Revision History

Effective Date	Version	Description
2023-05-08	1.0	Create document: Support SET's new trading system

Table of Content

1. Introduction

1.1 Document Overview

This document will describe the data specification of TFEX's end of day trading data including TFEX instrument series & statistics, TFEX market trading statistics, TFEX trading summary per investor type, TFEX trading per trading session and new instrument series profile for next trading day. Data will be provided as follows:

Data	SOD @ 6.15 am	EOD @ 6.30 pm	EOD @ 8.15 pm
TFEX instrument series & statistics		1st round	2nd round (Some information will be available in this round)
TFEX market trading statistics		1st round	
TFEX trading summary per investor type		1st round	2nd round
TFEX trading per trading session		1st round	
New instrument series for next trading day	1st round (New day series)	2nd round (New night series & new series from CA)	

- To find the contract specification of the products traded in TFEX and navigate for TFEX's rules, please go through TFEX website (http://www.tfex.co.th)

1.2 TFEX Products Characteristics

1.2.1 Relationship of Series Information

The series information will include Market, Instrument Type and Instrument Class. They will have the relationship in hierarchy as below:

	Futures	Futures	Options	Options
Market	TXS (Single Stock)	TXI (Index)	TXI (Index)	TXI (Index)
Instrument Type	Single Stock Futures	Index Futures	Index Call Options	Index Put Options
Instrument Class	PTT Futures	SET50 Index Futures	SET50 Index Call Options	SET50 Index Put Options
Series	PTTH22, PTTM22, …	S50H22, S50M22, …	S50H22C975, S50M22C1000, …	S50H22P975, S50M22P1000, …

- Above table shows the sample of the products launched in TFEX, which are Single Stock Futures, SET50 Index Futures and SET50 Index Options. Members can see more details of products in Appendix A – Product Codes.

1.2.2 Series Contract Month

Normally, each product will consist of n contract months. Anyway, on the last trading day of the near-to-expired series, TFEX will issue and launch the new series symbol, meaning that there will be n+1 contract months of each product to be traded on that date. The day after, one series will be expired and there will be n remaining contract months as usual. For example, SET50 Index Futures will consist of 6 contract months. On the last trading day, there will be 7 contract months of SET50 Index Futures to be traded. The day after, one series will be expired and there will be 6 remaining contract months as usual.

- Members can see the contract months of each product in Appendix A – Product Codes.

2. TFEX instrument series & statistics

Description	List of instrument series profile and trading statistics
URL	https://marketplace.set.or.th/api/public/odq-data/tfex-stat
Method	GET
Header	api-key
Parameter	tradeDate: YYYY-MM-DD

Specification

No.	Properties	Type	Format / Max Length	Description
1	tradeDate	String	YYYY-MM-DD	- Trading date in YYYY-MM-DD format - For instruments that are allowed to trade during night session, "Trade date" starts from night session of the previous business day.
2	dataRound	String	5	Status - 'EOD1' = Data as of 1st round EOD is ready - 'EOD2' = Data as of 2nd round EOD is ready
3	seriesStats	Array		#seriesStat

#seriesStats

No.	Properties	Type	Format / Max Length	Description
1	orderbookId	Numeric	Integer	Primary identifier of an instrument series
2	symbol	String	32	Short name of an instrument series
3	market	String	5	Market Code - 'TXI' = TFEX Thailand Equity Index - 'TXS' = TFEX Thailand Single Stock - 'TXR' = TFEX Thailand Interest Rate - 'TXM' = TFEX Thailand Metal - 'TXC' = TFEX Thailand Currency - 'TXA' = TFEX Thailand Agriculture - 'TXD' = TFEX Thailand Deferred Contract
4	instrumentType	String	10	Instrument Type Code - 'TXI_FC' = Equity Index Futures - 'TXS_FC' = Single Stock Futures - 'TXM_FC' = Precious Metal Futures - 'TXC_FC' = Currency Futures - 'TXR_FC' = Interest Rate Futures - 'TXA_FC' = Agriculture Futures - 'TXA_FP' = Agriculture Futures (Physical Delivery) - 'TXI_OEC' = Equity Index Call Options - 'TXI_OEP' = Equity Index Put Options - 'TXD_FP' = Deferred Precious Metal

