

## Data File Specification



OAQ

**“Security Profile for Equity Market”**

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Version 2.0



**REVISION HISTORY**

<b>Date</b>	<b>Version</b>	<b>Effective Date</b>	<b>Description</b>
20/11/2017	1.0	20/11/2017	Create document
14/05/2018	1.1	02/07/2018	Add Field Caution
11/06/2018	1.2	02/07/2018	Add Field Expiration Date
30/04/2019	1.3	03/06/2019	- Adjusted Remark of Multiplier field - Add Field - Currency of Underlying of Index DW - Currency of Par - Currency of Trading
07/07/2021	1.3.1	19/07/2021	Appendix1 - Change Full Name of STEEL Sector
12/07/2021	1.3.2	13/09/2021	- Adjusted Description of Order Book ID, Exercise Field, Currency of Underlying
27/09/2022	2.0	08/05/2023	-To support New Trading System
03/02/2023	2.0	08/05/2023	-Update file download time

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**SECTION 1 – TEXT FILE FORMAT**

“OAQ – Security Profile for Equity Market” provides group of information as following details;

Type of File	File name (1st Round)	File Name (2nd Round)
List of Security Profile that listed in SET, mai Market.	secprofile.csv	secprofile_eod.csv

The information is available via SET Portal website ([www.setportal.set.or.th](http://www.setportal.set.or.th)). The member has to subscribe data with SET before usage.

The delimiter of the file is “|”. The file contains securities from SET and mai markets which will be available in the trading system in next trading day. Please note that the trading system classifies market to round-lot and odd-lot market so the market includes EQSM, EQSO, EQIM and EQIO.

The file will be provided twice a day.

1. First time is around **6:00 6.30** pm (BKK time), refers to the preliminary data for the next day.
2. The second time is after End-of-Day (around 11.30 pm BKK time), refers to data as of next trading day.

Normally the data is presented for next trading day. Only in some exceptional case, after **6:00 6.30** pm onward some fields might be updated according to news announcement of listed companies.

The format file is as the following.

**1. secprofile.csv, secprofile\_eod.csv**

No.	Field Name	Type	Max. Length /Format	Notes
1	Market Code	Character	5	Possible values: EQSM = Equity Main Market EQSO = Equity Odd Lot Market EQIM = Equity Inter Main Market EQIO = Equity Inter Odd Lot Market
2	Market Segment	Character	3	Possible values: SET MAI
3	Trading Currency	Character	3	Trading currency Currently Trading currency is THB.
4	Order Book ID	Numeric	Integer	Defines the order book id of instrument series.

No.	Field Name	Type	Max. Length /Format	Notes
				<p>① New order book ID is created when its symbol is changed.</p> <p>① Expired order book IDs can be reused on next trade date onward for new instruments.</p>
5	Symbol	Character	20	<p>Instrument series short name e.g. BBL, PTT</p> <p>① Symbol may include alphabets, number, hyphen, full stop, &amp;</p>
6	Originates From	Character	20	<p>Old Instrument series short name. This field is provided in case of symbol changed</p> <p>① Symbol may include alphabets, number, hyphen, full stop, &amp;</p>
7	Long Name	Character	32	Full name of instrument series
8	Financial Product (Security Type)	Character	3	<p>Financial products for the instrument series</p> <p>Possible values:</p> <p>CS = Common Stock CSF = Foreign Stock PS = Preferred Stock PSF = Preferred Foreign Stock W = Warrant TSR = Transferable Subscription Rights DWC = Derivative Call Warrants DWP = Derivative Put Warrants DR = Depository Receipts ETF = Exchange Traded Fund UT = Unit Trust</p>
9	Price Quotation Factor (PQF)	Numeric	Double	<p>The price quotation factor is used to calculate turnover for a trade.</p> <p>Currently PQF is 1.</p>
10	Sector Code	Character		<p>Sector code or Industry code</p> <p>For SET: sectorial code For mai: industry code</p> <p>① Please see possible values in Appendix</p>
11	Par Value	Numeric	Double	Par value

