Equity Derivatives Segment File Formats

August 2020

Version 13.1

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The list of end of day files available for Equity Derivatives segment. Trading Member & Clearing Member can download files from web-link - > https:\\member.bseindia.com

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2	Spread Contract Master file	EQD_SPD_CO<ddmmyy>.csv	BSE spread contract master file
3	EOD Trade File to Trading Member (TM)	EQD_TRTM_<clg.no.>_yyyymmdd-01.csv	TM file
4	EOD Trade File to Clearing Member (CM)	EQD_TRCM_<clg.no.>_yyyymmdd-01.csv	CM file
5	Online Trade File to Trading Member (TM)	EQD_ITRTM_<clg.no.>_yyyymmdd.csv	TM file
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7	Position File	POCM_<clg.no.>_yyyymmdd-01.csv POTM_<clg.no.>_yyyymmdd-01.csv	CM file TM file
8	Market Summary File	MS_<yyyymmdd>-01.csv	Common File
9	Margin Reporting File to Member	MRCM_<clg.no.>_yyyymmdd.csv	Clearing Member
		MGTM_<clg.no.>_yyyymmdd.csv	Trading Member
10	Margin Reporting File from Member	MRCM<clg no>.Mnn	Clearing Member
		MG<Membercode>.Mnn	Trading Member
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		MGR_<clg no>_yyyymmdd.csv	Trading Member
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13	Member STT File	DSTTM_<clg.no.>_yyyymmdd-01.csv DSTCM_<clg.no.>_yyyymmdd-01.csv	TM file CM file
14	Transaction Charges File	DTSTM_<clg.no.>_yyyymmdd.csv DTSCM_<clg.no.>_yyyymmdd.csv	TM file CM file
15	Collateral Status File	DCS_<clg.no.>_yyyymmdd.csv	CM file
16	Member Turnover File	DTOTM_<clg.no.>_yyyymmdd-01.csv DTOCM_<clg.no.>_yyyymmdd-01.csv	TM file CM file
17	Order Log File	DOR<ddmmyy>.clg no	TM/CM/TCM file
18	Balance Sheet File	FODELBalshsumDP<Full Sett No.>.<Clg No.>	Report – Downloaded on E+2
19	Member wise Margin Statement	DFOMAR_<Sett No.>.<Clg No.>	Report – Downloaded on E, E+1, E+2 days
20	Settlement Calendar	FODLSETLMAS_mmyy.csv	

21	Settlement Price File	EQD_ SET_PRICE_DDMMYY.csv	Settlement Price File
22	CC contract master file	EQD_CC_CO<ddmmyy>.csv	ICCL contract master file
23	Stamp Duty File to Clearing Member	<MBRSTD>_EQD_CM_<CM Code>_<DDMMYY>.CSV	Stamp Duty File
24	Stamp Duty File to Trading Member	<MBRSTD>_EQD_TM_<TM Code>_<DDMMYY>.CSV	Stamp Duty File

1. Contract Master file

Name	Type
EQD_CO<ddmmyy>.csv	CSV

Control Record

Field No.	Field Name	Field Description	Data Type	Default Value
1	Segment Indicator	Underlying Market. Default Value should be '2'	CHAR 6)	
2	Version Number		CHAR(5)	

Detail Record

Field No.	Field Name	Field Description	Data Type
1	Contract token number / Series ID	Unique Identifier for the Contract	Int
2	Asset Token Number	Unique numeric identifier for underlying. E.g.: 500410	Int
3	Instrument Type / Product Type	'IF' for Index Futures 'IO' for Index Options 'SF' for Stock Futures 'SO' for Stock Options	CHAR (6)
4	Symbol / Asset Code	Symbol/ Asset Code of currency for e.g.: BSX, BSI	CHAR(12)
5	Underlying Asset	Underlying Asset as defined by the Exchange. E.g.:- RIL, SENSEX, TATAMOTORS, etc.	CHAR (11)
6	Underlying Asset Class	Default value is 'EDX'	CHAR (4)
7	Expiry date (last trading date)	This date is the actual last trading date of the Contract DD-MMM-YYYY format	datetime(11)
8	Strike Price	Default Value is '0'for Futures Contracts. Note: Value displayed in paise.	Int
9	Option Type	'CE' for Call Option (European) 'PE' for Put Option (European) '' for Futures Contracts	CHAR (2)
10	Precision	Default value is '2'	CHAR (1)

11	Filler		Int
12	Filler		CHAR (3)
13	Partition ID	The field is required for trading through ETI	Int
14	Filler		Int
15	Filler		Int
16	Filler		Int
17	Filler		CHAR (2)
18	Filler		Int
19	Filler		Int
20	Filler		CHAR (2)
21	Filler		Int
22	Filler		Int
23	Filler		CHAR (2)
24	Filler		Int
25	Filler		Int
26	Filler		CHAR (2)
27	Contract Start Date	Start Date of the Contract DD-MMM-YYYY format	datetime(11)
28	Settlement Date (Expiry Date)	Expiry date of the contract DD-MMM-YYYY format	datetime(11)
29	Product ID/ Market Segment ID	Unique numeric Identifier for Product *[Corresponds to field MarketSegmentID(1300) in the ETI API]*	Int
30	Capacity Group ID	Capacity group ID for each contract.	Int

31	Minimum Lot Size	Minimum Lot Size	Int
32	Board Lot Quantity (Minimum Lot Size)	Board Lot Quantity	Int
33	Tick Size	The value by which bid / offer would increase / decrease. Note: Value displayed in paise	Int
34	Filler		Int
35	Filler		Int
36	Filler		Int
37	Instrument ID / SimpleSecurityID	The instrument Identifier is required for trading through ETI *[Corresponds to field SimpleSecurityID(30048) in the ETI API]*	Int
38	Filler		Int
39	Filler		Int
40	Filler		Int
41	Filler		Int
42	Filler		Int
43	Filler		Int
44	Filler		Int
45	Filler		Int
46	Filler		Int
47	Filler		Int
48	Filler		Int
49	Contract Exercise Start Date	Last Trading Date DD–MMM-YYYY format	datetime(11)

50	Contract Exercise End Date	Last Trading Date DD-MMM-YYYY format	datetime(11)
51	Filler		Int
52	Quantity Multiplier	Lot size multiplier (1)	Int
53	Series Code	Example: - SENSEX20SEPFUT (Monthly Future) - SENSEX20SEP07FUT (Weekly Future) - SENSEX20MAR34900.00CE (Monthly Options) - HDFCBANK20SEP071100.00CE (Weekly Options)	CHAR (50)
54	Instrument Name	Example: - SENSEX20SEPFUT (Monthly Future) - SENSEX20SEP07FUT (Weekly Future) - SENSEX20SEP34900.00CE (Monthly Options) - HDFCBANK20SEP071100.00CE (Weekly Options)	CHAR (50)
55	Filler		Int
56	Filler		Int
57	Filler		Int
58	Underlying Market	1 – for assets where underlying market is BSE 2 – for assets where underlying market is NSE 3 – for assets where underlying market is Johannesburg Stock Exchange (JSE) 4 – for assets where underlying market is Hong Kong Exchanges and Clearing Limited (HKEx) 5 – for assets where underlying market is Bolsa de Valores, Mercadorias & Futuros de São Paulo (BM&FBOVESPA) (Brazil) 6 – for assets where underlying market is Moscow Interbank Currency Exchange (MICEX)	Int

