

Data File Specification



On-line Asset Quotation

"Index Weight & Tracker"

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Version 4.0

08/05/2023

REVISION HISTORY

Date	Version	Effective Date	Description
01/02/2013	1.0	18/02/2013	Create document
03/12/2013	1.1	02/01/2014	Add Action Code's Possible Value in tracker file
30/11/2018	2.0	04/02/2019	Adjust format file from fixed length to delimited
26/04/2019	3.0	24/06/2019	Add {index}_pre_ratio.csv File
22/12/2019	3.1	13/01/2020	{index}_tracker.csv file <ul style="list-style-type: none"> - Add Action Code field's Possible Value {index}_pre_ratio.csv file <ul style="list-style-type: none"> - Update Remark
21/08/2021	3.1.1	20/12/2021	{index}_pre_ratio.csv file <ul style="list-style-type: none"> - Update Remark
22/08/2022	4.0	08/05/2023	Revise for New Trading System <ul style="list-style-type: none"> - All files <ul style="list-style-type: none"> ○ Update Remark of Security Symbol field - {index}_tracker.csv file <ul style="list-style-type: none"> ○ Add Special Dividend Amount per share / Return per share field ○ Revise possible value of Action Code Field ○ Update Remark of file - {index}_pre_ratio.csv file <ul style="list-style-type: none"> ○ Update Remark
27/03/2023	4.0	08/05/2023	Revise for New Trading System <ul style="list-style-type: none"> - {index}_tracker.csv file <ul style="list-style-type: none"> ○ Update Remark of Special Dividend Amount per share / Return per share and Adjusted Index Shares field

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SECTION 1 - TEXT FILE FORMAT

The OAQ Index Weight and Tracker service will contain the index ratio and tracker information as following details. The member will receive the files of the index based on user subscription.

File Name	Description
1. {index}_ratio.csv	Index shares and weighting of the constituents in the index
2. {index}_tracker.csv	Tracker of securities under the Index
3. {index}_pre_ratio.csv	Index shares and weighting of the constituents in the index for the next round and the change between the periodic review which will be sent for a few business days in advance before effective.

Remark :

- {index} which in part of file name is Index Name in the lower case.
- For all Files, Delimiter ("|") is selected when they are scheduled. Fields without values are identified with 2 delimiters after each other, e.g. "||"
- Security Symbol may include alphabets, number, hyphen, full stop, &
- Member can download the file via SET Portal website (www.setportal.set.or.th) at approximately ~~6:00~~ 6.15 pm (Thailand time). The file will be available in ZIP format.
- For more information about the index, please visit our website https://www.set.or.th/en/products/index/setindex_p1.html

ข้อตกลงและขอบเขตความรับผิดชอบ :

ดัชนีหลักทรัพย์ใดๆ ที่ตลาดหลักทรัพย์แห่งประเทศไทยเป็นผู้คำนวณ (รวมเรียกว่า "กลุ่มดัชนีหลักทรัพย์ของตลาดหลักทรัพย์") เป็น เครื่องหมายการค้า/เครื่องหมายบริการจดทะเบียนที่ตลาดหลักทรัพย์ เป็นเจ้าของแต่เพียงผู้เดียว การใช้กลุ่มดัชนีหลักทรัพย์ของตลาดหลักทรัพย์โดยมิได้รับอนุญาตจากตลาดหลักทรัพย์ ถือเป็นการละเมิด อนึ่ง การนำเสนอข้อมูลกลุ่มดัชนีหลักทรัพย์ของตลาดหลักทรัพย์นี้เพื่อวัตถุประสงค์ในการให้ข้อมูลเท่านั้น โดยไม่สามารถรับรองในเรื่องของการใช้งานที่ตอบสนองวัตถุประสงค์เฉพาะอื่นใด หรือการรับประกันคุณภาพของข้อมูลแต่อย่างใด ตลาดหลักทรัพย์ จะใช้ความพยายามอย่างดีที่จะนำเสนอข้อมูลที่ถูกต้อง ทั้งนี้ ตลาดหลักทรัพย์ จะไม่รับผิดชอบต่อความรับผิดชอบใด (รวมถึงกรณีประมาท) สำหรับข้อผิดพลาด หรือข้อละเว้น หรือความเสียหายใดๆ อันอาจเกิดขึ้นจากการใช้ข้อมูลที่ได้นำเสนอ

