



**TRADING
TECHNOLOGIES**

TFEX Trading System Upgrade Migration Guide v1.21

May 8, 2023

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Change Log

v1.0 7/03	Initial document published.
v1.1 7/28	“IWT - Industry Wide Testing” section updated to correct a typo. “Schedule Overview” section updated.
v1.2 8/10	“IWT - Industry Wide Testing” section updated to note that OUCH is not supported on TT.
v1.3 8/19	“Schedule Overview” section updated to correct incorrect year for Go Live date. “Feature Support” section added. “Feature Non-Support” section added.
v1.4 10/9	“IWT - Industry Wide Testing” section updated to include details about connectivity to multiple TFEX Test Environments
v1.5 10/31	“IWT - Industry Wide Testing2” section updated to reflect TFEX’s new test dates for phases A2, A3. “Changes introduced with the new Market” section updated. “Feature Support” and “Feature Non-Support” sections updated. “Passive Feature Support” section added. “FIX Workflow, FAQ and Migration Tasks” sections added.
v1.6 11/4	“IWT - Industry Wide Testing2” section removed. “FIX Workflow” section updated to fix page formatting issues. “FAQ” section updated.

Change Log

v1.7 12/2	<p>“Feature Support” section updated to expand the New Settings, Parameters</p> <p>FIX Workflow section removed.</p>
v1.8 12/6	<p>“Feature Support” section updated to remove New Settings, Parameters and expand Order Types.</p> <p>“Changes introduced with the new Market” expanded and enhanced. Order Tag Defaults, Trade Report now included.</p>
v1.9 12/7	<p>“Feature Support” section updated to provide up to date information about Order Types.</p> <p>“Passive Feature Support” section updated to provide up to date information about Self-match prevention.</p> <p>“Changes introduced with the new Market” expanded and enhanced. Incorrect FIX Tags corrected and missing fields added.</p> <p>“FAQ” updated to include Order Cancel msg text update.</p>
v1.10 1/10	<p>“Passive Feature Support” section updated to remove Self-match prevention item.</p> <p>“Feature Support” section updated to provide FIX Tag information for Self-match prevention.</p> <p>“Changes introduced with the new Market” section updated to provide FIX Tag information for Self-match prevention and to fix an error that incorrectly indicated Clearing Firm will be used to overwrite customer account; it is actually Clearing Account that is used to overwrite Customer Account.</p> <p>“Schedule Overview” was updated to correct color-coding error showing incorrectly that Market Rehearsal will happen in UAT.</p>
v1.11 1/12	<p>“Changes introduced with the new Market” section updated to correct old, pre-upgrade “Member” field incorrectly labeled as “Tag 452=218” instead of the correct “Tag 452=214” and also to correct “Trader ID” field incorrectly labeled as “Tag 452=12” instead of the correct “Tag 452=218.”</p>

Change Log

v1.12
1/23

“Appendix A: Field Mapping Guide” section added.

v1.13
2/10

“Table of Contents” added.

“Changes introduced with the new Market” updated to remove item which incorrectly stated that the SET50 Index Future symbol is changing to “SET50.” NOTE that the S50 symbol change observed in the Test Environment up until now was **a bug**. Section also updated to include new TT FIX Tags for NVDR, TTF and User Type fields.

“Schedule Overview” section updated.

“Go-Live Schedule” section added.

“Appendix A: Field Mapping Guide” section updated to correct grammar. Section also updated to remove “Coming Soon” label from “TraderID (Executing Trader)” User Setting.

v1.14
2/16

“Feature Support” section updated to correct On Open orders being incorrectly labeled as “Stop” orders.

“Feature Support – On Open Orders” section added.

“Go-Live Schedule,” “Migration Phase 1 (UAT),” “Migration Phase 2 (UAT),” “Migration Phase 3 (Prod),” “Migration Phase 4 (Prod),” “Migration Phase 5 - Rollback” sections added.

“FAQ” section updated.

v1.15
2/17

“Go-Live Schedule” section updated to reflect new Migration Schedule estimates.

“Migration Phase 0 (Pre-Migration)” section added.

Entire document updated to correct typos and grammatical errors and formatting issues.

Change Log

v1.16 2/22	<p>“Schedule Overview” section updated to reflect new Go-Live date.</p> <p>“Go-Live Schedule” section updated to reflect new Migration Phase 1 (UAT) and Go-Live dates.</p> <p>“Changes introduced with the new Market” section updated to remove note that TradeLinkID is “Coming Soon” to Blocktrader Widget. Section also updated to correct “Account Type” field to indicate the correct Tag 581, instead of incorrect “Tag 452=205” that was previously shown. Section also updated to include “Client Override Possible” information for all new or changing fields.</p> <p>“Appendix A” section updated to correct Account Type and Customer Account fields’ “Value sent in order message overrides Setup setting” from the incorrect “True” to correct “False”.</p>
v1.17 4/12	<p>“Go-Live Schedule” section updated to reflect new Migration and Go-Live dates.</p> <p>“Changes introduced with the new Market” section updated to include accurate “Client Override Possible” information for all new or changing fields. Section also updated to correct “AccountType” field to indicate the correct Tag 581, instead of incorrect “Tag 452=205” that was previously shown. Section also updated to include description of new TradeLinkID behavior.</p> <p>“Migration Flow Phase 1 / Phase 3” section added.</p> <p>“Migration Flow Phase 2 / Phase 4” section added.</p> <p>“Appendix A” section updated to correct Account Type and Customer Account fields’ “Value sent in order message overrides Setup setting” from the incorrect “True” to correct “False”.</p>
v1.18 4/24	<p>“Go-Live Schedule” section updated to correct the incorrect Phase 2 start date of 24-Apr, changing it to the correct start date of 25-Apr.</p>
v1.19 4/26	<p>“Go-Live Schedule” section updated to include “TFEX Go-Live Activity.”</p>