59	Filler		CHAR (24)
60	Contract Type	M- Monthly W- Weekly Q- Quarterly H- Half Yearly	CHAR (1)
61	Settlement Type	This is a mandatory field. Possible Values: ‘D’ or ‘C’ D -> Delivery Based settlement C -> Cash Settlement	CHAR (1)
62	Filler		CHAR (1)
63	Filler		CHAR (1)
64	Filler		CHAR (1)
65	Filler		CHAR (1)
66	Product Code	e.g.: BSXFUT, BSIOPT & INFYOPT	CHAR(15)
67	Filler		CHAR (6)
68	Base Price	Closing Price of the respective contract Note: Value displayed in paise	Int
69	Delete Flag	“A” for Active Contracts “E“ for Expired Contracts “X” for Marked for Expiry Contracts	CHAR (1)

2. SPREAD contract File

Name	Type
EQD_SPD_CO<ddmmyy>.csv	CSV

Control Record

Field No.	Field Name	Field Description	Data Type	Default Value
1	Segment Indicator	Underlying Market. Default Value should be '2'	CHAR (6)	
2	Version Number		CHAR (5)	

Detail Record

Field No.	Field Name	Field Description	Data Type
1	Contract token number 1 / Series ID of leg 1	Token number of leg 1 contract of the spread combination	Int
2	Contract token number 2 / Series ID of leg 2	Token number of leg 2 contract of the spread combination	Int
3	Instrument Type 1 / Product Type1	Type of product 'IF' for Index Futures 'IO' for Index Options 'SF' for Stock Futures 'SO' for Stock Options Instrument type of Leg 1 contract of spread combination	CHAR (6)
4	Symbol 1 / Asset Code 1	Asset Code / Symbol of Leg 1 contract of spread combination example : BSX, BSI	CHAR (12)
5	Underlying Asset	Underlying Asset as defined by the exchange. Eg:- RIL, SENSEX,TATAMOTORS etc	Char(11)
6	Expiry Date 1	Last Trading Date of Leg 1 contract of spread combination DD-MMM-YYYY format	datetime(11)
7	Spread Instrument ID/ SecurityID	The instrument Identifier is required for trading through ETI *[Corresponds to field SecurityID(48) in the ETI API]*	LargeInt
8	Spread Partition ID	The field is required for trading through ETI	Int

9	Precision	Precision shall be 2 for Option Spreads. Blank for Futures	Int
10	Instrument Type 2 / Product Type2	Type of product 'IF' for Index Futures 'IO' for Index Options 'SF' for Stock Futures 'SO' for Stock Options Instrument type of Leg 2 contract of spread combination	CHAR (6)
11	Symbol 2 / Asset Code 2	Asset Code / Symbol of Leg 2 contract of spread combination. example : BSX, BSI	CHAR (12)
12	Option Type for Leg 1	'CE' for Call Option contract 'PE' for Put Option contract 'Blank' for Futures contract	CHAR (2)
13	Expiry Date 2	Last Trading Date of Leg 2 contract of spread combination DD-MMM-YYYY format	datetime(11)
14	Spread Product ID / MarketSegmentID	Unique numeric Identifier for Product *[Corresponds to field MarketSegmentID(1300) in the ETI API]*	Int
15	Series Code	This is existing nomenclature of spread contract. Example: -BSX9O19S (Leg 1&2 Monthly Future). -BSX9OW1S (Leg1 Monthly and Leg2 Weekly Future). -BSX9W19W2S (Leg 1&2 Weekly Future).	CHAR (50)
16	Strike Price Leg 1	Strike Price for spread options (In paise) 'Blank' for Futures contract	Int
17	Strike Price Leg 2	Strike Price for spread options (In paise) 'Blank' for Futures contract	Int
18	Strategy ID	15 – For Option Spread Strategy	Int
19	No of Legs in Strategy	No of Legs 2 for Option Spread Strategy	Int
20	Option Type for Leg 2	'CE' for Call Option 'PE' for Put Option 'Blank' for Future Contracts	CHAR (2)
21	Quantity Multiplier	Lot Size Multiplier of spread contract (will be 1)	Int
22	BoardLotQuantity1	Board Lot Quantity	Int
23	MinimumLotQuantity1	Minimum Lot Size	Int
24	TickSize1	Tick size of leg 1 contract	Int

		Note: Value displayed in paise	
25	BoardLotQuantity2	Board Lot Quantity	Int
26	MinimumLotQuantity2	Minimum Lot Size	Int
27	TickSize2	Tick size of leg 2 contract Note: Value displayed in paise	Int
28	Eligibility	The flag will be set to 1 if the combination is allowed to trade.	CHAR (1)
29	Delete Flag	"A" for Active Contracts "E" for Expired Contracts "X" for Marked for Expiry Contracts	CHAR (1)
30	Contract token number / Series ID of Spread Instrument	Token number of Spread contract	LargeInt
31	Spread Contract Instrument Type / Product Type	Type of product 'IF' for Index Futures 'IO' for Index Options 'SF' for Stock Futures 'SO' for Stock Options Instrument type of spread contract	CHAR (6)
32	Spread Contract Symbol / Asset Code	Asset Code as available in the. Symbol spread contract Example : BSX, BSI	CHAR (12)
33	Complex Instrument type	The field is required for trading through ETI 5-Calendar Spread Instrument 2-Standard Option Strategy	Int
34	Expiry Date of Spread instrument	Expiry Date of Spread contract DD-MMM-YYYY format	datetime(11)
35	Instrument Name	New nomenclature of spread contract. Example: - SENSEXAUGSEP20(Leg 1&2 Monthly Future). - SENSEXAUGSEP0720 (Leg1 Monthly and Leg2 Weekly Future). - SENSEXAUG24SEP0720 (Leg 1&2 Weekly Future).	Char (50)
36	Spread Contract Strike Price	Strike Price of Spread Option contract. Blank for Futures	Int

3. Trade File to Trading Member

File	Name	Type
Trading Member	EQD_TRTM_<clg.no>_DDMMYY-01.csv	CSV

No.	Field Name	Remarks	Data type	Default Value
1	Trade Number	Unique Trade Number	int	
2	Trade Date Time	DD MMM YYYY HH:MM:SS	Datetime (20)	
3	Trade Status	11 - Original Trade 12 - Modified Trade 13 - Cancelled Trade 17 - Approved Trade 18 - Rejected Trade	Int	
4	Segment Indicator	'D' for Derivatives Segment	Char (1)	
5	Settlement Type	'F' for Futures/ 'O' for Options	Char (1)	
6	Product Type	'IF' for Index Futures 'IO' for Index Options 'SF' for Stock Futures 'SO' for Stock Options	Char (2)	
7	Product Code	Product Code as available in Trading Terminal	Char (15)	
8	Asset Code	Asset Code as available in the Trading Terminal	Char (12)	
9	Expiry Date	Expiry Date of the Product e.g. 25 AUG 2008. DD MMM YYYY format	Datetime (11)	
10	Strike Price	Default Value is '0' for Futures Contracts	Numeric (11,4)	
11	Option Type (Call/Put)	'CE' for Call Option (European) 'PE' for Put Option (European) '' for Futures Contracts	Char (2)	
12	Series Code	Series Code as available in Trading Terminal	Char (50)	
13	Buy Broker	Trading Member (TM) Code of Buyer's Broker	Char (6)	
14	Sell Broker	Trading Member (TM) Code of Seller's Broker	Char (6)	
15	Trade Price	Price of the trade	Numeric (11,4)	
16	Trade Quantity	Quantity / No. of Contracts	Int	