No.	Properties	Type	Format / Max Length	Description
5	instrumentClass	String	10	Instrument Class Code - 'SET50_FC' = SET50 Index Futures - 'SET50_OEC' = SET50 Index Options Call - 'SET50_OEP' = SET50 Index Options Put - 'BANK_FC' = BANK Index Futures - 'COMM_FC = COMM Index Futures - 'ENERG_FC' = ENERG Index Futures - 'FOOD_FC' = FOOD Index Futures - 'ICT_FC' = ICT Index Futures - '<Stock Symbol>_FC' = <Stock Symbol> Futures + Example: 'PTT_FC' = PTT Futures - 'BB3_FC' = BB3 Futures - 'TGB5_FC = TGB5 Futures - 'GF10_FC' = GF10 Futures - 'GF50_FC' = GF50 Futures - 'GO_FC' = Gold Online Futures - 'SO_FC' = Silver Online Futures - 'USD_FC' = USD Futures - `EURUSD_FC’ = EURUSD Futures - `USDJPY_FC’ = USDJPY Futures - 'RSS3_FC = RSS3 Futures - 'RSS3_FP' = RSS3D Futures - 'JRF_FC' = Japanese Rubber Futures - 'GD_FP' = GOLD-D
6	financialProduct	Character	3	Defines the financial product for orderbook. - 'FC' = Cash-Settled Future - 'FP' = Physical Delivery Futures - 'OEC' = European Call Option - 'OEP' = European Put Option
7	underlyingCode	Numeric	Integer	Underlying code of the instrument, used to group the instruments which in the same underlying
8	underlyingName	String	6	Underlying name of the instrument (max. 6 characters), used to group the instruments which in the same underlying
9	underlyingOrderbookId	Numeric	Integer	Underlying of an underlying instrument
10	underlyingSymbol	String	32	Short name of an underlying instrument
11	modifier	Numeric	Integer	Modifier of an instrument series - 0 = Normal series name - >0 = Series name is changed when there is any corporate action occurred
12	optionsType	String	1	- For Options: + 'C' = Call Options + 'P' = Put Options - For Futures: + 'F' = Futures
13	strikePrice	Numeric	Double	- Only for Options - This value will be up to 5 decimal places.
14	notationDate	String	YYYY-MM-DD	Series generation Date
15	firstTradeDate	String	YYYY-MM-DD	First trade date of contract month
16	firstTradeTime	String	HH:MM:SS	If time is zero, the instrument will be traded on the next session. If time is specified, the instruments can be traded on that time.
17	lastTradeDate	String	YYYY-MM-DD	
18	lastTradeTime	String	HH:MM:SS	If time is zero, the instrument will be traded on the next session. If time is specified, the instruments can be traded on that time.
19	expirationDate	String	YYYY-MM-DD	Format: YYYY-MM-DD
20	contractSize	Numeric	Double	This value will be up to 5 decimal places.
21	pqf	Numeric	Double	This value will be up to 5 decimal places.
22	currency	String	3	- For GOLD-D: USD - For other products: THB