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1. `{index}_ratio.csv`

No.	Field name	Type	Length/ Format	Remark
1	Trade Date	Date	yyyy-mm-dd	
2	Symbol	String	32	The first line is index name and the following lines are security symbol which are constituents of the index.
3	Index Shares	Long		The number of index shares which will be used on the next trading day. This data is available for the constituent of the index only.
4	Adjustment Factor	Double	0-6 decimal digits	The value of this field for some indices that do not have adjustment factor will be as '1' i.e. SET50.
5	Index Weight	Double	4 decimal digits	
6	Prior close price	Double	2-5 decimal digits	
7	Closing price	Double	2-5 decimal digits	If there is corporate action affecting stock price on the next trading day e.g. Par Change, the value will be adjusted close price.

Remark:

- The first line of file always displays the information of the index.
- The following lines display the information of the constituent of the index.

Sample Data

- SET50

```
2018-11-06|SET50|||1102.09|1101.89
2018-11-06|ADVANC|2973095330|1|4.6592|184.50|181.50
2018-11-06|AOT|14285700000|1|8.0484|64.50|65.25
2018-11-06|BANPU|5161925515|1|0.7889|17.70|17.70
...
```

- SETTHSI

```
2018-11-06|SETTHSI|||1054.38|1055.92
2018-11-06|ADVANC|2973095330|0.7921|4.6697|184.50|181.50
2018-11-06|AOT|14285700000|0.5123|5.3032|64.50|65.25
2018-11-06|BAFS|637496153|1.5293|0.3532|32.75|32.75
...
```

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2. {index}_tracker.csv

No.	Field name	Type	Length/ Format	Remark
1.	Security Symbol	String	32	
2.	Effective Date	Date	yyyy-mm-dd	The effective date of the corporate action
3.	Action Code	String		XD – Dividend XR RO – Rights Offering (Common) XT – Rights Offering (Transferable Subscription Rights) XS – Rights Offering (Short Term Warrants) XW – Rights Offering (Warrants) PO – Public Offering XN – Capital Return CD – Capital Decrease PC – Par Change CS – Change Symbol NL – New List DE – Delist IN – Included in Index EX – Excluded from Index CI – Change Market In CO – Change Market Out Please see details in the below table.
4.	Existing Index Shares	Long		
5.	Adjusted Index Shares	Long		The number of index shares that will be increased or decreased on effective date The value in this field can be positive number for increased share or negative number for decreased share.
6.	New Security Symbol	String	32	This field is available for Action Code = CS PE
7.	Based Ratio	Double	6-12 decimal digits	This field is available for Action Code below - RO - XD (for Stock Dividend)

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No.	Field name	Type	Length/ Format	Remark
				- PC (means old par value)
8.	Output Ratio	Double	6-12 decimal digits	This field is available for Action Code below - RO - XD (for Stock Dividend) - PC (means new par value)
9.	Offering price per share	Double	6-12 decimal digits	This field is available for Action Code below - RO - XT
10.	Dividend Amount per share	Double	6-12 decimal digits	Normal cash dividend amount per share This field is available for Action Code = 'XD'
11.	Special Dividend/ Return per share	Double	6-12 decimal digits	For Future Used this field is available for Action Code below - XD (for Special Dividend) For Future Used - XN (means Capital return per share)

This file contains list of actions that are related to {index} index constituents and not effective yet. The provided actions are

Action Code	Description
XD – Dividend	Cash Dividend / Cash & Stock Dividend
XR RO – Rights Offering (Common)	Capital increase by rights offering common stock to existing shareholders.
XT – Rights Offering (Transferable Subscription Rights)	Capital increase by rights offering transferable subscription rights to existing shareholders.
X S – Rights Offering (Short Term Warrant)	Capital increase by rights offering Short Term Warrants to existing shareholders.
X W – Rights Offering (Long Term Warrant)	Capital increase by rights offering Long Term Warrants to existing shareholders.
PO – Public Offering	Capital Increase by public offering or private payment
XN – Capital Return	Capital Return (the payment of capital reduction)

