

## NOTIFICATION OF THE STOCK EXCHANGE OF THAILAND

### Re: Preparation and Submission of Net Settlement Securities Trading Transaction Report, 2004

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By virtue of Clause 8/1 of the Regulations of the Stock Exchange of Thailand Re: Rules and Procedures Relating to Securities Trading in Cash dated January 14, 1997 the Stock Exchange of Thailand amended by the Regulations of the Stock Exchange of Thailand Re: Rules and Procedures relating to Securities Trading in Cash (No.4), B.E. 2547 (A.D. 2004) dated May 17, 2004 the Stock Exchange of Thailand hereby issues the following Regulations:

1. This Notification shall come into force on July 1, 2004. **effectiveness**
2. Notification of the Stock Exchange of Thailand Re: Preparation and Submission of Same-Day Securities Trading Transaction Report, 2003 dated November 23, 2003 shall be repealed. **repealing provision**
3. A member shall prepare the Net Settlement securities trading transaction report both for a daily report and biweekly report. **daily report**
4. A member shall prepare a daily report showing Net Settlement securities trading transaction, which has the following details. **the details of daily report**
  - (1) customer's name;
  - (2) securities' name;
  - (3) amount of securities;
  - (4) purchasing and sales price;
  - (5) total purchasing and sales value;
  - (6) total purchasing value and sales value of equivalent unit of securities;
  - (7) net value of equivalent unit of securities.
5. A member shall prepare and submit a biweekly report of Net Settlement securities trading transaction (Net Settlement) in the form attached hereto to the Exchange within 7 days after the 15<sup>th</sup> and the last day of each month. **the report of securities trading**

Notified on this 17th day of May, 2004.

(Signed) Kittirat Na-Ranong

(Mr. Kittirat Na-Ranong)  
President

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**Rationale of Notification:** For the purpose of examining and monitoring the trading of securities by customers who trade securities by means of Net Settlement securities trading transaction, it is appropriate to issue this Notification.

**Net Settlement Securities Trading Transaction Report**  
**.....Company Limited**  
**For fortnight that ends.....**

Net Settlement securities trading transaction (Net Settlement), classified by the buy limit of customers

Unit: Thousand Baht

Group of customers (based on limit)	Number of customers (persons)	Total purchasing and sales value		Total purchasing value and sales value of equivalent unit of securities		Net value of equivalent unit of securities (2)-(1)
		Purchasing value	Sales value	Purchasing value (1)	Sales value (2)	
Not exceeding Baht 10,000,000						
Baht 10,000,001-30,000,000						
More than Baht 30,000,000						
Total						

I hereby certify that this report is true and correct

Sign:

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( )

Position:

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Recorder: .....

Tel.: .....

### **Explanation attached to the Preparation of Net Settlement Securities Trading Transaction Report (Net Settlement)**

Securities companies are required to prepare a report of its headquarters together with that of their branch (if any) according to a stipulated form on a biweekly basis at the end of the 15<sup>th</sup> and the end of month every month before submitting to the Stock Exchange of Thailand within seven days starting from the 15<sup>th</sup> and the last day of each month. The report must be based on Thousand Baht unit. The information must be presented as follows.

1. Number of customers means number of all customers having traded the same securities on the same day, except for the following customers
  - a. A non-member securities company and a mutual fund management company that are members of the clearing house
  - b. A non-resident customer who has assigned a bank or financial institution to execute the clearing and settlement of securities on its behalf and such bank or financial institution is a customer and a member of the clearing house
  - c. Thai Trust Fund Management Company Limited, Thai NVDR Company Limited and Siam DR Company Limited
2. Total purchasing value means the total purchasing value excluding brokerage fee and value-added tax of the trading of the same securities on the same day of all customers as referred to in item 1.
3. Total sales value means the total sales value excluding brokerage fee, value-added tax of the trading of the same securities on the same day of all customers as referred to in item 1., and sales of securities from the outstanding balances in the customers' portfolios on any previous day.
4. Total purchasing value and sales value of an equivalent unit of securities means value resulting from the sales and purchase of the same securities on the same day for an equivalent unit.
5. Net value means net value resulted from the set-off of the total purchasing value of all transactions from the total sales values of all transactions for an equivalent unit of securities.