No.	Properties	Type	Format / Max Length	Description
23	status	String	20	- Halt status of an instrument series: + 'HALT_D' = H + 'FULLHALT_D' = H + 'SUSPEND_D' = SP + 'PAUSE_D' = P - This value will be EXPIRED_D at the expiration date - If an instrument is not halted, it will be null
24	open	Numeric	Double	- If there is no trade, it will be zero. - This value will be up to 6 decimal places.
25	high	Numeric	Double	- If there is no trade, it will be zero. - This value will be up to 6 decimal places.
26	low	Numeric	Double	- If there is no trade, it will be zero. - This value will be up to 6 decimal places.
27	close	Numeric	Double	- If there is no trade, it will be zero. - This value will be up to 6 decimal places.
28	referencePrice	Numeric	Double	- Reference price from prior settlement price. - Although there are no trades of any series in the day, its reference price is still calculated and sent out every day (not be zero). - This value will be up to 6 decimal places.
29	settlementPrice	Numeric	Double	- Although there are no trades of any series in the day, its settlement price is still calculated and sent out every day (not be zero). - This value will be up to 6 decimal places.
30	change	Numeric	Double	- Compare settlementPrice to referencePrice. - At the last trading date, change and percentChange of options will not be calculated. - This value will be up to 6 decimal places.
31	percentChange	Numeric	Double	- Compare settlementPrice to referencePrice. - At the last trading date, change and percentChange of options will not be calculated. - This value will be up to 2 decimal places.
32	settlementPriceEod	Numeric	Double	- Although there are no trades of any series in the day, its settlement price is still calculated and sent out every day (not be zero). - SettlementPriceEod will be available in the 2nd round and may be different from settlementPrice in some cases such as a final settlement price of silver online futures. - This value will be up to 6 decimal places.
33	changeEod	Numeric	Double	- Compare settlementPriceEod to referencePrice. - changeEod will be available in the 2nd round. - At the last trading date, change and percentChange of options will not be calculated. - This value will be up to 6 decimal places.
34	percentChangeEod	Numeric	Double	- Compare settlementPriceEod to referencePrice. - percentChangeEod will be available in the 2nd round. - At the last trading date, change and percentChange of options will not be calculated. - This value will be up to 2 decimal places.
35	settlementPriceThb	Numeric	Double	- This value is settlement price in Thai Baht currency. - This value is only available for GOLD-D. (This field will be null for other products) - Although there are no trades in the day, its settlement price is still calculated and sent out every day (not be zero). - This value will be up to 6 decimal places.
36	aomAveragePrice	Numeric	Double	- AOM = Automated Order Matching - If there is no trade, it will be zero. - This value will be up to 6 decimal places.
37	aomTotalVolume	Numeric	Integer	AOM = Automated Order Matching
38	aomTotalDeal	Numeric	Integer	AOM = Automated Order Matching

No.	Properties	Type	Format / Max Length	Description
39	trAveragePrice	Numeric	Double	- TR = Trade Report which means the transaction that is already confirmed between Seller and Buyer and then submit to TFEX's Trading system - If there is no trade, it will be zero. - This value will be up to 6 decimal places. - Exclude EFP transactions
40	trTotalVolume	Numeric	Integer	- TR = Trade Report which means the transaction that is already confirmed between Seller and Buyer and then submit to TFEX's Trading system - Exclude EFP transactions
41	trTotalDeal	Numeric	Integer	- TR = Trade Report which means the transaction that is already confirmed between Seller and Buyer and then submit to TFEX's Trading system - Exclude EFP transactions
42	efpAveragePrice	Numeric	Double	- EFP = Exchange for Physical - If there is no trade, it will be zero. - This value will be up to 6 decimal places.
43	efpTotalVolume	Numeric	Integer	EFP = Exchange for Physical
44	efpTotalDeal	Numeric	Integer	EFP = Exchange for Physical
45	deliveryVolume	Numeric	Integer	- For GOLD-D: This value will available in the 2nd round - For other products: This field will be null.
46	tenderComparison	String	1	- For GOLD-D: This value will available in the 2nd round + L = Long Tender < Short Tender + S = Short Tender < Long Tender + B = Balance - For other products: This field will be null.
47	openInterest	Numeric	Integer	
48	bestBid	Numeric	Double	- If there is no bid price, it will be zero. - This value will be up to 6 decimal places.
49	bestAsk	Numeric	Double	- If there is no bid price, it will be zero. - This value will be up to 6 decimal places.

Remark

- Example of underlyingCode, underlyingName. underlyingOrderbookId, underlyingSymbol as below;

Orderbook ID	Symbol	U/L Code	U/L Name	U/L orderbook ID	U/L Symbol
10000	AAA	70	AAA	-	-
200000	AAAH22	70	AAA	10000	AAA
200010	AAAM22	70	AAA	10000	AAA
20000	ABCHOTEL	150	ABCHO1	-	-
300000	ABCHOTELH22	150	ABCHO1	20000	ABCHOTEL
300010	ABCHOTELM22	150	ABCHO1	20000	ABCHOTEL

- Open Interest indicated in the 1st and 2nd round will be the same value and refers to number of cumulative outstanding contracts as of current trading day.
- AOM = Automated Order Matching. TR = Trade Report means the transaction that is already confirmed between Seller and Buyer and then submit to TFEX's Trading system
- SET will present tenderComparison information as Deferred Charge Receiver as below;

