

SET

1. **Trading Related:** Number of Bid & Offer Level / Trade Report Price / Average Price
2. **Market Statistics:** Gainers, Losers & Unchanged
3. **Index:** Index Total Trading Value & Volume / Opening Index

TFEX

4. **Open Interest:** Publish Time
5. **Trade Statistics:** Outright Series Trade Statistics

1. (SET) Trading Related: Number of Bid & Offer Level



Topic	Current Trading System	New Trading System (MME)
Number of Bid & Offer Level	5 levels for SET	Change to 10 levels for SET

- Number of bid & offer level via **brokers**
 - Change to 10 levels
(The display might be different based on brokers' applications)
- Number of bid & offer level via SET group website
 - **SET Website:** 1 level (No change)
 - **SETTRADE Website:** 1 level (No change)
 - **SETSMART:** Change to 10 levels

1. (SET) Trading Related: Trade Report Price & Average Price

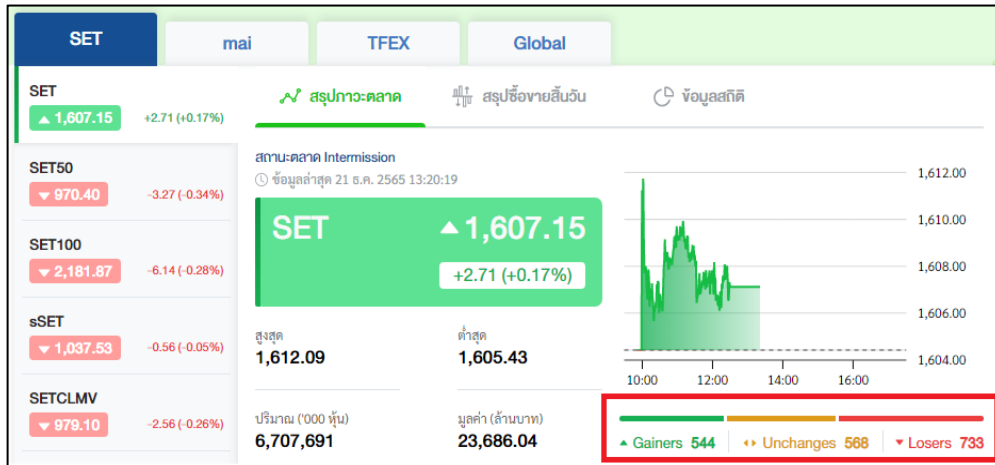


Topic	Current Trading System	New Trading System (MME)
Trade Report Price	6 decimal places	5 decimal places
Auto Matched Price	Disseminate an average price with 2 decimal places	Change to disseminate 5 decimal places <u>Impact:</u> Placing off-hour trade report order using an average price has to be changed from 2 decimal places to 5 decimal places

2. (SET) Gainers, Losers & Unchanged in Market Statistics



Change the calculation of gainers, losers & unchanged information in Market Statistics Message which are number of securities and total trading value.



Current Trading System

Calculate from all types of securities

New Trading System (MME)

Change to calculate from **common shares only**

- Due to other security types (e.g. DW) have both call & put, excluded those securities from the gainers, losers & unchanges statistics calculation will better reflect the market conditions.

3. (SET) Index Total Trading Value & Volume / Opening Index



3.1 Change calculation of Index total value and volume

- Impact to Index Statistics such as SET50, SETHD, Industry/Sector Index total trading value and volume
- **Not** impact to Market Statistics which are SET/mai total trading value and volume

Index	Last	Change	Volume ('000 Shares)	Value (M.Baht)
SET	1,607.15	+2.71	6,704,325	23,684.28
SET50	970.40	-3.27	459,104	12,267.02
SET100	2,181.87	-6.14	768,811	15,538.40
sSET	1,037.53	-0.56	258,315	1,327.56
SETCLMV	979.10	-2.56	349,704	8,713.62
SETHD	1,162.73	-1.98	231,455	5,125.47

Current Trading System	New Trading System (MME)
- Calculate from common shares and foreign shares	- Calculate from common shares only (exclude foreign shares)
- Calculate from main board and odd-lot	- Calculate from main board only (exclude odd-lot)

*Exclude foreign shares and odd-lot in calculation because they are not in the index composition

3.2 Add opening index in real-time feed

Current Trading System	New Trading System (MME)
Disseminate in end-of-day file only	Disseminate in both real-time feed and end-of-day file

4. (TFEX) Open Interest: Publish Time



Change open interest publish time from 7.10pm to 5.55pm.

Current Trading System	New Trading System (MME)
Publish open interest in the evening at 7.10pm	Change publish time to 5.55pm which includes trading information from day session and rectified information before 5.55pm.
Publish open interest in the morning at 6.00am which includes trading information from night session	Publish open interest in the morning at 6.00am (same as current system) which includes trading information from night session and rectified information after 5.55pm

- Open interest in all end-of-day files will be open interest that publish at 5.55pm.

5. (TFEX) Trade Statistics: Outright Trade Statistics Calculation



Topic	Current Trading System	New Trading System (MME)
Price Statistics of TFEX Series	Price from combination-match-combination deals are included in outright series trade statistics, e.g. Open, High, Low prices	Price from combination-match-combination deals are excluded from outright series trade statistics