17	Series ID	Unique Identifier for the Asset / Product.	Int	
18	Trade Buyer Location ID	Buy Location ID	int	
19	Buy CM Code	Valid Clearing Member (CM) Code of Buyer's Clearer	Char (6)	
20	Sell CM Code	Valid Clearing Member (CM) Code of Seller's Clearer	Char (6)	
21	Trade Seller Location ID	Sell Location ID	int	
22	Buy Custodial Participant	Valid Custodial Participant (CP) Code of Buyer, if Institution. (UCC for custodian)	Char (12)	
23	Buy Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Buyer	Char (1)	
24	Sell Custodial Participant	Valid Custodial Participant (CP) Code of Seller, if Institution. (UCC for custodian)	Char (12)	
25	Sell Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Seller	Char (1)	
26	Buy Covered Uncovered Flag	Buy Cover = 'C' Buy Uncover = 'U'	Char (1)	If it is B ord U
27	Sell Covered Uncovered Flag	Sell Cover = 'C' Sell Uncover = 'U'	Char (1)	If it is S ord U
28	Buy Old Custodial Participant	In case of a change in Custodial Participant (CP) for an Institutional Buyer, this field will contain the old CP Code. (UCC for custodian)	Char (12)	Blank
29	Buy Old CM Code	In case of a change in Clearing Member (CM) for an Institutional Buyer, this field will contain the old CM Code.	Char (6)	
30	Sell Old Custodial Participant	In case of a change in Custodial Participant (CP) for an Institutional Seller, this field will contain the old CP Code. (UCC for custodian)	Char (12)	Blank
31	Sell Old CM Code	In case of a change in Clearing Member (CM) for an Institutional Seller, this field will contain the old CM Code.	Char (6)	
32	Trade Buyer Terminal ID	Buy Dealer Code	Char (6)	

33	Trade Seller Terminal ID	Sell Dealer Code	Char (6)	
34	Buy Order No	Order Number of the Buy Order	Char (20)	
35	Sell Order No	Order Number of the Sell Order	Char (20)	
36	Buy Client Code	Buy Client Code	Char (11)	
37	Sell Client Code	Sell Client Code	Char (11)	
38	Buy Remarks	Buy Remarks (Will be left blank)	Char (1)	Blank
39	Sell Remarks	Sell Remarks(Will be left blank)	Char (1)	Blank
40	Buy Position	Buy Open/ Close Indicator. "O" for Buy Open Position & "C" for Buy Close Position	Char (1)	
41	Sell Position	Sell Open/ Close Indicator. "O" for Sell Open Position & "C" for Sell Close Position	Char (1)	
42	Buy Proprietor/ Client Flag	'P' for proprietary/ 'C' for client / 'I' for Institutional accepted trades	Char (1)	
43	Sell Proprietor/Client Flag	'P' for proprietary/ 'C' for client / 'I' for Institutional accepted trades	Char (1)	
44	Buy Order Time Stamp	DD MMM YYYY HH:MM:SS	Datetime (20)	
45	Sell Order Time Stamp	DD MMM YYYY HH:MM:SS	Datetime (20)	
46	Buy Order Active Flag	If the Buy Order is Active then "0" . For Passive Buy Order then "1"	Char (1)	
47	Sell Order Active Flag	If the Sell Order is Active then "0". For Passive Sell Order then "1"	Char (1)	

4. Trade File to Clearing Member

File	Name	Type
Clearing Member	EQD_TRCM_<clg.no>_DDMMYY-01.csv	CSV

Sr. No	Field Name	Description	Data type
1	Trade Number	Unique Trade Number	int
2	Trade Date Time	DD MMM YYYY HH:MM:SS	Datetime (20)
3	Trade Status	11 = Original Trade 12 = Modified Trade 13 = Cancelled Trade 17 = Approved Trade 18 = Rejected Trade	Int
4	Segment Indicator	'D' for Derivatives Segment	Char (1)
5	Settlement Type	'F' for Futures/ 'O' for Options	Char (1)
6	Product Type	'IF' for Index Futures 'IO' for Index Options 'SF' for Stock Futures 'SO' for Stock Options	Char(2)
7	Product Code	Product Code as available in Trading Terminal	Char (15)
8	Asset Code	Asset Code as available in the Trading Terminal	Char (12)
9	Expiry Date	Expiry Date of the Product e.g. 25 AUG 2008. DD MMM YYYY format	Datetime (11)
10	Strike Price	Default Value is '0' for Futures Contracts	Numeric (11,4)
11	Option Type (Call/Put)	'CE' for Call Option (European) 'PE' for Put Option (European) '' for Futures Contracts	Char (2)
12	Series Code	Series Code as available in Trading Terminal	Char (50)
13	Buy Broker	Trading Member (TM) Code of Buyer's Broker	Char (6)
14	Sell Broker	Trading Member (TM) Code of Seller's Broker	Char (6)
15	Trade Price	Price of the trade	Numeric (11,4)
16	Trade Quantity	Quantity / No. of Contracts	Int
17	Series ID	Unique Identifier for the Asset / Product.	Int
18	Trade Buyer Location ID	Buy Location ID Applicable only for BSE trades. For other Exchange trades it will be blank.	Int
19	Buy CM Code	Valid Clearing Member (CM) Code of Buyer's Clearer	Char (6)
20	Sell CM Code	Valid Clearing Member (CM) Code of Seller's Clearer	Char (6)
21	Trade Seller	Sell Location ID	Int

	Location ID	Applicable only for BSE trades. For other Exchange trades it will be blank.	
22	Buy Custodial Participant	Valid Custodial Participant (CP) Code of Buyer, if Institution. (UCC for custodian)	Char (12)
23	Buy Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Buyer	Char (1)
24	Sell Custodial Participant	Valid Custodial Participant (CP) Code of Seller, if Institution. (UCC for custodian)	Char (12)
25	Sell Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Seller	Char (1)
26	Buy Covered Uncovered Flag	Buy Cover = 'C' Buy Uncover = 'U'	Char (1)
27	Sell Covered Uncovered Flag	Sell Cover = 'C' Sell Uncover = 'U'	Char (1)
28	Buy Old Custodial Participant	In case of a change in Custodial Participant (CP) for an Institutional Buyer, this field will contain the old CP Code. (UCC for custodian)	Char (12)
29	Buy Old CM Code	In case of a change in Clearing Member (CM) for an Institutional Buyer, this field will contain the old CM Code.	Char (6)
30	Sell Old Custodial Participant	In case of a change in Custodial Participant (CP) for an Institutional Seller, this field will contain the old CP Code. (UCC for custodian)	Char (12)
31	Sell Old CM Code	In case of a change in Clearing Member (CM) for an Institutional Seller, this field will contain the old CM Code.	Char (6)
32	Trade Buyer Terminal ID	Buy Dealer Code Applicable only for BSE trades. For other Exchange trades it will be blank.	Char (6)
33	Trade Seller Terminal ID	Sell Dealer Code Applicable only for BSE trades. For other Exchange trades it will be blank.	Char (6)
34	Buy Order No	Order Number of the Buy Order	Char (20)
35	Sell Order No	Order Number of the Sell Order	Char (20)
36	Buy Client Code	Buy Client Code	Char (11)
37	Sell Client Code	Sell Client Code	Char (11)
38	Buy Remarks	Buy Remarks (Will be left blank)	Char (1)
39	Sell Remarks	Sell Remarks (Will be left blank)	Char (1)
40	Buy Position	Buy Open/ Close Indicator. "O" for Buy Open Position & "C" for Buy Close Position	Char (1)
41	Sell Position	Sell Open/ Close Indicator. "O" for Sell Open Position & "C" for Sell Close Position	Char (1)
42	Buy Proprietor/ Client Flag	'P' for proprietary/ 'C' for client / 'I' for Institutional accepted trades	Char (1)
43	Sell	'P' for proprietary/ 'C' for client / 'I' for Institutional	Char (1)