TenderComparison	Deferred Charge Receiver
L	Short
S	Long
B	None

3. TFEX market trading statistics

Description	List of market trading statistics
URL	https://marketplace.set.or.th/api/public/odq-data/tfex-market
Method	GET
Header	api-key
Parameter	tradeDate: YYYY-MM-DD

Specification

No.	Properties	Type	Format / Max Length	Description
1	tradeDate	String	YYYY-MM-DD	- Trading date in YYYY-MM-DD format - For instruments that are allowed to trade during night session, "Trade date" starts from night session of the previous business day.
2	dataRound	String	5	Status - 'EOD1' = Data as of 1st round EOD is ready
3	marketStats	Array		#marketStat

#marketStats

No.	Properties	Type	Format / Max Length	Description
1	market	String	5	Market Code - 'TFEX' = Information of all markets - 'TXI' = TFEX Thailand Equity Index - 'TXS' = TFEX Thailand Single Stock - 'TXR' = TFEX Thailand Interest Rate - 'TXM' = TFEX Thailand Metal - 'TXC' = TFEX Thailand Currency - 'TXA' = TFEX Thailand Agriculture - 'TXD' = TFEX Thailand Deferred Contract
2	instrumentType	String	10	Instrument Type Code - 'TXI_FC' = Equity Index Futures - 'TXS_FC' = Single Stock Futures - 'TXM_FC' = Precious Metal Futures - 'TXC_FC' = Currency Futures - 'TXR_FC' = Interest Rate Futures - 'TXA_FC' = Agriculture Futures - 'TXA_FP' = Agriculture Futures (Physical Delivery) - 'TXI_OEC' = Equity Index Call Options - 'TXI_OEP' = Equity Index Put Options - 'TXD_FP' = Deferred Precious Metal - '' (Null) = In case market is TFEX (Information of all instumentType)

No.	Properties	Type	Format / Max Length	Description
3	instrumentClass	String	10	Instrument Class Code - 'SET50_FC' = SET50 Index Futures - 'SET50_OEC' = SET50 Index Options Call - 'SET50_OEP' = SET50 Index Options Put - 'BANK_FC' = BANK Index Futures - 'COMM_FC = COMM Index Futures - 'ENERG_FC' = ENERG Index Futures - 'FOOD_FC' = FOOD Index Futures - 'ICT_FC' = ICT Index Futures - '<Stock Symbol>_FC' = <Stock Symbol> Futures + Example: 'PTT_FC' = PTT Futures - 'BB3_FC' = BB3 Futures - 'TGB5_FC = TGB5 Futures - 'GF10_FC' = GF10 Futures - 'GF50_FC' = GF50 Futures - 'GO_FC' = Gold Online Futures - 'SO_FC' = Silver Online Futures - 'USD_FC' = USD Futures - 'EURUSD_FC' = EURUSD Futures - 'USDJPY_FC' = USDJPY Futures - 'RSS3_FC = RSS3 Futures - 'RSS3_FP' = RSS3D Futures - 'JRF_FC' = Japanese Rubber Futures - 'GD_FP' = GOLD-D - '' (Null) = In case market is TFEX (Information of all instumentClass)
4	optionsType	String	1	- For Options: + 'C' = Call Options + 'P' = Put Options - For Futures: + 'F' = Futures - '' (Null) = In case market is TFEX (Information of Futures & Options)
5	totalVolume	Numeric	Integer	AOM Volume + TR Volume
6	totalDeal	Numeric	Integer	AOM Deal + TR Deal
7	openInterest	Numeric	Integer	

Remark

- Open Interest refers to number of cumulative outstanding contracts as of current trading day.
- AOM = Automated Order Matching. TR = Trade Report means the transaction that is already confirmed between Seller and Buyer and then submit to TFEX's Trading system

4. TFEX trading summary by investor type

Description	Summary traded volume by investor type
URL	https://marketplace.set.or.th/api/public/odq-data/tfex-investor-stat
Method	GET
Header	api-key
Parameter	tradeDate: YYYY-MM-DD