Change Log

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- | | |
|--------------|--|
| v1.20
5/2 | <p>“Feature Support” section updated to remove “Coming Soon” label from On Open order types.</p> <p>“Changes introduced with the new Market” section updated to include “Trade Purpose” in the Blocktrader / Trade Report table.</p> <p>“Go-Live Schedule” section updated to reflect corrected Phase 3 and Phase 4 dates.</p> |
| v1.21
5/8 | <p>Fixed some basic text font / formatting errors in the document.</p> |
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Feature Support

The following TFEX Trading System Upgrade features are **supported** on the TT platform

Order Types

- 1) Limit
 - a) Day, IOC, FOK, GTC, GTDate
 - b) On Open
- 2) Market
 - a) IOC, FOK
 - b) On Open
- 3) Market To Limit
 - a) Day, IOC, FOK, GTC, GTDate
 - b) On Open
- 4) StopLimit
 - a) Day, IOC, FOK, GTC, GTDate
- 5) Stop Market
 - a) IOC, FOK
- 6) Stop Market To Limit
 - a) Day, IOC, FOK, GTC, GTDate
- 7) Iceberg
 - a) Day, IOC, FOK, GTC, GTDate

Feature Support

The following TFEX Trading System Upgrade features are **supported** on the TT platform

Market Data

- 1) MoldUDP ITCH MDF

Order Entry

- 1) FIX Protocol
- 2) Trade Report (OTC / Wholesale / Blocktrader)
- 3) Request For Quote

Self-match prevention - All Features

- 1) New Order Tag Default, "Self Trade Prevention ID" was added to Setup.
 - a) Free Text – When users add orders that cross, the orders are evaluated by TFEX based on the Self Trade Prevention ID assigned to the crossing orders.
 - a) If the Self Trade Prevention IDs are equal, the match is not allowed and one of the orders (aggressive or passive) is cancelled. The decision regarding which side should be cancelled is based on an Exchange-side configuration.
 - b) FIX Tag 7928

Feature Support – On Open Orders

On Open orders were added to support a limited feature set for TFXE “Session-triggered orders” on the TT platform

Supported order	Post-Trigger State
Market On Open Day	Market FOK
Limit On Open Day	Limit Day
Market-to-Limit On Open Day	Limit Day

Behavior

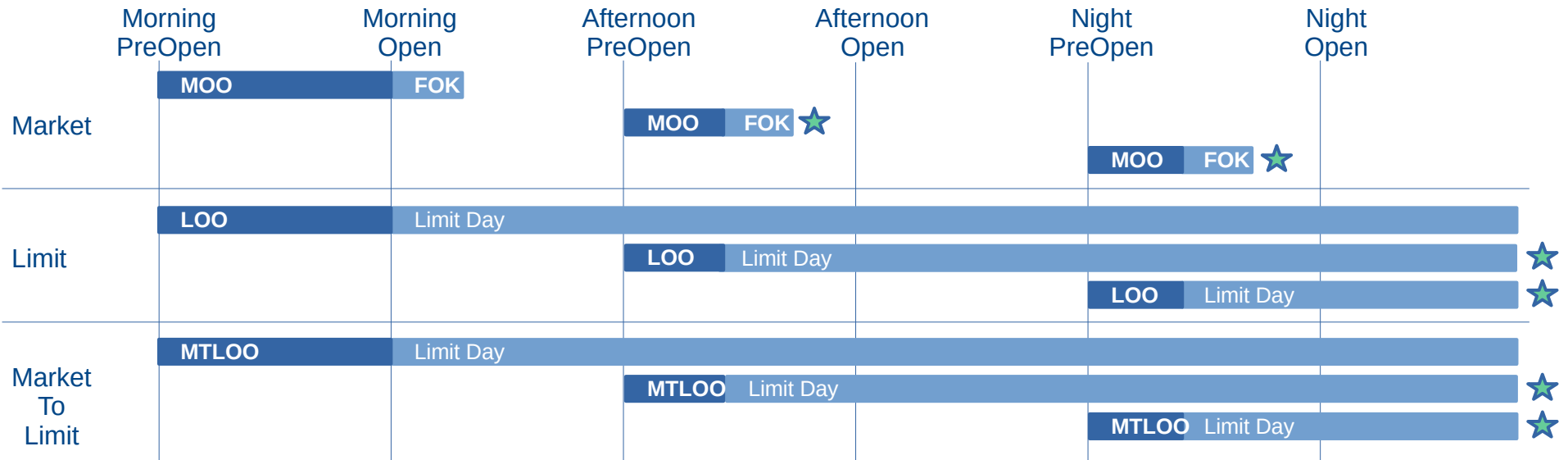
- 1) On Open orders are created by setting TimeInForce to “On Open” in TTW, and Tag 59 to “2” in FIX Order Routing.
- 2) All On Open orders default to Day validity.
- 3) On Open Orders created during Morning PreOpen:
 - a) Enter the market in a “Pending Trigger” state
 - b) Are triggered and move to their respective **Post-Trigger State** when TFXE changes to Open
- 4) On Open Orders created during any other state *other than* Morning PreOpen:
 - a) Are immediately triggered and become active orders in their respective Post-Trigger State.
- 5) Unsupported order types sent with On Open TIF are rejected: “TT gateway rejection: Order type LIMIT, MARKET & MARKET-TO-LIMIT are the only supported OrdTypes for TimeInForce value ‘TIME_IN_FORCE_AT_THE_OPENING’”

Pending Trigger

★

Triggered immediately after sending the order.

