

SET News 64/2020
September 21, 2020

SET and TFEX resumes normal “short selling and ceiling & floor” rules from October 1

BANGKOK, September 21, 2020 – The Stock Exchange of Thailand (SET) will resume the normal rules on short selling price rule with zero plus tick and $\pm 30\%$ ceiling & floor limit. Whereas, Thailand Futures Exchange (TFEX) will also reapply the $\pm 30\%$ daily price limit rule, effective from October 1, 2020 after the temporary rules end their effectiveness at September 30, 2020.

As the market volatility has moved back to the normal level, SET and TFEX will resume using the normal rules, effective from October 1, 2020 onwards.

Summary of normal rules

SET and Market for Alternative Investment (mai)

| | Normal (From October 1, 2020 onwards) | Temporary (Expire on September 30, 2020) |
|---|--|--|
| <u>Short selling</u> | Zero Plus Tick (using the price equal to or higher than the last trading price) | Uptick (using the price higher than the last trading price) |
| <u>Ceiling & Floor</u> | | |
| Stocks / Investment Units / DR / ETF / Warrant / DW / TSR | $\pm 30\%$ | $\pm 15\%$ |
| Foreign share | $\pm 60\%$ | $\pm 30\%$ |

Note: Ceiling & Floor of Warrant / DW / TSR is set at $\pm 30\%$ of the closing price of the underlying asset on the previous business day multiplied by the conversion rate.

TFEX

| | Normal (From October 1, 2020 onwards) | Temporary (Expire on September 30, 2020) |
|---|---|--|
| <u>Daily Price Limit</u> | $\pm 30\%$ | $\pm 15\%$ |
| SET50 Index Futures / SET50 Index Options / Sector Futures / Single Stock Futures | | |

Note: Daily Price Limit of SET50 Index Options is set at $\pm 30\%$ of the closing price of SET50 Index on the previous business day.

“SET...Make it Work for Everyone”

Follow us on Twitter @SET_Thailand

Members of the media please contact the Media Relations Unit, Corporate Communications Dept.:
Oranan Paweewun tel: +66 (0) 2009 9489 / Arada Therdthammakun tel: +66 (0) 2009 9483 / Kanokwan Khemmalai tel:+66 (0) 2009 9478