No.	Field Name	Type	Max. Length /Format	Notes
				① Decimal: minimum 2 and up to 5 decimal places
12	Upper Price Limit	Numeric	Double	Upper price limit (Ceiling)
13	Lower Price Limit	Numeric	Double	Lower price limit (Floor)
14	Instrument State (ISS)	Character	20	Name of the halt and related state Possible values: HALT_E (H) SUSPEND_E (SP) PAUSE_E (P) FULLHALT_E (Full Halt) EXPIRED_E (Expired) (Future used) ① Values in parentheses ( ) are used for display.
15	Allow NVDR	Character	1	Allow NVDR trade A = All S = Sell Only N = None
16	Allow Short Sell	Character	1	Allow short sell trade Y = True N = False
17	Allow Short Sell On NVDR	Character	1	Allow short sell on NVDR trade Y = True N = False
18	Instrument Status	Character	1	Possible values: A = Active S = Suspended (used on nearly expired instruments e.g. DW) I = Issued (series will be deleted next day due to the underlying adjustment from CA) D = Delisted
19	Corporate Action Code	Character	32	Corporate Action Code. Possible values: XD = Excluding Dividend XR = Excluding Right

No.	Field Name	Type	Max. Length /Format	Notes
				XB = Excluding Other Benefits XW = Excluding Warrant XT = Excluding Transferable Subscription Right XN = Excluding Capital Return XA = Excluding the above benefit of more than one item
20	Notification Sign	Character	32	Notification Sign, separated by Comma. Possible values: NP = Notice Pending NR = Notice Received NC = Non-Compliance C = Caution Sign ST = Stabilization
21	Other Sign	Character	32	Other Sign, separated by Comma Possible values: N = New List NG = Non Performing Group S = Split X = Delist
22	<del>Underlying Name</del> Underlying Symbol	Character	32	For ETF, Warrant, DW, TSR & DR, this field will be shown.
23	Underlying Orderbook ID	Integer		For Warrant, Stock DW, TSR, this field will be shown. For ETF, Index DW, DW on Foreign Stock, DR: This field will be null.
24	Listed Shares	Long		
25	Listed Date	Date	yyyy-mm-dd	
26	First Trade Date	Date	yyyy-mm-dd	
27	Delisted Date	Date	yyyy-mm-dd	
28	Last Trade Date	Date	yyyy-mm-dd	For Warrant, DW, TSR & DR, this field will be shown.
29	Last Exercise Date	Date	yyyy-mm-dd	For Warrant, DW & TSR, this field will be shown.
30	Expiration Date	Date	yyyy-mm-dd	For Warrant, DW & TSR, this field will be shown
31	Exercise Ratio In	Double	0-12 decimal digits	For Warrant, DW, TSR & DR, this field will be shown.

No.	Field Name	Type	Max. Length /Format	Notes
32	Exercise Ratio Out	Double	0-12 decimal digits	For Warrant, DW, TSR & DR, this field will be shown.
33	Exercise Price	Double	2-12 decimal digits	For Warrant, DW, TSR, this field will be shown. - DW on Foreign Stock : Unit of exercise price is Currency of Underlying per share - DW on Index : Unit of exercise price is Index Point - Others : Unit of exercise price is baht per share
34	Multiplier	Double	0-12 decimal digits	For Index DW, this field will be shown. Unit of Multiplier is Currency of Underlying per Index Point
35	ISIN Code	Character	14	ISIN of stocks in odd-lot market will be the same with round-lot market
36	ISIN Code (NVDR)	Character	14	
37	Currency of Trading	Character	3	
38	Currency of Par	Character	3	
39	Currency of Underlying	Character	3	For Index DW and DW on Foreign Stock, this field will be shown

### Remark

The corporate action process, e.g. new list, delist, change symbol, split par, XD, XR and etc. is run after market closed and the related order books information will be updated through this file. The detail of updated data for each corporate action is shown in below table.