Post-Trigger



Feature Non-Support

The following TFEX Trading System Upgrade features are **not supported** on the TT platform

Market Data

- 1) SoupBinTCP ITCH MDF Protocol
- 2) Market News / ITCH MDFA Protocol
- 3) FIX Protocol
- 4) Open Interest
- 5) Market Statistics (“Gainers & Losers”)
- 6) Market Surveillance
- 7) FTP Download / Opening Index

Order Management

- 1) OUCH Protocol
- 2) Mass Cancellation
- 3) Update Order (Partially Match)
 - a) Orders and Partially-Filled orders can be amended as normal on TT, but amend actions will have no effect on fills either in TTW or in FIX.
- 4) Market Making / Mass Quote / Quote Orders / Mass Cancel for Market Making

Order Types

- 1) On Open for Afternoon and Evening Sessions
- 2) Stop Limit Iceberg
- 3) Stop Limit and Stop Market orders that use:
 - a) Trigger Type: Price Movement
- 4) Modification of the following order fields:
 - a) Trading Account
 - b) Investor Type
 - c) Crossing Key
 - d) Customer Info / Text

Advertisement - All Features

Drop Copy - All Features

REST API - All Features

Passive Feature Support

The following TFEX Trading System Upgrade functionality changes and new features are **supported** on the TT platform. NOTE that correct behavior has been tested and verified on the TT platform, but all of the following require no development on TT and operate on the exchange side, completely independently of TT.

The TT platform was designed and built to function correctly irrespective of any exchange-side changes related to these features.

For questions regarding how these features operate, please contact TFEX.

Pre-trade risk controls - All Features

- 1) There is no TT User Interface for PTR, all features should be accessed via the exchange-provided tools.
- 2) All per-trade risk enforcement (rejection, etc) takes place entirely on the TFEX side.

Order Entry

- 1) New Circuit Breaker Guidelines & Orderbook Circuit Breaker
- 2) Order ID and Match ID uniqueness changes

Market Data

- 1) Equilibrium Price changes
- 2) Market Structure and Product segment changes
- 3) Sector Index Futures decimal price changes

Cancel on Disconnect

- 1) Keep Orders
- 2) Cancel All Orders
- 3) Cancel only Day Orders

IWT - Industry Wide Testing

Environment Availability

The TT UAT Environment will be available for completion of IWT on all IWT test dates unless otherwise announced in advance. All customers participating in IWT should contact the exchange Member Readiness Team (MME_MemberReadiness@set.or.th) directly to make arrangements.

! Please Note that TT supports **FIX Order Routing only**. OUCH is not supported. Members should take care to ensure that the Member Readiness Team provides login credential for FIX Order Routing.

Access

- 1) In UAT, IWT will be accessible from two markets: "TFEX_DEV" and "TFEX_DEV2".
- 2) Users must create new Connections for these markets in the TT UAT Environment Setup.
 - a) **Sender Comp ID, Username and Password** - Assign the Login Credentials that will be used for IWT.
 - b) **Accounts** - Assign the Account(s) that will be used for IWT.
 - c) **IP and Port** – Use the TFEX Environment connection details relevant to the TFEX Test Environment being used for the test. The example IP and Port information listed below are specific to the TFEX "MME-STAGE" environment.
 - a) Primary IP: 172.31.3.102
 - b) Primary Port: 8200 or 8201 or 8202 or 8203
 - c) Secondary IP: 172.31.3.202
 - d) Secondary Port: Same as the Primary Port.
 - d) The TFEX Test Environments to which the TT UAT Environment connects (usually "MME-STAGE," "MME-STAGE02" or "MME-ISV01") will vary based on Member needs and depending on the IWT / Special Test Case schedule. Members who need to verify the exchange environment to which UAT is currently connected should contact TT Support.
 - e) The exchange provides different Login Credentials depending on which TFEX Test Environment is being used. IWT participants should take care to ensure the Login Credentials being used are valid for the current TFEX Test Environment.

Testing Procedures

- 1) Complete all tests in the Trading Derivatives Test and Special Test Cases scripts provided by TFEX.

Changes introduced with the new Market

Products

	<u>Pre-Upgrade</u>	<u>New API</u>
Single Stock Options	<i>Not supported by TFEX</i>	Now available
Gold Online Futures	New series expires 1 month before front month expiry.	New series expires 1 day before last trading day of front month expiry.

Order Types

	<u>Pre-Upgrade</u>	<u>New API</u>
Special Market Order	<i>Not supported by TT</i>	<i>Not supported by TFEX</i>
Stop Orders	Trigger conditions valid as order replace fields.	Trigger conditions cannot be changed. To modify Stop Order trigger conditions, cancellation and creation of a new order is required.
On Open Orders (“Session-triggered orders”)	<i>Not supported by TFEX</i>	Limited feature set supported on TT. Only Morning Session is supported at this time. See section “Feature Support – On Open Orders” for more information.

Products and Symbols on Current Prod and API Upgrade TFEX versions are **exactly the same.**

Changes introduced with the new Market

Order Parameters – Order Tag Defaults / Account Setup

	<i><u>Pre-Upgrade</u></i>	<i><u>New API</u></i>
Clearing Account △ <i>max length = 10</i>	Tag 452=83	Tag 452=83 Mandatory Client Override Possible - Y
Clearing Firm △	<i>Not supported by TFEX</i>	Tag 452=4 Client Override Possible - N
Customer Account △	Tag 1 Mandatory <i>(Automatically populated by TT Account)</i>	Tag 452=24 Mandatory Client Override Possible - Y
Executing Unit <i>max length = 2</i>	<i>Not supported by TFEX</i>	“Trading Group ID” Tag 452=59 Client Override Possible - Y
Account Type △ Valid values: 1=Carried Customer Side 3=House Trader 100=Institution 101=Foreign	“Owner Type” Tag 581	“Account Type” Tag 581 Mandatory Client Override Possible - Y

△ = TFEX does not provide documented guidance to ISVs regarding recommended or required usage of these fields. For information about how to configure these fields, please contact the exchange.