Specification

No.	Properties	Type	Format / Max Length	Description
1	tradeDate	String	YYYY-MM-DD	- Trading date in YYYY-MM-DD format - For instruments that are allowed to trade during night session, "Trade date" starts from night session of the previous business day.
2	dataRound	String	5	Status - 'EOD1' = Data as of 1st round EOD is ready - 'EOD2' = Data as of 2nd round EOD is ready
3	investorStat	Array		#investorStat - #investorStat will be available in the 1st round which is the preliminary information only
4	investorStatEod	Array		#investorStatEod - #investorStatEod will be available in the 2nd round which is the official information

#investorStat & # investorStatEod

No.	Properties	Type	Format / Max Length	Description
1	market	String	5	Market Code - 'TFEX' = Information of all markets - 'TXI' = TFEX Thailand Equity Index - 'TXS' = TFEX Thailand Single Stock - 'TXR' = TFEX Thailand Interest Rate - 'TXM' = TFEX Thailand Metal - 'TXC' = TFEX Thailand Currency - 'TXA' = TFEX Thailand Agriculture - 'TXD' = TFEX Thailand Deferred Contract
2	optionsType	String	1	- For Options: + 'C' = Call Options + 'P' = Put Options - For Futures: + 'F' = Futures - '' (Null) = In case market is TFEX (Information of Futures & Options)
3	buyVolumeInstitute	Numeric	Integer	
4	buyVolumeForeign	Numeric	Integer	
5	buyVolumeCustomer	Numeric	Integer	
6	sellVolumeInstitute	Numeric	Integer	
7	sellVolumeForeign	Numeric	Integer	
8	sellVolumeCustomer	Numeric	Integer	
9	totalVolume	Numeric	Integer	
10	buyVolumeInstitutePtg	Numeric	Double	- This value will be up to 2 decimal places.
11	buyVolumeForeignPtg	Numeric	Double	- This value will be up to 2 decimal places.
12	buyVolumeCustomerPtg	Numeric	Double	- This value will be up to 2 decimal places.
13	sellVolumeInstitutePtg	Numeric	Double	- This value will be up to 2 decimal places.
14	sellVolumeForeignPtg	Numeric	Double	- This value will be up to 2 decimal places.
15	sellVolumeCustomerPtg	Numeric	Double	- This value will be up to 2 decimal places.

Remark

- Please note that information in the 1st round is preliminary information only. The official information will be available in the 2nd round. Members who use and distributes the information of the 1st round, please note to your clients that such information is preliminary information only. However, it is recommended to re-request the information of the 2nd round to update your database.

5. TFEX trading per trading session

Description	Summary traded volume of night series by trading session
URL	https://marketplace.set.or.th/api/public/odq-data/tfex-stat-by-session
Method	GET
Header	api-key
Parameter	tradeDate: YYYY-MM-DD

Specification

No.	Properties	Type	Format / Max Length	Description
1	tradeDate	String	YYYY-MM-DD	- Trading date in YYYY-MM-DD format - For instruments that are allowed to trade during night session, "Trade date" starts from night session of the previous business day.
2	dataRound	String	5	Status - 'EOD1' = Data as of 1st round EOD is ready
3	nightSeriesStats	Array		#nightSeriesStat

#nightSeriesStats

No.	Properties	Type	Format / Max Length	Description
1	orderbookId	Numeric	Integer	Primary identifier of an instrument series
2	symbol	String	32	Short name of an instrument series
3	tradingSession	String	1	- N = Night Session - D = Day Session
4	Status	String	20	- Halt status of an instrument series: + 'HALT_D' = H + 'FULLHALT_D' = H + 'SUSPEND_D' = SP + 'PAUSE_D' = P - If an instrument is not halted, it will be null
5	open	Numeric	Double	- If there is no trade, it will be zero. - This value will be up to 6 decimal places.
6	high	Numeric	Double	- If there is no trade, it will be zero. - This value will be up to 6 decimal places.
7	low	Numeric	Double	- If there is no trade, it will be zero. - This value will be up to 6 decimal places.
8	close	Numeric	Double	- If there is no trade, it will be zero. - This value will be up to 6 decimal places.
9	aomAveragePrice	Numeric	Double	- AOM = Automated Order Matching - If there is no trade, it will be zero. - This value will be up to 6 decimal places.
10	aomTotalVolume	Numeric	Integer	- AOM = Automated Order Matching
11	aomTotalDeal	Numeric	Integer	- AOM = Automated Order Matching
12	trAveragePrice	Numeric	Double	- TR = Trade Report which means the transaction that is already confirmed between Seller and Buyer and then submit to TFEX's Trading system - If there is no trade, it will be zero. - This value will be up to 6 decimal places. - Exclude EFP transactions
13	trTotalVolume	Numeric	Integer	- TR = Trade Report which means the transaction that is already confirmed between Seller and Buyer and then submit to TFEX's Trading system - Exclude EFP transactions
14	trTotalDeal	Numeric	Integer	- TR = Trade Report which means the transaction that is already confirmed between Seller and Buyer and then submit to TFEX's Trading system - Exclude EFP transactions
15	efpAveragePrice	Numeric	Double	- EFP = Exchange for Physical - If there is no trade, it will be zero. - This value will be up to 6 decimal places.

