Revision History

Effective Date	Version	Description
2024-01-29	1.0	- Create document - Add appendix

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1. Introduction

1.1 Overview

The Index Weight and Tracker service will contain the index constituents, index ratio and tracker information as following details. The member will be able to call APIs, based on member's subscription, to get index information daily at approximately 6.15 pm (Thailand time).

Subscription	API	Description
Index Weight	Index weight	The constituents and weighting of each security in index for next trading day
	Tracker	The list of actions that are related to index constituents prior to effective date
Index Constituents	Index constituents	List of index constituents for next trading day

1.2 Authentication

1. Go to www.set.or.th/smartmarketplace.
2. Go to "API Key" in the left menu panel and login with your registered username/password.
3. Create your API key.
4. Use the created API key as a parameter to retrieve data via API.

2. Index Weight

Description	The constituents and weighting of each security in index for next trading day
URL	https://marketplace.set.or.th/api/public/index-weight
Method	GET
Header	api-key

Parameter

No.	Properties	Type	Required	Description
1	indexName	String	Y	Index short name, e.g., SET50
2	reportDate	String	Y	Report date in YYYY-MM-DD format

Specification

No.	Properties	Type	Format / Max. Length	Description
1	reportDate	String	YYYY-MM-DD	Report Date
2	indexName	String	32	Index short name, e.g., SET, SET50
3	indexValue	Numeric	Double	Last index value, provided up to 2 decimal digits.
4	previousClose	Numeric	Double	Index close of previous day, provided up to 2 decimal digits.
5	indexWeight	Array		#indexWeight - List of daily index constituent information
6	preIndexWeight	Array		#prepreIndexWeight - The data will be sent every day starting from index announcement date or 2 business days in advance until the effective date of index rebalancing / constituents change, depending on indices: 1. Starting send pre index weight data from announcement date for indices with no adjustment factor e.g. SET50, SET100. 2. Starting send pre index weight data from 2 business days before effective date for indices with adjustment factor e.g. SETHD, SETTHSI - Not applicable for SET Index and mai Index
7	preIndexWeightEffectiveDate	String	YYYY-MM-DD	Effective date of index constituents in #preIndexWeight

#indexWeight and #prepreIndexWeight

No.	Properties	Type	Format / Max. Length	Description
1	symbol	String	20	Instrument short name: e.g., BBL, PTT - Symbol may include alphabets, number, hyphen, full stop, &
2	indexShares	Numeric	Long	The number of index shares which will be used on the next trading day.
3	adjustmentFactor	Numeric	Double	- Provided up to 6 decimal digits - The value of this field for some indices that do not have adjustment factor will be "1" i.e. SET50
4	indexWeight	Numeric	Double	Provided up to 4 decimal digits
5	lastTradedPrice	Numeric	Double	- Last price, provided up to 5 decimal digits.
6	everLastPrice	Numeric	Double	- Prior close price, provided up to 5 decimal digits.

3. Tracker

Description	The list of actions that are related to index constituents prior to effective date
URL	https://marketplace.set.or.th/api/public/index-weight/tracker
Method	GET
Header	api-key

Parameter				
No.	**Properties**	**Type**	**Required**	**Description**
1	indexName	String	Y	Index short name, e.g., SET50
2	reportDate	String	Y	Report date in YYYY-MM-DD format

Specification

No.	Properties	Type	Format / Max. Length	Description
1	reportDate	String	YYYY-MM-DD	Report Date
2	indexName	String	32	Index short name, e.g., SET, SET50
3	tracker	Array		#tracker

#tracker

No.	Properties	Type	Format / Max. Length	Description
1	symbol	String	20	Instrument short name: e.g., BBL, PTT - Symbol may include alphabets, number, hyphen, full stop, &
2	effectiveDate	String	YYYY-MM-DD	The effective date of the corporate action
3	actionCode	String	2	XD – Cash dividend / Cash & stock Dividend RO – Capital increase by rights offering common stock to existing shareholders. XT – Capital increase by rights offering transferable subscription rights (TSR) to existing shareholders PO – Capital increase by public offering or private payment XN – Capital return (the payment of capital reduction) CD – Capital decrease PC – Par splitting CS – Change of security symbol NL – New list in the market DE – Delist from the market IN – Included in the index calculation EX – Excluded from the index calculation CI – Move into the market CO – Move out of the market
4	currentIndexShare	Numeric	Long	
5	indexShareChange	Numeric	Long	- The number of index shares that will be increased or decreased on effective date - The value in this field can be positive or negative.
6	newSymbol	String	20	- New insturment short name - Available for actionCode = CS
7	basedRatio	Numeric	Double	- Available for actionCode = XD (Stock dividend), RO, PC - For actionCode = PC, this field means old par value - Provided up to 12 decimal digits
8	outputRatio	Numeric	Double	- Available for actionCode = XD (Stock dividend), RO, PC - For actionCode = PC, this field means new par value - Provided up to 12 decimal digits
9	offeringPricePerShare	Numeric	Double	- Available for actionCode = RO, XT - Provided up to 12 decimal digits
10	dividendPerShare	Numeric	Double	- Cash dividend amount per share - Available for actionCode = XD - Provided up to 12 decimal digits
11	specialDividendOrReturnPerShare	Numeric	Double	- Available for actionCode = XD, XN - For actionCode = XD, this field means special dividend (for

				future used) - For actionCode = XN, this field means capital return per share - Provided up to 12 decimal digits

4. Index Constituents

Description	List of index constituents for next trading day
URL	https://marketplace.set.or.th/api/public/index-weight/constituent
Method	GET
Header	api-key

Parameter				
No.	**Properties**	**Type**	**Required**	**Description**
1	indexName	String	Y	Index short name, e.g., SET50
2	reportDate	String	Y	Report date in YYYY-MM-DD format

Specification

No.	Properties	Type	Format / Max. Length	Description
1	reportDate	String	YYYY-MM-DD	Report Date
2	indexName	String	32	Index short name, e.g., SET, SET50, SET100
3	constituents	Array		Array of index constituents short name, e.g., BBL, PTT - Symbol may include alphabets, number, hyphen, full stop, & - Format (Max. Length): String (20)

5. Appendix

- How to import data from JSON file to Microsoft Excel (Click)