Executing Unit is Used for supporting Market Maker users who need to set Trading Group ID / Executing Unit Tag. For information about how to configure this field, please contact the exchange.

Changes introduced with the new Market

Order Parameters – Order Tag Defaults / User Setup

	<u>Pre-Upgrade</u>	<u>New API</u>
User	Tag 452=213	<i>Not supported by TFEX</i>
Member	Tag 452=214	<i>Not supported by TFEX</i>
Trading Member	Tag 452=215	<i>Not supported by TFEX</i>
Clearing Member	Tag 452=216	<i>Not supported by TFEX</i>
Acting User	Tag 452=217	<i>Not supported by TFEX</i>
Trader ID △	“Trader ID” Tag 452=218	“Executing Trader” Tag 452=218 Client Override Possible - Y
Self Trade Prevention ID △	<i>Not supported by TFEX</i>	Tag 7928 Client Override Possible - Y

△ = TFEX does not provide documented guidance to ISVs regarding recommended or required usage of these fields. For information about how to configure these fields, please contact the exchange.

Changes introduced with the new Market

Order Parameters – Order Tag Defaults / User Setup (continued)

	<i><u>Pre-Upgrade</u></i>	<i><u>New API</u></i>
NVDR △ Valid values: Y = Yes N = No None (value not sent)	<i>Not supported by TT</i>	Tag 16626 Client Override Possible - N
TTF △ Valid values: Y = Yes N = No None (value not sent)	<i>Not supported by TT</i>	Tag 16627 Client Override Possible - N
User Type △ Valid values: T = Traditional trading P = Program trading M = Market making G = Market making with Program trading	<i>Not supported by TFEX</i>	Tag 16628 Client Override Possible - Y Mandatory

△ = TFEX does not provide documented guidance to ISVs regarding recommended or required usage of these fields. For information about how to configure these fields, please contact the exchange.

Changes introduced with the new Market

Order Parameters – Blocktrader / Trade Report

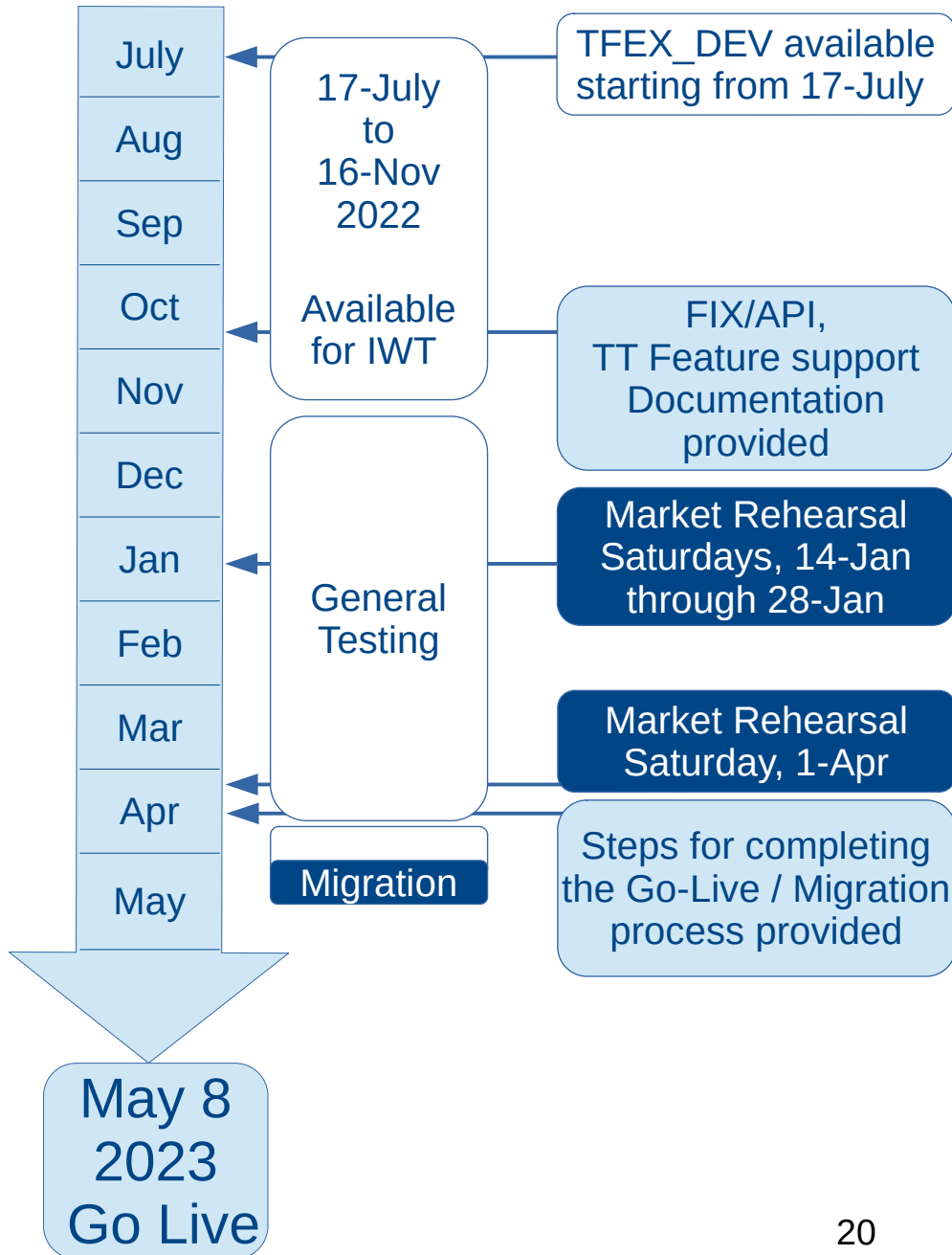
	<i><u>Pre-Upgrade</u></i>	<i><u>New API</u></i>
<p>TradeLinkID</p> <p>OTC / Trade Report only parameter. Does not apply to other orders and will not be added to Setup.</p> <p>TFEX recommends using a 2-char, non-blank value to prevent incorrect matching of trade halves.</p> <p>If a user creates a Trade Report Half using TradeLinkID, the matching counter party must send the same TradeLinkID value for the opposing side.</p> <p>NOTE: For all TradeReport orders sent <i>without</i> TradeLinkID specified in the outbound message, the value from Tag 880 (TradeMatchID) will be echoed back on the TradeReport Ack, thus reproducing the behavior from Pre-Upgrade TFEX.</p>	<p><i>Not supported by TFEX</i></p>	<p>“Trade Report Control Key” Tag 820</p>