	Proprietor/Client Flag	accepted trades	
44	Buy Order Time Stamp	DD MMM YYYY HH:MM:SS	Datetime (20)
45	Sell Order Time Stamp	DD MMM YYYY HH:MM:SS	Datetime (20)
46	Buy Order Active Flag	If the Buy Order is Active then "0" . For Passive Buy Order then "1" Applicable only for BSE trades. For other Exchange trades it will be blank.	Char (1)
47	Sell Order Active Flag	If the Sell Order is Active then "0". For Passive Sell Order then "1" Applicable only for BSE trades. For other Exchange trades it will be blank.	Char (1)
48	Session ID	Session ID corresponding to the trader ID, which is used for connecting to BSE's trading system. For other Exchange trades it will be blank.	Numeric (10)
49	Exchange Flag	This will contain identifier of the Exchange where trade is executed by trading member. Possible Values: BSE, NSE, MSE (For MSEI)	Char (4)
50	TM code of respective Exchange	Code of the trading member as assigned by the Exchange where the trade is executed.	Varchar (9)

5. Online Trade File to Trading Member

File	Name	Type
Online Trade File to TM	EQD_ITRTM_<clg.no.>_yyyymmdd.csv	CSV

No.	Field Name	Remarks	Data type	Default Value
1	Trade Number	Unique Trade Number	int	
2	Trade Date Time	DD MMM YYYY HH:MM:SS	Datetime (20)	
3	Trade Status	11 - Original Trade 12 - Modified Trade 13 - Cancelled Trade 17 - Approved Trade 18 - Rejected Trade 19 - Give up Trade	Int	
4	Segment Indicator	‘D‘ for Derivatives Segment	Char (1)	
5	Settlement Type	‘F‘ for Futures/ ‘O‘ for Options	Char (1)	
6	Product Type	‘IF‘ for Index Futures ‘IO‘ for Index Options ‘SF‘ for Stock Futures ‘SO‘ for Stock Options	Char (2)	
7	Product Code	Product Code as available in Trading Terminal	Char (15)	
8	Asset Code	Asset Code as available in the Trading Terminal	Char (12)	
9	Expiry Date	Expiry Date of the Product e.g. DD MMM YYYY format	Datetime (11)	
10	Strike Price	Default Value is ‘0’ for Futures Contracts	Numeric (11,4)	
11	Option Type (Call/Put)	‘CE‘ for Call Option (European) ‘PE’ for Put Option (European) ‘’ for Futures Contracts	Char (2)	
12	Series Code	Series Code as available in Trading Terminal	Char (50)	
13	Buy Broker	Trading Member (TM) Code of Buyer’s Broker	Char (6)	
14	Sell Broker	Trading Member (TM) Code of Seller’s Broker	Char (6)	
15	Trade Price	Price of the trade	Numeric (11,4)	
16	Trade Quantity	Quantity / No. of Contracts	Int	

17	Series ID	Unique Identifier for the Asset / Product.	Int	
18	Trade Buyer Location ID	Buy Location ID	int	
19	Buy CM Code	Valid Clearing Member (CM) Code of Buyer's Clearer	Char (6)	
20	Sell CM Code	Valid Clearing Member (CM) Code of Seller's Clearer	Char (6)	
21	Trade Seller Location ID	Sell Location ID	int	
22	Buy Custodial Participant	Valid Custodial Participant (CP) Code of Buyer, if Institution. (UCC for custodian)	Char (12)	
23	Buy Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Buyer	Char (1)	
24	Sell Custodial Participant	Valid Custodial Participant (CP) Code of Seller, if Institution. (UCC for custodian)	Char (12)	
25	Sell Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Seller	Char (1)	
26	Buy Covered Uncovered Flag	Buy Cover = 'C' Buy Uncover = 'U'	Char (1)	If it is B ord U
27	Sell Covered Uncovered Flag	Sell Cover = 'C' Sell Uncover = 'U'	Char (1)	If it is S ord U
28	Buy Old Custodial Participant	In case of a change in Custodial Participant (CP) for an Institutional Buyer, this field will contain the old CP Code. (UCC for custodian)	Char (12)	Blank
29	Buy Old CM Code	In case of a change in Clearing Member (CM) for an Institutional Buyer, this field will contain the old CM Code.	Char (6)	
30	Sell Old Custodial Participant	In case of a change in Custodial Participant (CP) for an Institutional Seller, this field will contain the old CP Code. (UCC for custodian)	Char (12)	Blank
31	Sell Old CM Code	In case of a change in Clearing Member (CM) for an Institutional Seller, this field will contain the old CM Code.	Char (6)	
32	Trade Buyer Terminal ID	Buy Dealer Code	Char (6)	

33	Trade Seller Terminal ID	Sell Dealer Code	Char (6)	
34	Buy Order No	Order Number of the Buy Order	Char (20)	
35	Sell Order No	Order Number of the Sell Order	Char (20)	
36	Buy Client Code	Buy Client Code	Char (11)	
37	Sell Client Code	Sell Client Code	Char (11)	
38	Buy Remarks	Buy Remarks (Will be left blank)	Char (1)	Blank
39	Sell Remarks	Sell Remarks(Will be left blank)	Char (1)	Blank
40	Buy Position	Buy Open/ Close Indicator. “O” for Buy Open Position & “C” for Buy Close Position	Char (1)	
41	Sell Position	Sell Open/ Close Indicator. “O” for Sell Open Position & “C” for Sell Close Position	Char (1)	
42	Buy Proprietor/ Client Flag	‘P‘ for proprietary/ ‘C’ for client / ‘I’ for Institutional accepted trades	Char (1)	
43	Sell Proprietor/Client Flag	‘P‘ for proprietary/ ‘C’ for client / ‘I’ for Institutional accepted trades	Char (1)	
44	Buy Order Time Stamp	DD MMM YYYY HH:MM:SS	Datetime (20)	
45	Sell Order Time Stamp	DD MMM YYYY HH:MM:SS	Datetime (20)	
46	Buy Order Active Flag	If the Buy Order is Active then "0" . For Passive Buy Order then "1"	Char(1)	
47	Sell Order Active Flag	If the Sell Order is Active then "0". For Passive Sell Order then "1"	Char(1)	

