

Data File Specification



On-line Asset Quotation

"Index Weight & Tracker"

Issued and Copyrighted by



Version 3.1

13/01/2020

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 - Add Action Code field's Possible Value {index}_pre_ratio.csv file - Update Remark

© The Stock Exchange of Thailand

Disclaimer :

Any SET indices Information calculated by the Stock Exchange of Thailand ("SET") (collectively called "**SET Index Series**") are the registered trademarks/service marks solely owned by, and proprietary to SET. Any unauthorized use of SET Index Series is strictly prohibited. All information provided is for information purposes only and no warranty is made as to its fitness for purpose, satisfactory quality or otherwise. Every effort has been made to ensure that all information given is accurate, but no responsibility or liability (including in negligence) can be accepted by SET for errors or omissions or for any losses arising from the use of this information.

TABLE OF CONTENT

SECTION 1 - TEXT FILE FORMAT	4
1. { <i>index</i> }_ratio.csv	5
2. { <i>index</i> }_tracker.csv	7
3. { <i>index</i> }_pre_ratio.csv	9

Disclaimer :

Any SET indices Information calculated by the Stock Exchange of Thailand ("SET") (collectively called "**SET Index Series**") are the registered trademarks/service marks solely owned by, and proprietary to SET. Any unauthorized use of SET Index Series is strictly prohibited. All information provided is for information purposes only and no warranty is made as to its fitness for purpose, satisfactory quality or otherwise. Every effort has been made to ensure that all information given is accurate, but no responsibility or liability (including in negligence) can be accepted by SET for errors or omissions or for any losses arising from the use of this information.

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 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. "||"
- Member can download the file via SET Portal website (www.setportal.set.or.th) at approximately 6.00pm (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

ข้อตกลงและขอขมขใจความรับผิดชอบ :

ดัชนีหลักทรัพย์ใดๆ ที่ตลาดหลักทรัพย์แห่งประเทศไทยเป็นผู้คำนวณ (รวมเรียกว่า "กลุ่มดัชนีหลักทรัพย์ของตลาดหลักทรัพย์") เป็น เครื่องหมายการค้า/เครื่องหมายบริการจดทะเบียนที่ตลาดหลักทรัพย์ฯ เป็นเจ้าของแต่เพียงผู้เดียว การใช้กลุ่มดัชนีหลักทรัพย์ของตลาดหลักทรัพย์ฯโดยมิได้รับอนุญาตจากตลาดหลักทรัพย์ฯ ถือเป็น การละเมิด หนึ่ง การนำเสนอข้อมูลกลุ่มดัชนีหลักทรัพย์ของตลาดหลักทรัพย์ฯนี้เพื่อวัตถุประสงค์ในการให้ข้อมูลเท่านั้น โดยไม่สามารถรับรองในเรื่องของการใช้งานที่ตอบสนองวัตถุประสงค์เฉพาะอื่นใด หรือการรับประกันคุณภาพของข้อมูลแต่อย่างใด ตลาดหลักทรัพย์ฯ จะใช้ความพยายามอย่างดีที่สุดที่จะนำเสนอข้อมูลที่ถูกต้อง ทั้งนี้ ตลาดหลักทรัพย์ฯ จะไม่รับผิดชอบต่อความรับผิดชอบใด (รวมถึงกรณีประมาท) สำหรับข้อผิดพลาด หรือข้อละเว้น หรือความเสียหายใดๆ อันอาจเกิดขึ้นจากการใช้ข้อมูลที่ได้นำเสนอ

© The Stock Exchange of Thailand

Disclaimer :

Any SET indices Information calculated by the Stock Exchange of Thailand ("SET") (collectively called "SET Index Series") are the registered trademarks/service marks solely owned by, and proprietary to SET. Any unauthorized use of SET Index Series is strictly prohibited. All information provided is for information purposes only and no warranty is made as to its fitness for purpose, satisfactory quality or otherwise. Every effort has been made to ensure that all information given is accurate, but no responsibility or liability (including in negligence) can be accepted by SET for errors or omissions or for any losses arising from the use of this information.

