

Data File Specification



OAQ

“Security Profile for Equity Market”

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Version 1.3



REVISION HISTORY

Date	Version	Effective Date	Description
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

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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). 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 SET, MAI, SET_ODD_LOT and MAI_ODD_LOT.

The file will be provided twice a day.

1. First time is around 6.00 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 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	Length/ Format	Remark
1	Orderbook ID	Integer		ID of the stock
2	IsOddLot	String		Y = Odd Lot N = Round Lot
3	Industry Number	Integer		Possible values as in Appendix
4	Sector Number	Integer		Possible values as in Appendix
5	Sub-sector Number	Integer		Value is 0 (zero)
6	Security Symbol	String	32	Same symbol for round-lot and odd-lot market but different Orderbook ID
7	Security Type	String		Security Type F = Foreign Common Stock J = Convertible Preferred L = ETF P = Preferred

No.	Field Name	Type	Length/ Format	Remark
				Q = Preferred Foreign R = Transferable Subscription Right S = Common Stock T = Unit Trust Foreign U = Unit Trust V = Derivatives Warrant W = Warrant X = Depository Receipt Y = Depository Receipt Foreign
8	Ceiling Price	Double	2-5 decimal digits	
9	Floor Price	Double	2-5 decimal digits	
10	Market ID	String		SET = SET market MAI = mai market SET_ODD_LOT = SET odd-lot market MAI_ODD_LOT = mai odd-lot market
11	Security Name	String	255	
12	Non-Compliance Flag	String		Y = Non-compliant N = Compliant
13	Stabilization Flag	String		Y = Stabilized otherwise N
14	Halt Status	String		Halt status, e.g. " " DISABLED (in case of new listed stock) HALT SUSPEND
15	Split	String		Y = split Otherwise N
16	Benefit Flag	String		Benefit Flag , e.g. XR = Capital Increase PO = Public Offering XD = Dividend XN = Capital Return XS = Short Term Warrant XW= Long Term Warrant XT = Transferrable Subscription Rights

No.	Field Name	Type	Length/ Format	Remark
				XB = Other Benefit XA = More than one flag
17	Notice Flag	String		" " = No Flag NP = notice pending NR = notice received
18	Caution Flag	String	1	" " = No Flag C = Caution Flag
19	Par Value	Double	5 decimal digits	
20	Board Lot	Integer		
21	Allow short sell	String		Y = Short Sell is allowed otherwise N
22	IPO Price	Double		
23	NPG Flag	String		Y = NPG N = Normal
24	Allow NVDR	String		ALL SELL_ONLY NONE
25	Allow TTF	String		ALL SELL_ONLY NONE
26	Underlying Name	String	32	For Warrant, DW, TSR & DR, this field will be shown.
27	Underlying Orderbook ID	Integer		For Warrant, Stock DW, TSR & DR, this field will be shown. For Index DW : This field will be null.
28	Listed Shares	Long		
29	Listed Date	Date	yyyy-mm-dd	
30	First Trade Date	Date	yyyy-mm-dd	
31	Delisted Date	Date	yyyy-mm-dd	
32	Last Trade Date	Date	yyyy-mm-dd	For Warrant, DW, TSR & DR, this field will be shown.
33	Last Exercise Date	Date	yyyy-mm-dd	For Warrant, DW, TSR & DR, this field will be shown.
34	Expiration Date	Date	yyyy-mm-dd	For Warrant, DW, TSR & DR, this field will be shown
35	Exercise Ratio In	Double	0-12 decimal digits	For Warrant, DW, TSR & DR, this field will be shown.
36	Exercise Ratio Out	Double	0-12 decimal digits	For Warrant, DW, TSR & DR, this field will be shown.

No.	Field Name	Type	Length/ Format	Remark
37	Exercise Price	Double	2-12 decimal digits	For Warrant, DW, TSR & DR, this field will be shown.
38	Multiplier	Double	0-12 decimal digits	For Index DW, this field will be shown. Unit of Multiplier is Currency of Underlying per Index Point
39	ISIN Code	String	14	ISIN of stocks in odd-lot market will be the same with round-lot market
40	ISIN Code (NVDR)	String	14	
41	ISIN Code (Thai Trust Fund)	String	14	
42	Currency of Trading	String	3	
43	Currency of Par	String	3	
44	Currency of Underlying	String	3	For Index DW, this field will be shown

Appendix 1: Industry and Sector Classification

SET Industry and Sector

Industry No.	Sector No.	Industry / Sector	กลุ่มอุตสาหกรรม / หมวดธุรกิจ	Symbol
1		Agro & Food Industry	เกษตรและอุตสาหกรรมอาหาร	AGRO
	1	Agribusiness	ธุรกิจการเกษตร	AGRI
	12	Food & Beverage	อาหารและเครื่องดื่ม	FOOD
2		Consumer Products	สินค้าอุปโภคบริโภค	CONSUMP
	27	Fashion	แฟชั่น	FASHION
	15	Home & Office Products	ของใช้ในครัวเรือนและสำนักงาน	HOME
	22	Personal Products & Pharmaceuticals	ของใช้ส่วนตัวและเวชภัณฑ์	PERSON
3		Financials	ธุรกิจการเงิน	FINCIAL
	2	Banking	ธนาคาร	BANK
	11	Finance & Securities	เงินทุนและหลักทรัพย์	FIN
	16	Insurance	ประกันภัยและประกันชีวิต	INSUR
4		Industrials	สินค้าอุตสาหกรรม	INDUS
	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
5		Property & Construction	อสังหาริมทรัพย์และก่อสร้าง	PROPCON
	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		Resources	ทรัพยากร	RESOURC
	9	Energy & Utilities	พลังงานและสาธารณูปโภค	ENERG
	20	Mining	เหมืองแร่	MINE
7		Services	บริการ	SERVICE

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
8		Technology	เทคโนโลยี	TECH
	8	Electronic Components	ชิ้นส่วนอิเล็กทรอนิกส์	ETRON
	6	Information & Communication Techonology	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		Agro & Food Industry	เกษตรและอุตสาหกรรมอาหาร	AGRO-m
	64	Agro & Food Industry	เกษตรและอุตสาหกรรมอาหาร	AGRO-ms
57		Consumer Products	สินค้าอุปโภคบริโภค	CONSUMP-m
	65	Consumer Products	สินค้าอุปโภคบริโภค	CONSUMP-ms
58		Financials	ธุรกิจการเงิน	FINCIAL-m
	66	Financials	ธุรกิจการเงิน	FINCIAL-ms
59		Industrials	สินค้าอุตสาหกรรม	INDUS-m
	67	Industrials	สินค้าอุตสาหกรรม	INDUS-ms
60		Property & Construction	อสังหาริมทรัพย์และก่อสร้าง	PROPCON-m
	68	Property & Construction	อสังหาริมทรัพย์และก่อสร้าง	PROPCON-ms
61		Resources	ทรัพยากร	RESOURC-m
	69	Resources	ทรัพยากร	RESOURC-ms
62		Services	บริการ	SERVICE-m
	70	Services	บริการ	SERVICE-ms
63		Technology	เทคโนโลยี	TECH-m
	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	