6. Online Trade File to Clearing Member

File	Name	Type
Trade File to CM	EQD_ITRCM_<clg.no>_DDMMYY.csv	CSV

Sr. No	Field Name	Description	Data type
1	Trade Number	Unique Trade Number	int
2	Trade Date Time	DD MMM YYYY HH:MM:SS	Datetime (20)
3	Trade Status	11 - Original Trade 12 - Modified Trade 13 - Cancelled Trade 17 - Approved Trade 18 - Rejected Trade 19 - Give up Trade	Int
4	Segment Indicator	'D' for Derivatives Segment	Char (1)
5	Settlement Type	'F' for Futures/ 'O' for Options	Char (1)
6	Product Type	'IF' for Index Futures 'IO' for Index Options 'SF' for Stock Futures 'SO' for Stock Options	char(2)
7	Product Code	Product Code as available in Trading Terminal	Char (15)
8	Asset Code	Asset Code as available in the Trading Terminal	Char (12)
9	Expiry Date	Expiry Date of the Product e.g. 25 AUG 2008. DD MMM YYYY format	Datetime (11)
10	Strike Price	Default Value is '0' for Futures Contracts	Numeric (11,4)
11	Option Type (Call/Put)	'CE' for Call Option (European) 'PE' for Put Option (European) '' for Futures Contracts	Char (2)
12	Series Code	Series Code as available in Trading Terminal	Char (50)
13	Buy Broker	Trading Member (TM) Code of Buyer's Broker	Char (6)
14	Sell Broker	Trading Member (TM) Code of Seller's Broker	Char (6)
15	Trade Price	Price of the trade	Numeric (11,4)
16	Trade Quantity	Quantity / No. of Contracts	Int
17	Series ID	Unique Identifier for the Asset / Product.	Int
18	Trade Buyer Location ID	Buy Location ID Applicable only for BSE trades. For other Exchange trades it will be blank.	Int
19	Buy CM Code	Valid Clearing Member (CM) Code of Buyer's Clearer	Char (6)

20	Sell CM Code	Valid Clearing Member (CM) Code of Seller's Clearer	Char (6)
21	Trade Seller Location ID	Sell Location ID Applicable only for BSE trades. For other Exchange trades it will be blank.	Int
22	Buy Custodial Participant	Valid Custodial Participant (CP) Code of Buyer, if Institution. (UCC for custodian)	Char (12)
23	Buy Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Buyer	Char (1)
24	Sell Custodial Participant	Valid Custodial Participant (CP) Code of Seller, if Institution. (UCC for custodian)	Char (12)
25	Sell Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Seller	Char (1)
26	Buy Covered Uncovered Flag	Buy Cover = 'C' Buy Uncover = 'U'	Char (1)
27	Sell Covered Uncovered Flag	Sell Cover = 'C' Sell Uncover = 'U'	Char (1)
28	Buy Old Custodial Participant	In case of a change in Custodial Participant (CP) for an Institutional Buyer, this field will contain the old CP Code. (UCC for custodian)	Char (12)
29	Buy Old CM Code	In case of a change in Clearing Member (CM) for an Institutional Buyer, this field will contain the old CM Code.	Char (6)
30	Sell Old Custodial Participant	In case of a change in Custodial Participant (CP) for an Institutional Seller, this field will contain the old CP Code. (UCC for custodian)	Char (12)
31	Sell Old CM Code	In case of a change in Clearing Member (CM) for an Institutional Seller, this field will contain the old CM Code.	Char (6)
32	Trade Buyer Terminal ID	Buy Dealer Code Applicable only for BSE trades. For other Exchange trades it will be blank.	Char (6)
33	Trade Seller Terminal ID	Sell Dealer Code Applicable only for BSE trades. For other Exchange trades it will be blank.	Char (6)
34	Buy Order No	Order Number of the Buy Order	Char (20)
35	Sell Order No	Order Number of the Sell Order	Char (20)
36	Buy Client Code	Buy Client Code	Char (11)
37	Sell Client Code	Sell Client Code	Char (11)
38	Buy Remarks	Buy Remarks (Will be left blank)	Char (1)
39	Sell Remarks	Sell Remarks (Will be left blank)	Char (1)
40	Buy Position	Buy Open/ Close Indicator. "O" for Buy Open Position & "C" for Buy Close Position	Char (1)
41	Sell Position	Sell Open/ Close Indicator. "O" for Sell Open Position & "C" for Sell Close Position	Char (1)

42	Buy Proprietor/ Client Flag	'P' for proprietary/ 'C' for client / 'I' for Institutional accepted trades	Char (1)
43	Sell Proprietor/Client Flag	'P' for proprietary/ 'C' for client / 'I' for Institutional accepted trades	Char (1)
44	Buy Order Time Stamp	DD MMM YYYY HH:MM:SS	Datetime (20)
45	Sell Order Time Stamp	DD MMM YYYY HH:MM:SS	Datetime (20)
46	Buy Order Active Flag	If the Buy Order is Active then "0" . For Passive Buy Order then "1" Applicable only for BSE trades. For other Exchange trades it will be blank.	Char (1)
47	Sell Order Active Flag	If the Sell Order is Active then "0". For Passive Sell Order then "1" Applicable only for BSE trades. For other Exchange trades it will be blank.	Char (1)
48	Session ID	Session ID corresponding to the trader ID, which is used for connecting to BSE's trading system. For other Exchange trades it will be blank.	Numeric (10)
49	Exchange Flag	This will contain identifier of the Exchange where trade is executed by trading member. Possible Values: BSE, NSE, MSE (For MSEI)	Char (4)
50	TM code of respective Exchange	Code of the trading member as assigned by the Exchange where the trade is executed.	Varchar (9)

7. Position File

File	Name	Type
Position File to TM	POTM_<clg.no.>_yyyymmdd-01.csv	CSV
Position File to CM	POCM_<clg.no.>_yyyymmdd-01.csv	CSV

No.	Field Name	Remarks	Data type	Default value
1	Position Date	Format DD MMM YYYY	Datetime (11)	
2	Segment Indicator	'D' for Derivatives Segment	Char (1)	
3	Settlement Type	'F' for Futures/ 'O' for Options	Char (1)	
4	Clearing Member Code	Clearing Member ID	Char (6)	
5	Member Type	'C' for Clearing Member, 'T' for Trading Member	Char (1)	
6	Trading member Code/ CP code	Trading Member ID /CP code for Institutional accepted trades	Char (12)	
7	Account Type	'P' for proprietary/ 'C' for client / 'I' for Institutional accepted trades	Char (1)	
8	Client Code	End Client Code. In case of Account Type in 7 above is 'P' TM code, In case of Account Type in 7 above is 'I', this will contain 'INST'	Char (11)	
9	Product Type	'IF' for Index Futures 'IO' for Index Options 'SF' for Stock Futures 'SO' for Stock Options	Char (2)	
10	Product Code	Product Code as available in Trading Terminal	Char (15)	
11	Asset Code	Asset Code as available in the Trading Terminal	Char (12)	
12	Expiry Date	Expiry Date of the Product e.g. 25 AUG 2008. DD MMM YYYY format	Datetime (11)	
13	Strike Price	Default Value is '0' for Futures Contracts	Numeric (11,4)	
14	Option Type	'CE' for Call Option (European)	Char (2)	