Changes introduced with the new Market

Order Parameters – Blocktrader / Trade Report

	<u>Pre-Upgrade</u>	<u>New API</u>
<p>Trade Purpose</p> <p>OTC / Trade Report only attribute. Does not apply to other orders.</p> <p>Valid values are – 4: Exchange for Physical 7: Other (default)</p> <p>This field is added to support the TrdType, which is a mandatory attribute for TFEX Trade Capture Report. The TrdType is derived by TT based on the selected instrument symbol. For some symbols (example: RSS3), the TrdType is differentiated based on whether the trade is an EFP or not. The Trade Purpose attribute is added to help derive the TrdType accurately for such symbols.</p>	<p><i>Not supported by TFEX</i></p>	<p>"TrdSubType" Tag 829</p> <p>This is an optional field. If no value is sent by trader, the trade will be considered as being a non-EFP trade.</p>

Schedule Overview



Legend:



Additional details will be provided as they become available.

Go-Live Schedule

Legend:

UAT

Prod

Mid Feb	Fri Feb 17	Mon Feb 20	Tue Feb 21	Wed Feb 22	Mon Apr 24	Tue Apr 25	Wed Apr 26	Thu Apr 27
Phase 1					Phase 2			

➔ Descriptions of each Phase are provided on the following pages.

Fri Apr 28	Mon May 1	Tue May 2	Wed May 3	Thu May 4	Fri May 5	Sat May 6	Sun May 7	Mon May 8
Phase 2 continued		Phase 3			Phase 4		Phase 5	Go Live Day!
		<p>NOTE: Changes to "TFEX_DEV" Setup data made after May 4 will not be migrated to "TFEX."</p>			TFEX Go-Live Activity		TFEX Go-Live Activity	