16	efpTotalVolume	Numeric	Integer	EFP = Exchange for Physical
17	efpTotalDeal	Numeric	Integer	EFP = Exchange for Physical

6. New instrument series profile for next trading day

Description	List of new instrument series profile for next trading day (only outright series)
URL	https://marketplace.set.or.th/api/public/odq-data/tfex-new-series
Method	GET
Header	api-key
Parameter	reportDate: YYYY-MM-DD

Specification

No.	Properties	Type	Format / Max Length	Description
1	reportDate	String	YYYY-MM-DD	Date in YYYY-MM-DD format
2	dataRound	String	5	Status - 'SOD = Data as of SOD is ready - 'EOD1' = Data as of EOD is ready
2	newSeriesSod	Array		#newSeriesSod - #newSeriesSod will be available in the 1st round which contains new day series
3	newSeriesEod	Array		#newSeriesEod - #newSeriesEod will be available in the 2nd round which contains new night series and new series from CA

#newSeriesSod & #newSeriesEod

No.	Properties	Type	Format / Max Length	Description
1	orderbookId	Numeric	Integer	Primary identifier of an instrument series
2	symbol	String	32	Short name of an instrument series
3	originatesFrom	String	32	Old Instrument series short name. This field is provided in case of symbol changed
4	tradingCurrency	String	3	e.g., THB, USD
5	market	String	5	Market Code - 'TXI' = TFEX Thailand Equity Index - 'TXS' = TFEX Thailand Single Stock - 'TXR' = TFEX Thailand Interest Rate - 'TXM' = TFEX Thailand Metal - 'TXC' = TFEX Thailand Currency - 'TXA' = TFEX Thailand Agriculture - 'TXD' = TFEX Thailand Deferred Contract
6	instrumentType	String	10	Instrument Type Code - 'TXI_FC' = Equity Index Futures - 'TXS_FC' = Single Stock Futures - 'TXM_FC' = Precious Metal Futures - 'TXC_FC' = Currency Futures - 'TXR_FC' = Interest Rate Futures - 'TXA_FC' = Agriculture Futures - 'TXA_FP' = Agriculture Futures (Physical Delivery) - 'TXI_OEC' = Equity Index Call Options - 'TXI_OEP' = Equity Index Put Options - 'TXD_FC' = Deferred Precious Metal