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
```

Disclaimer :

Any SET indices Information calculated by the Stock Exchange of Thailand ("SET") (collectively called "SET Index Series") are the registered trademarks/service marks solely owned by, and proprietary to SET. Any unauthorized use of SET Index Series is strictly prohibited. All information provided is for information purposes only and no warranty is made as to its fitness for purpose, satisfactory quality or otherwise. Every effort has been made to ensure that all information given is accurate, but no responsibility or liability (including in negligence) can be accepted by SET for errors or omissions or for any losses arising from the use of this information.

...

© The Stock Exchange of Thailand

Disclaimer :

Any SET indices Information calculated by the Stock Exchange of Thailand ("SET") (collectively called "**SET Index Series**") are the registered trademarks/service marks solely owned by, and proprietary to SET. Any unauthorized use of SET Index Series is strictly prohibited. All information provided is for information purposes only and no warranty is made as to its fitness for purpose, satisfactory quality or otherwise. Every effort has been made to ensure that all information given is accurate, but no responsibility or liability (including in negligence) can be accepted by SET for errors or omissions or for any losses arising from the use of this information.

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 – Rights Offering (Common Stock) XT – Rights Offering (Transferable Subscription Rights) XS – Rights Offering (Short Term Warrants) XW – Rights Offering (Warrants) CD – Capital Decrease PO – Capital Increase DE – Delisted CS – Change of Security Symbol PC – Par Change NL – New Listing IN – Included in Market EX – Excluded from Market CI – Change Market (In) CO – Change Market (Out)
4.	Existing Index Shares	Long		
5.	Adjusted Index Shares	Long		The number of index shares that will be increased or decreased on effective date
6.	New Security Symbol	String	32	Available in case of changing security symbol
7.	Based Ratio	Double	6-12 decimal digits	
8.	Output Ratio	Double	6-12 decimal digits	
9.	Offering Price	Double	6-12 decimal digits	
10.	Dividend per Share	Double	6-12 decimal digits	

© The Stock Exchange of Thailand

Disclaimer :

Any SET indices Information calculated by the Stock Exchange of Thailand ("SET") (collectively called "SET Index Series") are the registered trademarks/service marks solely owned by, and proprietary to SET. Any unauthorized use of SET Index Series is strictly prohibited. All information provided is for information purposes only and no warranty is made as to its fitness for purpose, satisfactory quality or otherwise. Every effort has been made to ensure that all information given is accurate, but no responsibility or liability (including in negligence) can be accepted by SET for errors or omissions or for any losses arising from the use of this information.

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

- Dividend
- Capital Increase
 - Right Offering
 - Public Offering
- Capital Decrease
- Delisted Security: it means the security will be delisted from the market on the effective date
- Change of Security Symbol
- Par Change
- New Listing : it means the security will be listed in the market on the effective date
- Excluded from Market : it means the security will be removed from the index calculation.
- Included in Market : it means the security will be included in the index calculation.
- Change Market (In) : it means the security will moves from another market to the market.
- Change Market (Moved From) : it means the security will moves from the market to another market.

Sample Data

HANA		2018-11-07		XD		804878860		0		0.000000		0.000000		0.000000		1.000000
ORI		2018-11-07		XD		1632721200		816474627		0.000000		0.000000		0.000000		0.040000
SPALI		2018-11-12		PO		2094384381		48694949		0.000000		0.000000		0.000000		0.000000
KBANK		2018-11-14		CS		2393260193		0		KBNK		0.000000		0.000000		0.000000
PTT		2018-11-														
15		XR		28562996250		5712599250		5.000000		1.000000		35.000000		0.000000		
SIRI		2018-11-														
16		PC		14862734320		16943517129		1.070000		0.500000		0.000000		0.000000		

Disclaimer :

Any SET indices Information calculated by the Stock Exchange of Thailand ("SET") (collectively called "SET Index Series") are the registered trademarks/service marks solely owned by, and proprietary to SET. Any unauthorized use of SET Index Series is strictly prohibited. All information provided is for information purposes only and no warranty is made as to its fitness for purpose, satisfactory quality or otherwise. Every effort has been made to ensure that all information given is accurate, but no responsibility or liability (including in negligence) can be accepted by SET for errors or omissions or for any losses arising from the use of this information.

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**
- This file will be sent before new constituents of the index be effective as the followings:

Disclaimer :

Any SET indices Information calculated by the Stock Exchange of Thailand ("SET") (collectively called "SET Index Series") are the registered trademarks/service marks solely owned by, and proprietary to SET. Any unauthorized use of SET Index Series is strictly prohibited. All information provided is for information purposes only and no warranty is made as to its fitness for purpose, satisfactory quality or otherwise. Every effort has been made to ensure that all information given is accurate, but no responsibility or liability (including in negligence) can be accepted by SET for errors or omissions or for any losses arising from the use of this information.

- 3 business days before effective date for the indices that do not have adjustment factor e.g. SET50, SET100, sSET.
- 2 business days before effective date for the indices that have adjustment factor e.g. SETHD, SETTHSI. However the data in the file will be as of 3 business days. This means this file will be sent delay for 1 day because of reconcile process.
- For the indices that have adjustment factor, the file will be also sent out when there is index weight rebalancing.
- If there is no updated data, the file will be 0 byte.

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

```
2019-06-26|SETTHSI||||1054.01|1054.38|2019-07-01
2019-06-26|ADVANC|2973095330|0.7921|4.6697|184.50|181.50|2019-07-01
2019-06-26|AOT|14285700000|0.5123|5.3032|64.50|65.25|2019-07-01
2019-06-26|BAFS|637496153|1.5293|0.3532|32.75|32.75|2019-07-01
...
```

Disclaimer :

Any SET indices Information calculated by the Stock Exchange of Thailand ("SET") (collectively called "**SET Index Series**") are the registered trademarks/service marks solely owned by, and proprietary to SET. Any unauthorized use of SET Index Series is strictly prohibited. All information provided is for information purposes only and no warranty is made as to its fitness for purpose, satisfactory quality or otherwise. Every effort has been made to ensure that all information given is accurate, but no responsibility or liability (including in negligence) can be accepted by SET for errors or omissions or for any losses arising from the use of this information.