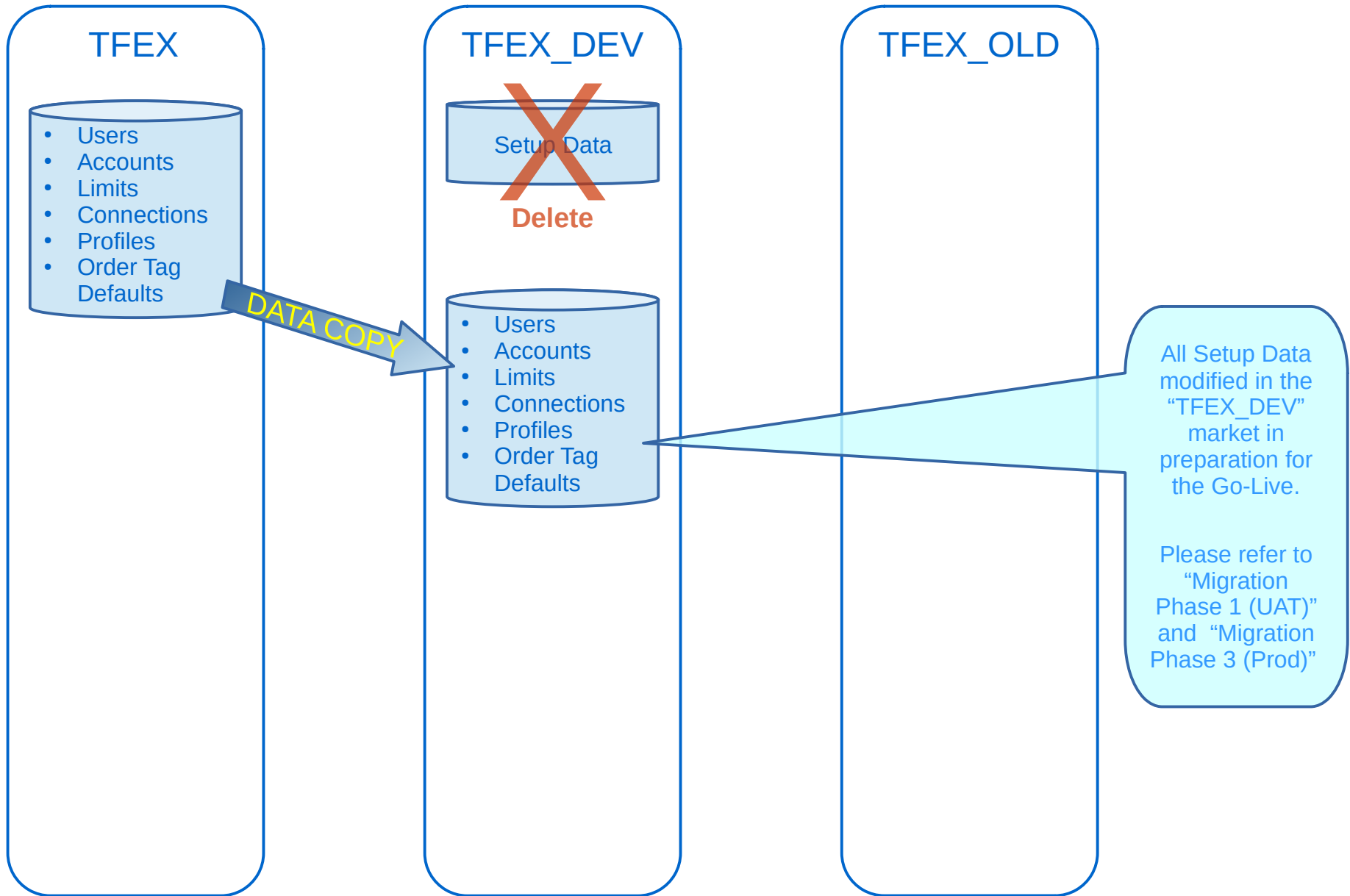


During the Migration process, TT will utilize Production TFEX_DEV as a "staging area" or "sandbox" where customers will be able to make changes and prepare their Setup settings in advance of the Migration without disturbing the current Production setup data.

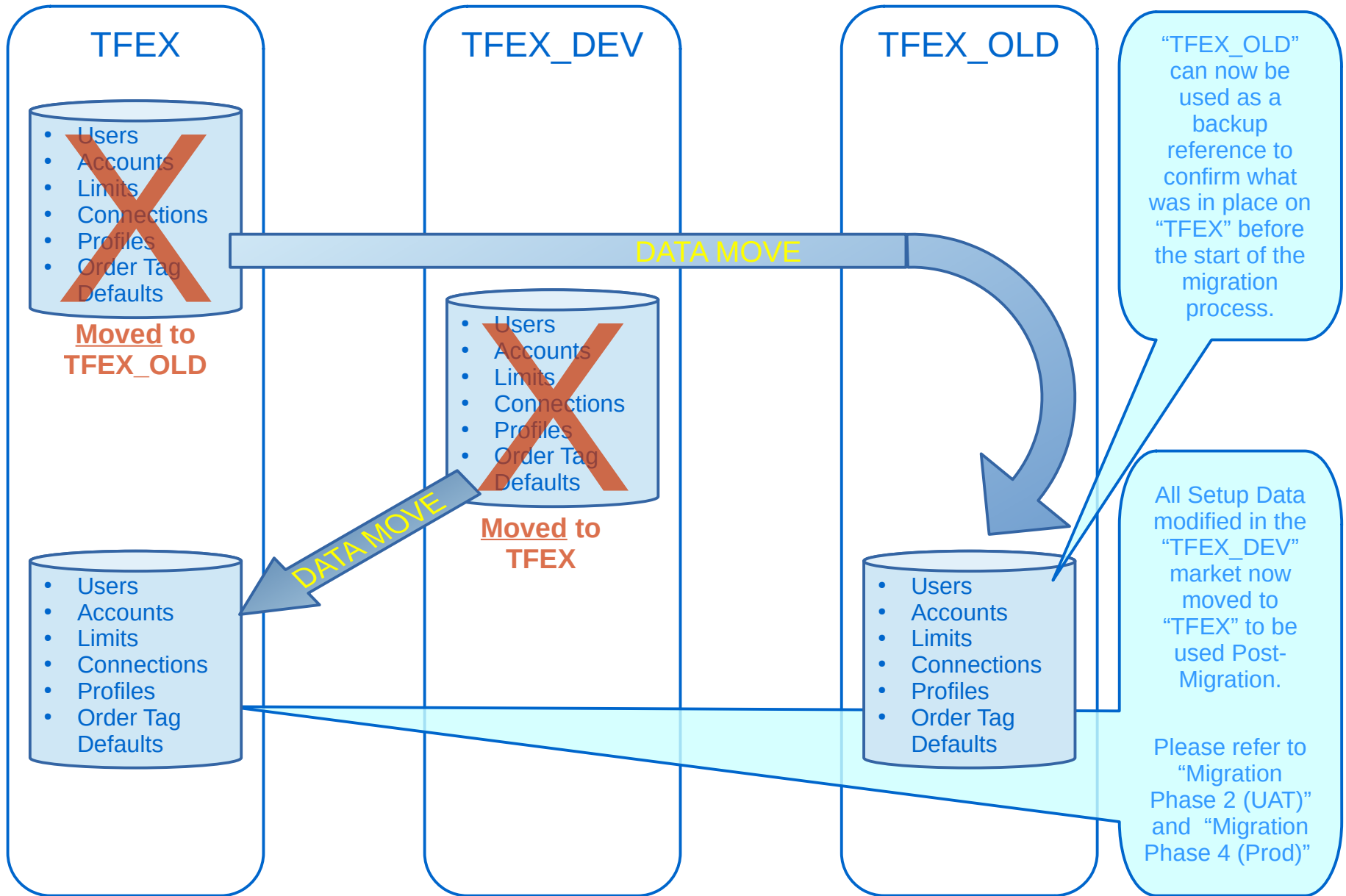
All changes made in TFEX_DEV prior to Go-Live will be copied into TFEX during the Migration process.

"TFEX Go-Live Activity":
The TT Production Environment will be up and running. Users may access the market using "TFEX" (not "TFEX_DEV") by logging in to mock.trade.tt

Migration Flow Phase 1 / Phase 3



Migration Flow Phase 2 / Phase 4



Migration Phase 0 - Pre-Migration

TT	<ol style="list-style-type: none">1. Completing test-runs of the Migration process in internal Development/Test environments.
Brokers	<ol style="list-style-type: none">1. Save all important Setup Data from TFEX_DEV and TFEX_DEV2 in a separate document or other safe place. All User Acceptance Testing / IWT / MR Setup data saved to TFEX_DEV in both UAT and Production will be <u>deleted</u> at the start of the Migration process.
End Users	<ol style="list-style-type: none">1. Save workspace changes.