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Action Code	Description
CD – Capital Decrease	Capital Decrease
PC – Par Change	Par Splitting
CS – Change Symbol	Change of Security Symbol
NL – New List	Listed in the market
DE – Delist	Delisted from the market
IN – Included in Index	Included in the index calculation
EX – Excluded from Index	Removed in the index calculation
CI – Change Market In	moves from another market to the market
CO – Change Market Out	moves from the market to another market

Sample Data

```

ADVANC|2018-08-
19|XD|2974209736|0||0.000000|0.000000|0.000000|3.450000|0.000000
CBG|2018-08-
26|XD|1000000000|1000000000||1.000000|1.000000|0.000000|0.000000|0.000000
INTUCH|2018-08-
24|RO|3206687685|1606643842||2.000000|1.000000|150.000000|0.000000|0.000000
JMART|2018-08-
24|PO|1426183622|713091820||0.000000|0.000000|0.000000|0.000000|0.000000
LH|2018-08-25|XN|11949713176|0||0.000000|0.000000|0.050000|0.000000|0.000000
JMT|2018-08-
24|CD|1459112661|10000000||0.000000|0.000000|0.000000|0.000000|0.000000
KCE|2018-08-
22|PC|1181828096|4727312384||0.500000|0.100000|0.000000|0.000000|0.000000
BH|2018-08-
25|CS|794885742|0|BHX|0.000000|0.000000|0.000000|0.000000|0.000000
CPF|2018-08-30|DE|8611242385|0||0.000000|0.000000|0.000000|0.000000|0.000000
OSP|2018-08-24|IN|3003750000|0||0.000000|0.000000|0.000000|0.000000|0.000000
LH|2018-08-25|EX|11949713176|0||0.000000|0.000000|0.000000|0.000000|0.000000

```

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3. {index}_pre_ratio.csv

No.	Field name	Type	Length/ Format	Remark
1	Trade Date	Date	yyyy-mm-dd	Date of data used to be calculated
2	Symbol	String	32	The first line is index name and the following lines are constituents of the index which will be effective on the Effective Date.
3	Index Shares	Long		The number of index shares which will be used on the next trading day of Trade Date. This data is available for the constituent of the index only
4	Adjustment Factor	Double	0-6 decimal digits	The adjustment factor which will be used on the Effective Date. For some indices that do not have adjustment factor, this field will be as '1' i.e. SET50.
5	Index Weight	Double	4 decimal digits	
6	Prior Close Price	Double	2-5 decimal digits	
7	Closing Price	Double	2-5 decimal digits	Closing price on Trade Date. If there is corporate action affecting stock price on the next trading day e.g. Par Change, the value will be adjusted close price.
8	Effective Date	Date	yyyy-mm-dd	The effective date of the new Index constituents

Remark:

- The first line of file always displays the information of the index.
- The following lines display the information of the constituent of the index.
- This file is not included SET Index
- The data will be sent every day starting from 3 index announcement date or 2 business days in advance until the effective date, depending on index, when there is index rebalancing each periodic review, or the constituents change between the periodic review. as following details;

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- **3 business days** From announcement date before effective date for the indices that do not have adjustment factor e.g. SET50, SET100, sSET.
- From 2 business days before effective date for the indices that have adjustment factor e.g. SETHD, SETTHSI. The data in the file will be as of 2 business days and 1 business days respectively.
- The file contains no data (0 byte) outside this period.

Sample Data

- SET50

```
2019-06-26|SET50|||1101.12|1102.09|2019-07-01
2019-06-26|ADVANC|2973095330|1|4.6592|184.50|181.50|2019-07-01
2019-06-26|AOT|14285700000|1|8.0484|64.50|65.25|2019-07-01
2019-06-26|BANPU|5161925515|1|0.7889|17.70|17.70|2019-07-01
...
```

- SETTHSI

```
2019-06-27|SETTHSI|||1054.01|1054.38|2019-07-01
2019-06-27|ADVANC|2973095330|0.7921|4.6697|184.50|181.50|2019-07-01
2019-06-27|AOT|14285700000|0.5123|5.3032|64.50|65.25|2019-07-01
2019-06-27|BAFS|637496153|1.5293|0.3532|32.75|32.75|2019-07-01
...
```

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