Corporate Action	Updated Data	Current Order Book	New Order Book
<b>1. New list</b>	- New order book is created and Other sign is set as "N"		Other sign="N"
<b>2. Delist</b>	- Other sign is set as "X"	Other sign="X"	
<b>3. Change symbol</b>	- Status of current order book is Issued - current order book will be deleted on next day	Instrument Status="I"	
	- New order book ID of new symbol is created with Instrument Status=Active ("A")		Instrument Status="A"



Corporate Action	Updated Data	Current Order Book	New Order Book
	<ul style="list-style-type: none"> <li>- Originated from field refers to old symbol</li> </ul>		Originated from=Old symbol
	<ul style="list-style-type: none"> <li>- Ever last (previous closing price) and IPO price (if any) are carried to new order book ID</li> </ul> <p>① Data will be sent out through eq_security_profile file on next day</p>		
<b>4. Split par</b>	<ul style="list-style-type: none"> <li>- Other sign is set as "S"</li> </ul>	Other sign="S"	
	<ul style="list-style-type: none"> <li>- Ever last (previous closing price) are adjusted</li> </ul> <p>① Data will be sent out through eq_security_profile file on next day</p>		
<b>5. Beneficial CA e.g. XD, XR</b>	<ul style="list-style-type: none"> <li>- Corporate Action Code is set</li> </ul>	Corporate Action Code	
	<ul style="list-style-type: none"> <li>- Related long orders will be cancelled on next day.</li> </ul> <p>① Other sign will be set as "L" and sent out through eq_security_profile file on next day</p>		

## Appendix 1: Industry and Sector Classification

## SET Industry and Sector

Industry No.	Sector No.	Industry / Sector	กลุ่มอุตสาหกรรม / หมวดธุรกิจ	Symbol
1		<b>Agro &amp; Food Industry</b>	เกษตรและอุตสาหกรรมอาหาร	<b>AGRO</b>
	1	Agribusiness	ธุรกิจการเกษตร	AGRI
	12	Food & Beverage	อาหารและเครื่องดื่ม	FOOD
2		<b>Consumer Products</b>	สินค้าอุปโภคบริโภค	<b>CONSUMP</b>
	27	Fashion	แฟชั่น	FASHION
	15	Home & Office Products	ของใช้ในครัวเรือนและสำนักงาน	HOME
	22	Personal Products & Pharmaceuticals	ของใช้ส่วนตัวและเวชภัณฑ์	PERSON
3		<b>Financials</b>	ธุรกิจการเงิน	<b>FINCIAL</b>
	2	Banking	ธนาคาร	BANK
	11	Finance & Securities	เงินทุนและหลักทรัพย์	FIN
	16	Insurance	ประกันภัยและประกันชีวิต	INSUR
4		<b>Industrials</b>	สินค้าอุตสาหกรรม	<b>INDUS</b>
	29	Automotive	ยานยนต์	AUTO
	32	Industrial Materials & Machinery	วัสดุอุตสาหกรรมและเครื่องจักร	IMM
	26	Paper & Printing Materials	กระดาษและวัสดุการพิมพ์	PAPER
	4	Petrochemicals & Chemicals	ปิโตรเคมีและเคมีภัณฑ์	PETRO
	21	Packaging	บรรจุภัณฑ์	PKG
	34	Steel	เหล็ก	STEEL
		Steel and Metal Products	เหล็ก และ ผลิตภัณฑ์โลหะ	
5		<b>Property &amp; Construction</b>	อสังหาริมทรัพย์และก่อสร้าง	<b>PROPCON</b>
	3	Construction Materials	วัสดุก่อสร้าง	CONMAT
	25	Property Development	พัฒนาอสังหาริมทรัพย์	PROP
	33	Property Fund & REITs	กองทุนรวมอสังหาริมทรัพย์และ กองทรัสต์เพื่อการลงทุนใน อสังหาริมทรัพย์	PF&REIT
	35	Construction Services	บริการรับเหมาก่อสร้าง	CONS
6		<b>Resources</b>	ทรัพยากร	<b>RESOURC</b>
	9	Energy & Utilities	พลังงานและสาธารณูปโภค	ENERG
	20	Mining	เหมืองแร่	MINE
7		<b>Services</b>	บริการ	<b>SERVICE</b>