Migration Phase 1 (UAT)

TT	<ol style="list-style-type: none"> 1. All Setup data currently saved to the TFEX_DEV Market deleted. 2. New API Upgrade versions of Market Data Server and Order Connector deployed. 3. All Current TFEX Setup data copied over to the TFEX_DEV Market.
Brokers	<ol style="list-style-type: none"> 1. Wait for TT Staff to give the signal that systems are ready for Migration Tasks to begin. 2. Setup: In TFEX_DEV, review Users, Accounts, Connections, Connection Account Mappings, Risk Limits, OTDs, Counterparties and all other Setup data and confirm everything from Current TFEX was copied over as expected. 3. Connections: in TFEX_DEV, review Connection Account Mappings. Enter API Upgrade Login Credentials, including DR IP and Port information. <ol style="list-style-type: none"> 1. Connections copied over to TFEX_DEV from TFEX will have their Name field appended with “_TFEX_CLONE.” Example: <ol style="list-style-type: none"> 1. TFEX Connection: Name = “MemberA_TFEX” 2. TFEX_DEV Copy: Name = “MemberA_TFEX_TFEX_CLONE” 4. User OTDs: in TFEX_DEV, set values for new fields as needed: NVDR, TTF, UserType and SelfMatchPreventionID 5. Account OTDs: in TFEX_DEV, set values for new fields as needed: Clearing Firm, Customer Account, Executing Unit
End Users	

Migration Phase 2 (UAT)

TT	<ol style="list-style-type: none"> Prices and Orders connected to the exchange API Upgrade system. All data from TFEX_DEV Market copied over to the TFEX.
Brokers	<ol style="list-style-type: none"> Wait for TT Staff to give the signal that systems are ready for Migration Tasks to begin. Any changes made to TFEX_DEV from this point forward will not be copied over to TFEX. Setup: In TFEX, review Users, Accounts, Connections, Connection Account Mappings, Risk Limits, OTDs, Counterparties and all other Setup data and confirm everything from TFEX_DEV was copied over as expected. Connections: Ensure Connections are enabled. <ol style="list-style-type: none"> Connections copied over to TFEX_DEV from TFEX will have their Name field appended with “_TFEX_CLONE.” Example: <ol style="list-style-type: none"> TFEX Connection: Name = “MemberA_TFEX” TFEX_DEV Copy: Name = “MemberA_TFEX_TFEX_CLONE” Position Management: Confirm that all Positions are accurate and match end of day positions from the close of trading on May 3.
End Users	<ol style="list-style-type: none"> Wait for TT Staff to give the signal that systems are ready for Migration Tasks to begin. TTW: Refresh workspace if still connected since Migration Stage 1. TTW: Confirm workspaces, Order Profiles, SSE Synthetic instruments and Algos are intact and prepared for trading on TFEX.

Migration Phase 3 (Prod)

TT	<ol style="list-style-type: none"> 1. All Setup data currently saved to the TFEX_DEV Market deleted. 2. New API Upgrade versions of Market Data Server and Order Connector deployed. 3. All Current TFEX Setup data copied over to the TFEX_DEV Market.
Brokers	<ol style="list-style-type: none"> 1. Wait for TT Staff to give the signal that systems are ready for Migration Tasks to begin. 2. Setup: In TFEX_DEV, review Users, Accounts, Connections, Connection Account Mappings, Risk Limits, OTDs, Counterparties and all other Setup data and confirm everything from Current TFEX was copied over as expected. 3. Connections: in TFEX_DEV, enter API Upgrade Login Credentials, including DR IP and Port information. <ol style="list-style-type: none"> 1. Connections copied over to TFEX_DEV from TFEX will have their Name field appended with “_TFEX_CLONE.” Example: <ol style="list-style-type: none"> 1. TFEX Connection: Name = “MemberA_TFEX” 2. TFEX_DEV Copy: Name = “MemberA_TFEX_TFEX_CLONE” 4. User OTDs: in TFEX_DEV, set values for new fields as needed: NVDR, TTF, UserType and SelfMatchPreventionID 5. Account OTDs: in TFEX_DEV, set values for new fields as needed: Clearing Firm, Customer Account, Executing Unit
End Users	<ol style="list-style-type: none"> 1. Orders: All TFEX orders should be canceled before the end of trading on Wednesday, May 3.

Migration Phase 4 (Prod)

TT	<ol style="list-style-type: none"> Prices and Orders connected to the exchange API Upgrade system. All data from TFEX_DEV Market copied over to TFEX.
Brokers	<ol style="list-style-type: none"> Wait for TT Staff to give the signal that systems are ready for Migration Tasks to begin. Any changes made to TFEX_DEV from this point forward will not be copied over to TFEX. Setup: In TFEX, review Users, Accounts, Connections, Connection Account Mappings, Risk Limits, OTDs, Counterparties and all other Setup data and confirm everything from TFEX_DEV was copied over as expected. Connections: Ensure Connections are enabled. <ol style="list-style-type: none"> Connections copied over to TFEX_DEV from TFEX will have their Name field appended with “_TFEX_CLONE.” Example: <ol style="list-style-type: none"> TFEX Connection: Name = “MemberA_TFEX” TFEX_DEV Copy: Name = “MemberA_TFEX_TFEX_CLONE” Position Management: Confirm that all Positions are accurate and match end of day positions from the close of trading on May 5. User OTDs: in TFEX, confirm that values are set for new fields as needed: NVDR, TTF, UserType and SelfMatchPreventionID Account OTDs: in TFEX, confirm that values are set for new fields as needed: Clearing Firm, Customer Account, Executing Unit
End Users	<ol style="list-style-type: none"> Wait for TT Staff to give the signal that systems are ready for Migration Tasks to begin. TTW: Refresh workspace if still connected since the May 5 trading session. TTW: Confirm workspaces, Order Profiles, SSE Synthetic instruments and Algos are intact and prepared for trading on TFEX.