	(Call/Put)	‘PE’ for Put Option (European) ‘’ for Futures Contracts		
15	Series code	Series identifier	Char (50)	
16	Series ID	Unique Identifier for the Asset / Product.	Int	
17	Brought Forward Long Contracts	Brought Forward Net Buy Contracts. In case of Net Sell Position this will be 0 (Zero).	int	
18	Brought Forward Long Value	Brought Forward Buy Value. At Previous Close Price. In case of Net Sell Position this will be 0 (Zero).	Numeric (22,2)	
19	Brought Forward Short Contracts	Brought Forward Net Sell Contracts. In case of Net Buy Position this will be 0 (Zero).	int	
20	Brought Forward Short Value	Brought Forward Net Sell Value. At Previous Close Price. In case of Net Buy Position this will be 0 (Zero).	Numeric (22,2)	
21	Day Buy Contracts	Total Contracts purchased today	int	
22	Day Buy Value	Value of purchased Contracts. At Traded Price	Numeric (22,2)	
23	Day Sell Contracts	Total Contracts sold today	int	
24	Day Sell Value	Value of sold Contracts. At Traded Price	Numeric (22,2)	
25	Pre Ex / Asgmnt Long Quantity	Net long quantity before exercise	int	
26	Pre Ex / Asgmnt Long Value	Net long value for futures (0 for options)	Numeric (22,2)	
27	Pre Ex / Asgmnt Short Quantity	Net short quantity before assignment	int	
28	Pre Ex / Asgmnt Short Value	Net short value for futures (0 for options)	Numeric (22,2)	
29	Exercised Quantity	Total Valid exercised quantity / 0	int	
30	Assigned Quantity	Total Assigned quantity / 0	int	
31	Post Ex / Asgmnt Long	Sr. 25 - Sr. 29	int	

	Quantity			
32	Post Ex / Asgmnt Long Value	Sr. 26 (0 for options)	Numeric (22,2)	
33	Post Ex / Asgmnt Short Quantity	Sr. 27 - Sr. 30	Int	
34	Post Ex / Asgmnt Short Value	Sr. 28 (0 for options)	Numeric (22,2)	
35	Settlement Price	In case of Futures Contracts, which have not yet expired, the contract closing price is provided. This price is used for the daily MTM settlement of Contracts. In case of Futures Contracts, on the day of expiry of the contract, the underlying closing price is provided. This price is used for final MTM settlement of Contracts. In case of options contracts, which have not yet expired, the underlying settlement price is provided.	Numeric (11,4)	
36	Net Premium	In case of futures contracts, the value is 0 (Zero). In the case of options contracts, the value is the day's sell value minus the day's buy value. The value is provided with the appropriate sign convention Payable (-)/ Receivable (+).	Numeric (22,2)	
37	Daily MTM Settlement Value	In case of contracts, which have not yet expired, the MTM settlement value is provided. In case of contracts, on the day of maturity of the contract, the value is zero. The value is populated with the appropriate sign convention Payable (-)/ Receivable (+). In case of options contracts, the value is 0 (Zero).	Numeric (22,2)	

38	Final Settlement Value	In case of contracts, which have not yet expired, the value is 0 (Zero) In case of contracts, on the day of maturity of the contract, the final MTM settlement value is provided. The value is populated with the appropriate sign convention Payable (-)/ Receivable (+).	Numeric (22,2)	
39	Exercised / Assigned Value	- In the case of futures contracts, the value is 0 (Zero). - Exercise of all open positions for single stock options will be solely at the discretion of the buyer on last trading day. All outstanding positions at expiry for which exercise notices have been received by the clearing corporation will be physically settled by delivery of the underlying stock by the short to the long (in the case of call options) or by the long to the short (in case of put options) at the respective strike prices.	Numeric (22,2)	

8. Market summary file

File	Name	Type
Market Summary	MS_<yyyymmdd>-01.csv	CSV

No.	Field Name	Remarks	Data type	Default Value
1	Market Summary Date	Format DD MMM YYYY	Datetime (11)	
2	Session ID	Session ID for Market Statistics of particular session. 0 (zero) indicates cumulative Market Statistics.	Char (1)	Zero
3	Series ID	Unique Identifier for the Asset / Product.	Int	
4	Series Code	Series Code as available in Trading Terminal	Char (50)	
5	Product Type	'IF' for Index Futures 'IO' for Index Options 'SF' for Stock Futures 'SO' for Stock Options	Char (2)	
6	Product Code	Product Code as available in Trading Terminal	Char (15)	
7	Asset Code	Asset Code as available in the Trading Terminal	Char (12)	
8	Expiry Date	Expiry Date of the Product e.g. 25 AUG 2008. DD MMM YYYY format	Datetime (11)	
9	Strike Price	Default Value is '0' for Futures Contracts	Numeric (11,4)	
10	Option Type (Call/Put)	'CE' for Call Option (European) 'PE' for Put Option (European) '' for Futures Contracts	Char (2)	
11	Previous Close Price	Previous Close Price of the Contract	Numeric (11,4)	
12	Open Price	Open Price of the Contract	Numeric (11,4)	
13	High Price	High Price of the Contract	Numeric (11,4)	
14	Low Price	Low Price of the Contract	Numeric (11,4)	
15	Close Price	Today's Close Price of the Contract	Numeric (11,4)	
16	Total Traded Quantity	Total Traded Quantity	Int	
17	Total Traded Value (in Thousands)	Total Traded Value (in Rs. Thousand)	Numeric (22,2)	
18	Average Traded Price	Average Trade Price	Numeric (11,4)	
19	No. of Trades	No. of Trades	Int	

20	Filler 1	Filler 1	Varchar (50)	
21	Filler 2	Filler 2	Varchar (50)	
22	Open Interest	Open Interest in the Contract	int	
23	Underlying Asset Close Price	This column will reflect T day close price of underlying asset.	Numeric (11,4)	

9. Margin reporting file to member.

File	Name	Type
TM file	MGTM_<clg no>_yyyymmdd.csv	CSV
CM file	MRCM_<clg no>_yyyymmdd.csv	CSV

No.	Field Name	Remarks	Data type
1	Margin Date	Format DD MMM YYYY, i.e., 25 AUG 2008	Datetime (11)
2	Trading Member Code / CP Code / Client Code	In case of Margin File for Clearing Member, this field will contain the Trading Member ID / Custodial Participant Code (initially this will be populated as 'INST' in case of Institutional Clients) In case of Margin File for Trading Member, this field will contain the Client Codes under which transactions have been done	char(12)
3	Initial Margin/SPAN Margin	This field will contain the Initial Margin/SPAN Margin	Numeric (22,2)
4	Extreme Loss Margin/Exposure Margin	This field will contain the Exposure Margin	Numeric (22,2)
5	Net Premium	In case of futures contracts, the value is 0 (Zero). In the case of options contracts, the value is the day's sell value minus the day's buy value. The value is provided with the appropriate sign convention Payable (-)/ Receivable (+).	Numeric (22,2)
6	Daily MTM Settlement Value	In case of contracts, which have not yet expired, the MTM settlement value is provided. In case of contracts, on the day of maturity of the contract, the value is zero. The value is populated with the appropriate sign convention Payable (-)/ Receivable (+).	Numeric (22,2)

		In the case of options contracts, the value is 0 (Zero).	
7	Final Settlement Margin	In case of contracts, which have not yet expired, the value is 0 (Zero) In case of contracts, on the day of maturity of the contract, the final MTM settlement value is provided. The value is populated with the appropriate sign convention Payable (-)/ Receivable (+).	Numeric (22,2)
8	Filler	Reserved for future use and any value in the name shall be ignored	Numeric (22,2)
9	Filler	Reserved for future use and any value in the name shall be ignored	Numeric (22,2)
10	Total Margin	Total Margin Payable. (Sr. No. 3 + Sr. No. 5)	Numeric (22,2)
11	Account Type	In case of Clearing Member File : 'T' for Trading Member/ 'I' for Institutional accepted trades In case of Trading Member File: 'P' for proprietary/ 'C' for client	char(1)

