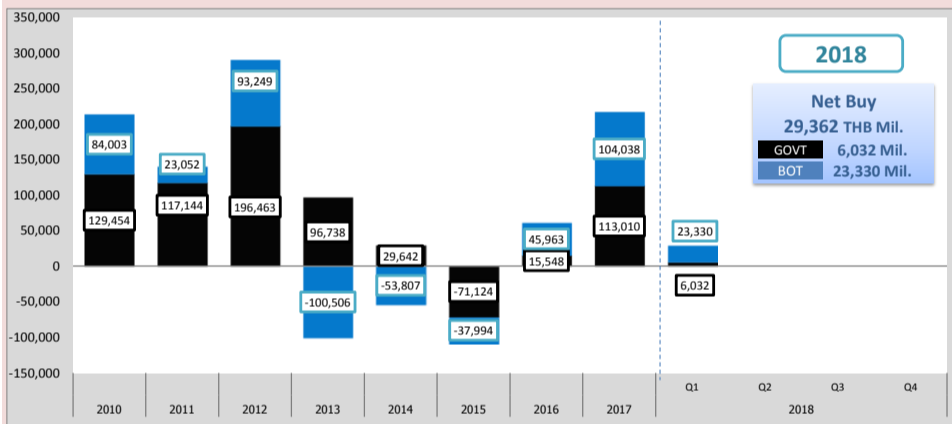
CDS	6M (bps)	1-yr (bps)	2-yr (bps)	5-yr (bps)	7-yr (bps)	10-yr (bps)
US	9.45	9.50	10.10	14.95	21.26	27.59
UK	5.05	5.10	7.99	19.91	29.96	41.27
JAPAN	5.88	6.85	9.42	28.99	42.34	50.87
THAILAND	11.40	12.48	19.75	49.50	71.02	89.77

Source : Reuters (As of Feb 12th, 2018)

Non-Residence Holding

NR Holding Weekly

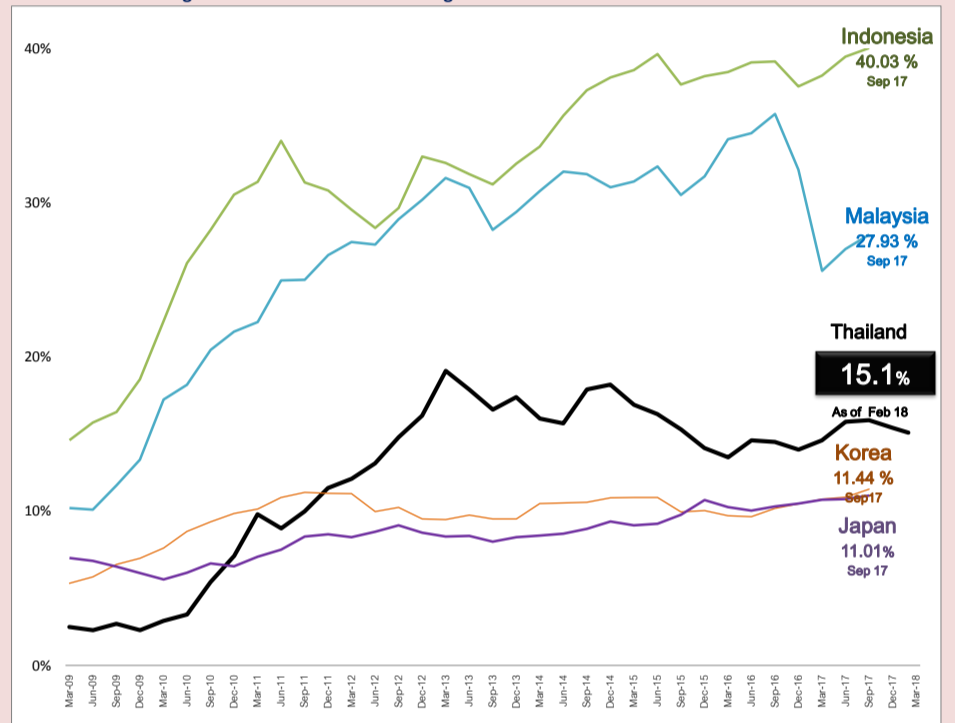
Issuer	Non-Resident Holding (THB Million)	% Share of Thai Bond Market Cap.
GOVT Bond	689,122	5.955%
BOT Bond	190,801	1.649%
SOE Bond	0	0.000%
Foreign Bond	88	0.001%
Corp Bond	881	0.008%
TOTAL	880,892	7.613%