Migration Phase 5 - Rollback (Prod)

TT	<ol style="list-style-type: none">1. Await official announcement and instructions from the Exchange.2. Market Data Server and Order Connector rolled back to “old” versions.3. All Setup data from the “old” TFEX Market copied back in.4. Prices and Orders connected to the “old” TFEX system.
Brokers	<ol style="list-style-type: none">1. Wait for TT Staff to give the signal that systems are ready for Rollback Tasks to begin.2. Setup: In TFEX, review Users, Accounts, Connections, Connection Account Mappings, Risk Limits, OTDs, Counterparties and all other Setup data and confirm everything from the “old” TFEX Market was restored as expected.3. Connections: Ensure Connections are enabled.4. Position Management: Confirm that all Positions are accurate and match end of day positions from the close of trading on May 5.
End Users	<ol style="list-style-type: none">1. Wait for TT Staff to give the signal that systems are ready for Rollback Tasks to begin.2. TTW: Refresh workspace if still connected since the API Upgrade connectivity was available.3. TTW: Confirm workspaces, Order Profiles, SSE Synthetic instruments and Algos are intact and prepared for trading on TFEX.

FAQ

How will Trade Reports work on the new system? Will both One Sided and Two Sided types be supported?

TFEX does not support Two Sided Trade Reports on their Trading System Upgrade platform. Users who wish to send a Trade Report in order to Cross with another User inside the same Membership should create separate One Sided Trade Reports for each side of the trade.

Are Trade Reports accepted for all products?

No, TFEX allows Trade Report registration for only certain products. Please refer to the “*Guideline TradeReport Extension*” document available in the “Specification & Library” section of the [TFEX Trading Upgrade Portal](#).

Tag 58 (Text) is missing from the Order Cancel msg – is it no longer provided?

The exchange does not provide any value for this in the new API.

Will MIC Codes (Tag 30) or SecurityExchange (Tag 207) change after migrating to the API Upgrade version?

No. TFEX will continue using the same values. Note, however, that for all testing on “TFEX_DEV” the MIC Code is “XTFEX” since a MIC Code cannot be used more than once in an environment.

Will the Position Rollover time change after migrating to the API Upgrade version?

No.

During the Migration, after TFEX Setup data is copied over to the TFEX_DEV Market (Migration Phase 3), will the **original**, old TFEX data still be accessible?

Yes. The original data will be moved to a separate backup market name that will be accessible for use as reference. **Note** that edit mode will be available in the backup market, and changes will affect Production Trading in the event of a Rollback event.

Are there any end-user version dependencies for the TFEX Go-Live?

Yes. TTW v30 is required. TT Staff will work with customers to ensure connectivity to the correct version.

After a Connection is migrated and its Name is appended with “_TFEX_CLONE” is it safe to change the name?

Yes. Connection naming is entirely a matter of customer preference. The name is appended as part of the migration process to avoid duplication and to make migrated-connections easy to identify.

Appendices

Appendix A: Field Mapping Guide

User Settings

Setup Field Name	Exchange Field Name	TT FIX Order Routing Tag	Exchange FIX Tag	Value sent in order message overrides Setup setting	Required by TFEX	Max Field Length	Valid Values	Sent to Exchange
Trader (Executing Trader)	TraderID (Executing Trader)	452=218	452=12	<input type="radio"/>	<input type="radio"/>	6		<input type="radio"/>
NVDR	Non-voting Depository Receipt flag	16626	30001			1	Y = Yes N = No None (value not sent)	<input type="radio"/>
TTF	Thai Trust Fund flag	16627	30009			1	Y = Yes N = No None (value not sent)	<input type="radio"/>
User Type	UserType	16628	30010	<input type="radio"/>	<input type="radio"/>	1	T=Traditional Trading P=Program Trading M=Market Making G=Market Making with Program Trading	<input type="radio"/>
Self Trade Prevention ID	SelfMatchPreventionID (Crossing Key)	7928	2362	<input type="radio"/>		4		<input type="radio"/>
Text A	Customer Info	58	58	<input type="radio"/>		15		<input type="radio"/>
Text B	N/A							
Text C	N/A							
Text TT	N/A							

Appendix A: Field Mapping Guide

Account Settings

Setup Field Name	Exchange Field Name	TT FIX Order Routing Tag	Exchange FIX Tag	Value sent in order message overrides Setup setting	Required by TFEX	Max Field Length	Valid Values	Sent to Exchange
Clearing Firm	Clearing Firm	452=4	452=4					<input type="radio"/>
Account Type (Investor type)	Account Type	452=205	581	<input type="radio"/>		1	1=Carried 3=House Trader 100=Institution 101=Foreign	<input type="radio"/>
Customer Account (Trading Account)	Customer Account (Trading Account)	452=24	452=24	<input type="radio"/>	<input type="radio"/>	10		<input type="radio"/>
Executing Unit (Trading Group ID)	Executing Unit (Trading Group ID)	452=59	452=59	<input type="radio"/>	Mandatory for Market Making Users	2		<input type="radio"/>
Clearing Account	Clearing Account	452=83	452=83	<input type="radio"/>	<input type="radio"/>	10		<input type="radio"/>