10. Margin Reporting file from Member.

File	Name	Type
TM file	MG<clg no>.Mnn	CSV
CM file	MRCM<clg no>.Mnn	CSV

No.	Field Name	Remarks	Data type
1	Margin Date	Format DD MMM YYYY	Datetime (11)
2	Trading Member Code / CP Code / Client Code	In case of Margin File for Clearing Member, this field will contain the Trading Member ID / Custodial Participant Code (initially this will be populated as 'INST' in case of Institutional Clients). In case of Margin File for Trading Member, this field will contain the Client Codes under which transactions have been done	Char (12)
3	SPAN Margin	This field will contain the Initial Margin	Numeric (22,2)
4	Extreme Loss Margin	This field will contain the Exposure Margin	Numeric (22,2)
5	Net Premium	In case of futures contracts, the value is 0 (Zero).In the case of options contracts, the value is the day's sell value minus the day's buy value. The value is provided with the appropriate sign convention Payable (-)/ Receivable (+).	Numeric (22,2)
6	Daily MTM Settlement Value	In case of contracts, which have not yet expired, the MTM settlement value is provided. In case of contracts, on the day of maturity of the contract, the value is zero. The value is populated with the appropriate sign convention Payable (-)/ Receivable (+). In the case of options contracts, the value is 0 (Zero).	Numeric (22,2)
7	Final Settlement Margin	In case of contracts which have not yet expired, the value is 0 (Zero) In case of contracts, on the day of maturity of the contract, the final MTM settlement value is provided. The value is populated with the appropriate sign convention Payable (-)/ Receivable (+).	Numeric (22,2)

8	Filler		Numeric (22,2)
9	Filler		Numeric (22,2)
10	Total Margin	Total Margin Payable. (Sr. No. 3 + Sr. No. 5)	Numeric (22,2)
11	Account Type	In case of Clearing Member File : ‘T‘ for Trading Member/ ‘I’ for Institutional accepted trades In case of Trading Member File : ‘P‘ for proprietary/ ‘C’ for client	Char (1)
12	Margin Collected		Numeric (22,2)

Note :- Margin Collected needs to be added by the member and to be uploaded to the designated system as advised by the exchange.

11. Margin Response File to Members.

File	Name	Type
TM file	MGR_<clg no>_yyyymmdd.csv	CSV
CM file	MRCMR_<clg no>_yyyymmdd.csv	CSV

No.	Field Name	Remarks	Data type
1	Margin Date	Format DD MMM YYYY	Datetime (11)
2	Trading Member Code / CP Code / Client Code	In case of Margin File for Clearing Member, this field will contain the Trading Member ID / Custodial Participant Code (initially this will be populated as 'INST' in case of Institutional Clients). In case of Margin File for Trading Member, this field will contain the Client Codes under which transactions have been done	Char (12)
3	SPAN Margin	This field will contain the Initial Margin	Numeric (22,2)
4	Extreme Loss Margin	This field will contain the Exposure Margin	Numeric (22,2)
5	Net Premium	In case of futures contracts, the value is 0 (Zero).In the case of options contracts, the value is the day's sell value minus the day's buy value. The value is provided with the appropriate sign convention Payable (-)/ Receivable (+).	Numeric (22,2)
6	Daily MTM Settlement Value	In case of contracts, which have not yet expired, the MTM settlement value is provided. In case of contracts, on the day of maturity of the contract, the value is zero. The value is populated with the appropriate sign convention Payable (-)/ Receivable (+). In the case of options contracts, the value is 0 (Zero).	Numeric (22,2)
7	Final Settlement Margin	In case of contracts which have not yet expired, the value is 0 (Zero) In case of contracts, on the day of maturity of the contract, the final MTM settlement value is provided. The value is populated with the appropriate sign convention Payable (-)/ Receivable (+).	Numeric (22,2)

8	Filler		Numeric (22,2)
9	Filler		Numeric (22,2)
10	Total Margin	Total Margin Payable. (Sr. No. 3 + Sr. No. 5)	Numeric (22,2)
11	Account Type	In case of Clearing Member File : 'T' for Trading Member/ 'I' for Institutional accepted trades In case of Trading Member File : 'P' for proprietary/ 'C' for client	Char (1)
12	Margin File Uploaded Date Time	Date & Time of margin file uploaded into the exchange system. (Ex: 16 NOV 2018 15:01:52:350)	Char (24)
13	Reported Margin	Margin reported by Member	Numeric (22,2)
14	Margin Shortage	If any difference in Total Margin and Margin collected.	Numeric (22,2)
15	Penalty Code	If any Margin shortage then apply penalty category. (A, B & C), Note: * is for invalid reported entry	Char (1)
16	Penalty Amount	If any Margin shortage then applied penalty as given by SEBI.	Numeric (22,2)

12. Margin File for Information

File	Name	Type
CM file	MGCM_<clg no>_yyyymmdd.csv	CSV

No.	Field Name	Remarks	Data type
1	Margin Date	Format DD MMM YYYY, i.e., 25 AUG 2008	Datetime (11)
2	Trading Member Code / CP Code / Client Code	In case of Margin File for Clearing Member, this field will contain the Trading Member ID / Custodial Participant Code (initially this will be populated as 'INST' in case of Institutional Clients) In case of Margin File for Trading Member, this field will contain the Client Codes under which transactions have been done	Char (12)
3	Initial Margin/SPAN Margin	This field will contain the Initial Margin/SPAN Margin	Numeric (22,2)
4	Extreme Loss Margin	This field will contain the Exposure Margin	Numeric (22,2)
5	Net Premium	In case of futures contracts, the value is 0 (Zero). In the case of options contracts, the value is the day's sell value minus the day's buy value. The value is provided with the appropriate sign convention Payable (-)/ Receivable (+).	Numeric (22,2)
6	Daily MTM Settlement Value	In case of contracts, which have not yet expired, the MTM settlement value is provided. In case of contracts, on the day of maturity of the contract, the value is zero. The value is populated with the appropriate sign convention Payable (-)/ Receivable (+). In the case of options contracts, the value is 0 (Zero).	Numeric (22,2)

7	Final Settlement Margin	In case of contracts, which have not yet expired, the value is 0 (Zero) In case of contracts, on the day of maturity of the contract, the final MTM settlement value is provided. The value is populated with the appropriate sign convention Payable (-)/ Receivable (+).	Numeric (22,2)
8	Filler	Reserved for future use and any value in the name shall be ignored	Numeric (22,2)
9	Filler	Reserved for future use and any value in the name shall be ignored	Numeric (22,2)
10	Total Margin	Total Margin Payable. (Sr. No. 3 + Sr. No. 5)	Numeric (22,2)
11	Account Type	In case of Clearing Member File : 'T' for Trading Member/ 'I' for Institutional accepted trades In case of Trading Member File: 'P' for proprietary/ 'C' for client	Char (1)

13. Member STT File

Field Name	
DSTTM_<clg.no.>_yyyymmdd-01.csv	TM file
DSTCM_<clg.no.>_yyyymmdd-01.csv	CM file

Field No.	Field Name	Remarks	Data Type
1.	Date	DD MMM YYYY	Datetime (11)
2.	Client Code/ Member Code		Char (11)
3.	Client Type	'I' for Institution 'N' for Normal 'O' for Own 'T' for Others	Char (1)
4.	Series ID	Unique Identifier for the Asset / Product.	Int
5.	Asset Code		Char (12)
6.	Product Type		Char (2)
7.	Series Code		Char (50)
8.	Maturity	DD MMM YYYY	Datetime (11)
9.	Strike Price		Numeric (11,4)
10.	Option Type (Call/Put)	'CE' for Call Option (European) 'PE' for Put Option (European) '' for Futures Contracts	Char (2)
11.	Transaction Value		Numeric (22,2)
12.	Securities Transaction Tax Value		Numeric (22,2)