Source : PDMO (As of Feb 9th, 2018)

Peers Comparison

Percentage share of Non-resident Holding in Local Government Bond



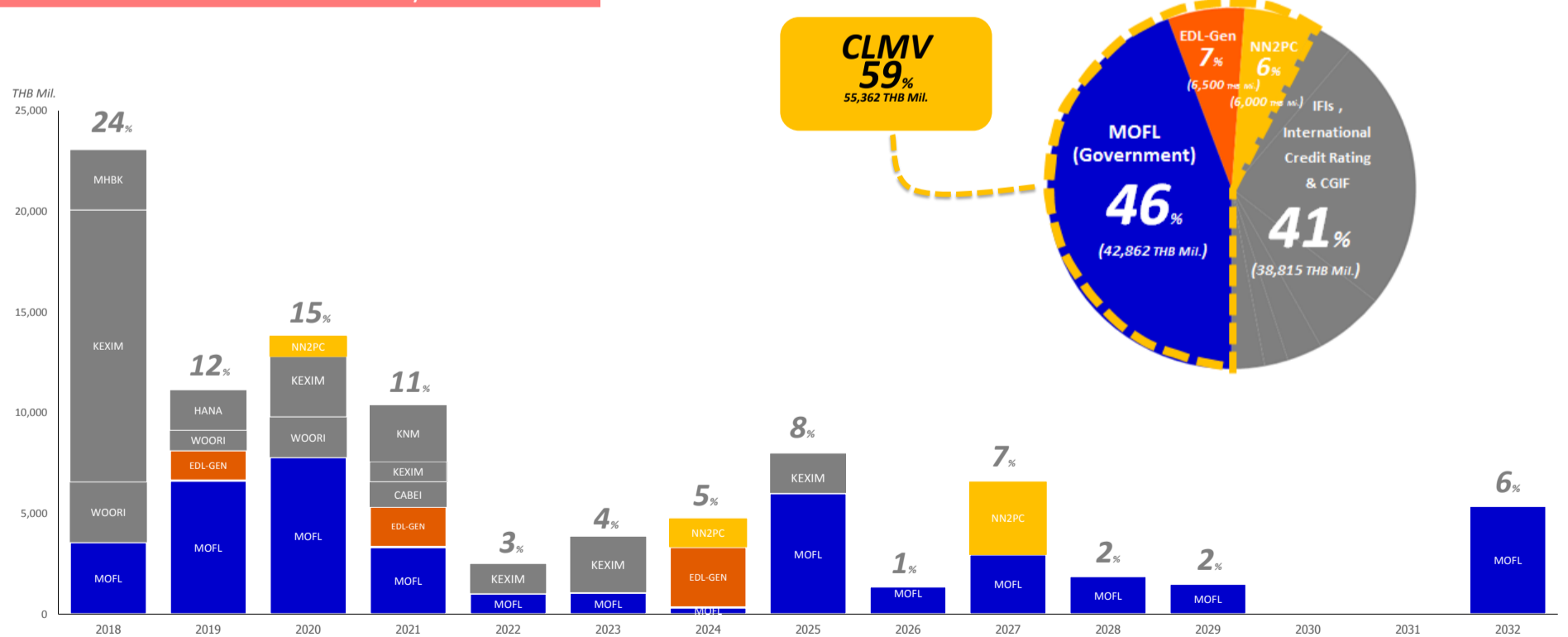
Source : PDMO (As of Feb 9th, 2018)
<https://asianbondsonline.adb.org/>

BAHT BOND

THE OUTSTANDING BAHT BOND

94,177 HB Mil.

Classified by issuers based on TTM



Source : ThaiBMA (As of Feb 12th, 2018)