No.	Properties	Type	Format / Max Length	Description
7	instrumentClass	String	10	Instrument Class Code - 'SET50_FC' = SET50 Index Futures - 'SET50_OEC' = SET50 Index Options Call - 'SET50_OEP' = SET50 Index Options Put - 'BANK_FC' = BANK Index Futures - 'COMM_FC = COMM Index Futures - 'ENERG_FC' = ENERG Index Futures - 'FOOD_FC' = FOOD Index Futures - 'ICT_FC' = ICT Index Futures - '<Stock Symbol>_FC' = <Stock Symbol> Futures + Example: 'PTT_FC' = PTT Futures - 'BB3_FC' = BB3 Futures - 'TGB5_FC = TGB5 Futures - 'GF10_FC' = GF10 Futures - 'GF50_FC' = GF50 Futures - 'GO_FC' = Gold Online Futures - 'SO_FC' = Silver Online Futures - 'USD_FC' = USD Futures - ‘EURUSD_FC’ = EURUSD Futures - ‘USDJPY_FC’ = USDJPY Futures - 'RSS3_FC = RSS3 Futures - 'RSS3_FP' = RSS3D Futures - 'JRF_FC' = Japanese Rubber Futures - 'GD_FP' = GOLD-D
8	financialProduct	String	3	Defines the financial product for order book. - 'FC' = Cash-Settled Future - 'FP' = Physical Delivery Futures - 'OEC' = European Call Option - 'OEP' = European Put Option
9	underlyingCode	Numeric	Integer	Underlying code of the instrument. This code is used to group the instruments under the same underlying
10	underlyingName	String	6	Underlying name of the instrument (max. 6 characters), used to group the instruments which in the same underlying
11	underlyingOrderbookId	Numeric	Integer	Orderbook ID of an underlying instrument
12	underlyingSymbol	String	32	Short name of an underlying instrument
13	modifier	Numeric	Integer	Modifier of an instrument series - 0 = Normal series name - >0 = Series name is changed when there is any corporate action occurred
14	notationDate	String	YYYY-MM-DD	Series generation Date
15	firstTradeDate	String	YYYY-MM-DD	First trade date of contract month
16	firstTradeTime	String	YYYY-MM-DD	If time is zero, the instrument will be traded on the next session. If time is specified, the instruments can be traded on that time.
17	lastTradeDate	String	HH:MM:SS	
18	lastTradeTime	String	YYYY-MM-DD	If time is zero, the instrument will be traded on the next session. If time is specified, the instruments can be traded on that time.
19	expirationDate	String	HH:MM:SS	
20	referencePrice	Numeric	Double	- Reference price from prior settlement price. - Although there are no trades of any series in the day, its reference price is still calculated and sent out every day (not be zero). - This value will be up to 6 decimal places.
21	pqf	Numeric	Double	This value will be up to 5 decimal places.
22	contractSize	Numeric	Double	This value will be up to 5 decimal places.
23	strikePrice	Numeric	Double	- Only for Options - This value will be up to 5 decimal places.
24	optionsType	String	1	- For Options: + 'C' = Call Options + 'P' = Put Options - For Futures: + 'F' = Futures

No.	Properties	Type	Format / Max Length	Description
25	physicalDelivery	String	1	Possible values: - 'Y' = True - 'N' = False
26	profileStatus	String	3	Possible values: - 'New' = New series - 'CA' = New series from CA case

7. Appendix

7.1 Product Code

No	Product	Market	Instrument Type	Instrument Class	Underlying Name
1	SET50 Index Futures	TXI	TXI_FC	SET50_FC	SET50
2	Sector Index Futures - BANK Sector Index Futures - ICT Sector Index Futures - FOOD Sector Index Futures - ENERG Sector Index Futures - COMM Sector Index Futures	 TXI TXI TXI TXI TXI	 TXI_FC TXI_FC TXI_FC TXI_FC TXI_FC	 BANK_FC ICT_FC FOOD_FC ENERG_FC COMM_FC	 BANK ICT FOOD ENERG COMM
3	SET50 Index Options - Call Options - Put Options	 TXI TXI	 TXI_OEC TXI_OEP	 SET50_OEC SET50_OEP	 SET50 SET50
4	Single Stock Futures	TXS	TXS_FC	<Underlying Name>_FC	e.g., BBL
5	Interest Rate Futures - BB3 Futures - TGB5 Futures	 TXR TXR	 TXR_FC TXR_FC	 BB3_FC TGB5_FC	 BB3 TGB5
6	Precious Metal Futures - GF10 Futures - GF50 Futures - Gold Online Futures - Silver Online Futures	 TXM TXM TXM TXM	 TXM_FC TXM_FC TXM_FC TXM_FC	 GF10_FC GF50_FC GO_FC SVF_FC	 GF10 GF50 GO SVF
7	Currency Futures - USD Futures - EURUSD Futures - USDJPY Futures	 TXC TXC TXC	 TXC_FC TXC_FC TXC_FC	 USD_FC EURUSD_FC USDJPY_FC	 USD EURUSD USDJPY
8	Agriculture Futures - RSS3 Futures - RSS3D Futures - Japanese Rubber Futures	 TXA TXA TXA	 TXA_FC TXA_FP TXA_FC	 RSS3_FC RSS3_FP JRF_FC	 RSS3 RSS3 JRF
9	Deferred Precious Metal	TXD	TXD_FP	GD_FP	GD