Industry No.	Sector No.	Industry / Sector	กลุ่มอุตสาหกรรม / หมวดธุรกิจ	Symbol
	5	Commerce	พาณิชย์	COMM
	13	Health Care Services	การแพทย์	HEALTH
	10	Media & Publishing	สื่อและสิ่งพิมพ์	MEDIA
	24	Professional Services	บริการเฉพาะกิจ	PROF
	14	Tourism & Leisure	ท่องเที่ยวและสันทนาการ	TOURISM
	28	Transportation & Logistics	ขนส่งและโลจิสติกส์	TRANS
<b>8</b>		<b>Technology</b>	<b>เทคโนโลยี</b>	<b>TECH</b>
	8	Electronic Components	ชิ้นส่วนอิเล็กทรอนิกส์	ETRON
	6	Information & Communication Technology	เทคโนโลยีสารสนเทศและการสื่อสาร	ICT

**mai industry**

The definition of mai Industry groups will be classified in 8 Industry groups same as SET. But due to the structure of the trading system, SET has to determine the Industry together with the Sector concurrently. The details of Industry ID and Sector ID are as the below table;

Industry No.	Sector No.	Industry / Sector	กลุ่มอุตสาหกรรม / หมวดธุรกิจ	Symbol
56		<b>Agro &amp; Food Industry</b>	เกษตรและอุตสาหกรรมอาหาร	<b>AGRO-m</b>
	64	Agro & Food Industry	เกษตรและอุตสาหกรรมอาหาร	AGRO-ms
57		<b>Consumer Products</b>	สินค้าอุปโภคบริโภค	<b>CONSUMP-m</b>
	65	Consumer Products	สินค้าอุปโภคบริโภค	CONSUMP-ms
58		<b>Financials</b>	ธุรกิจการเงิน	<b>FINCIAL-m</b>
	66	Financials	ธุรกิจการเงิน	FINCIAL-ms
59		<b>Industrials</b>	สินค้าอุตสาหกรรม	<b>INDUS-m</b>
	67	Industrials	สินค้าอุตสาหกรรม	INDUS-ms
60		<b>Property &amp; Construction</b>	อสังหาริมทรัพย์และก่อสร้าง	<b>PROPCON-m</b>
	68	Property & Construction	อสังหาริมทรัพย์และก่อสร้าง	PROPCON-ms
61		<b>Resources</b>	ทรัพยากร	<b>RESOURC-m</b>
	69	Resources	ทรัพยากร	RESOURC-ms
62		<b>Services</b>	บริการ	<b>SERVICE-m</b>
	70	Services	บริการ	SERVICE-ms
63		<b>Technology</b>	เทคโนโลยี	<b>TECH-m</b>
	71	Technology	เทคโนโลยี	TECH-ms

SET would ask the members a cooperation to display Industry in mai market as same as the 8 new Industry groups in mai market table above.

The details are summarized as follows:-

- To display Industry name and Industry Symbol of mai market as same as SET market.
- **Do not display** Sector name and Sector Symbol of mai market. This is because SET has not officially classified the securities in Sector level. So, the member should not display Sector name and Sector Symbol of mai market. (as below table).

Industry ID	Industry Name	Industry Symbol	Information To Be Displayed On Members' Screens/Products
56	Agro & Food Industry	AGRO-m	AGRO
57	Consumer Products	CONSUMP-m	CONSUMP
58	Financials	FINCIAL-m	FINCIAL
59	Industrials	INDUS-m	INDUS
60	Property & Construction	PROPCON-m	PROPCON

Industry ID	Industry Name	Industry Symbol	Information To Be Displayed On Members' Screens/Products
61	Resources	RESOURC-m	RESOURC
62	Services	SERVICE-m	SERVICE
63	Technology	TECH-m	TECH
Sector ID	Sector Name	Sector Index	Information to be displayed on members' screens/products
64	Agro & Food Industry	AGRO-ms	Do not display Sector information on members' screens/products
65	Consumer Products	CONSUMP-ms	
66	Financials	FINCIAL-ms	
67	Industrials	INDUS-ms	
68	Property & Construction	PROPCON-ms	
69	Resources	RESOURC-ms	
70	Services	SERVICE-ms	
71	Technology	TECH-ms	