14. Transaction charges File

Field Name	
DTSTM_<clg.no.>_yyyymmdd.csv	TM file
DTSCM_<clg.no.>_yyyymmdd.csv	CM file

Field No.	Field Name	Remarks	Data Type
1	Member Code		Char (6)
2	Cash Member ID		Char (6)
3	Transaction Charges		Numeric (22,2)
4	Filler	Default value 0.00	Numeric (22,2)
5	Trading Date	DD MMM YYYY	Datetime (11)

15. Collateral Status (File name: DCS_<clg.no.>_yyyymmdd.csv) For clearing member

Field No.	Field Name	Remarks	Data Type
1.	Description	'B' for Bank Guarantee 'C' for Cash 'F' for Fixed Deposit 'O' for Other cash equivalent 'S' for Securities	Char (1)
2.	Scrip Code		Char (11)
3.	Depository Code		Char (6)
4.	Ref/Account No		Char (21)
5.	Claim Date	DD MMM YYYY	Datetime (11)
6.	Expiry Date	DD MMM YYYY	Datetime (11)
7.	Bank Code		Char (6)
8.	Quantity		Int
9.	Amount		Numeric (22,2)

16. Member Turnover File

Field Name	
DTOTM_<clg.no.>_yyyymmdd-01.csv	TM file
DTOCM_<clg.no.>_yyyymmdd-01.csv	CM file

Field No.	Field Name	Remarks	Data Type
1.	Client Code / Member Code		Char (11)
2.	Client Type	'I' for Institution 'N' for Normal 'O' for Own 'T' for Others	Char (1)
3.	Expiry Date	Expiry Date of the Product e.g. 25 AUG 2008. DD MMM YYYY format	Datetime (11)
4.	Product Code		Char (15)
5.	Product Type		Char (2)
6.	Series Id		Int
7.	Series Code		Char (50)
8.	Confirmed Quantity		Int
9.	Unconfirmed Quantity		Int
10.	Closed Quantity		Int
11.	Transaction Charges		Numeric (22,2)
12.	Clearing Fees		Numeric (22,2)

17. Order Log (File name: DOR<ddmmyy>.xxx (where xxx = Trading Member Code)

Field No.	Field Name	Remarks	Data Type
1	Group Id		Int (3)
2	Trader Code		Alphanumeric (6)
3	Product Code		Char (15)
4	Instrument Type / Product Type	'IF' for Index Futures 'IO' for Index Options 'SF' for Stock Futures 'SO' for Stock Options	Alphanumeric (3)
5	Contract Token Number/Series Id	Unique Identifier for the Contract.	Int (10)
6	Series Code /Instrument Name	Contract name	Char (50)
7	Buy – Sell Flag		Char (1)
8	Original Quantity		Int (6)
9	Price		Float (10.5)
10	Protection		Float (2.1)
11	Duration		Alphanumeric (3)
12	No. of Days		Int (2)
13	Action taken		Char (1)
14	Client Code		Alphanumeric (11)
15	Client Type		Char (1)
16	Order Timestamp (Date)		Alphanumeric (10)
17	Order Timestamp (Time)		Alphanumeric (8)
18	Order Id		Char (20)
19	Transaction Type		Char (1)
20	Location ID		Numeric (16)
21	CP code	Custodial Participant (CP) Code provided at the time of order entry or 'Blank' in case of no CP code.	CHAR (14)

18. Balance Sheet

File Naming Convention : FODELBalshsumDP<Full Sett No.>.<Clg No.>

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                                   BOMBAY STOCK EXCHANGE LTD.
                             Delivery Based Stock Derivatives Segment
FORM 31    BALANCE SHEET  (Normal)                                              Print Date  : DD/MM/YYYY
SETT. NO.: DFO-<Full Sett No.>/<Year 8 digits>                                  Pay-In Date : DD/MM/YYYY
Member Name : ____________________________________________  Clg. No. : nnnn
----------------------------------------------------------------------------------------------------------------
      D E B I T Rs.                         S O U R C E                                     C R E D I T Rs.
----------------------------------------------------------------------------------------------------------------
9999999999999                          19-20 MONEY STATEMENT                                   9999999999999
----------------------------------------------------------------------------------------------------------------
9999999999999           TOTAL DEBIT   *                               * TOTAL CREDIT 9999999999999
----------------------------------------------------------------------------------------------------------------
9999999999999       BALANCE RECEIVABLE *                           * BALANCE PAYABLE  9999999999999
                        DRAFT)                                                  (CHEQUE)
----------------------------------------------------------------------------------------------------------------
9999999999999           GRAND TOTAL *                                   * GRAND TOTAL   9999999999999
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Note : 19-20 money statement representing net of the pay-in/pay-out obligation (in Rs.) for the relevant settlement.

19. MEMBERWISE MARGIN STATEMENT

File Naming Convention : **DFOMAR_<Sett No.>.<Clg No.>**

BOMBAY STOCK EXCHANGE LTD.
Delivery Based Stock Derivatives Segment
MARGIN REPORT

Print Date :DD/MM/YYYY

Sett. No.: DFO-<Sett No.>/<Year 9 digits> E-Date : DD/MM/YYYY Pay-in Date : DD/MM/YYYY
Margin Report Date : DD/MM/YYYY
Member Name : ____ Clg. No. : nnnn

SrNo	Client Code	Scrip Code	Scrip Name	Sett No	Net Qty	Net Value	Value @ Close-rate	VAR +ELM Margin	MTM Margin
1	xxxxxxx	nnnnnn	xxxxxxxxxxxxxxx	nnnnnnn	999999.99	999999999.99	9999999.99	-999999999.99	+-99999999.99
				Total	999999.99			-999999999.99	+-99999999.99
2	xxxxxxx	nnnnnn	xxxxxxxxxxxxxxx	nnnnnnn	999999.99	999999999.99	9999999.99	-999999999.99	+-99999999.99
				Total	999999.99			-999999999.99	+-99999999.99
				Grand Total	999999.99			-999999999.99	+-99999999.99

Note : Net Qty - clientwise net outstanding qty pertaining to delivery based stock derivatives.

Net value - value of the net qty of shares at close rate of the scrip on expiry/exercise date.

Close-rate - closing rate of the scrip in equity cash segment.

20. Settlement Calendar (File Name: FODLSETLMAS_mmyy.csv)

No.	Field Name	Data type	Remarks
1	Settlement Type	AlphaNumeric(3)	DD - Demat Derivatives, AD - Auction Derivatives
2	Settlement No.	AlphaNumeric(8)	xxx/yyyy where 'xxx' is the number of the settlement & 'yyyy' is the financial year, e.g. 1112 (FY2011-12)
3	Expiry/ Exercise Start Date	datetime(11)	Start Expiry/ Exercise Date for the Settlement e.g. 25 JUN 2011. DD MMM YYYY format
4	Expiry/ Exercise End Date	datetime(11)	End Expiry/ Exercise Date for the Settlement e.g. 25 JUN 2011. DD MMM YYYY format
5	Funds Pay-in Date	datetime(11)	Funds Pay-in Date for the Settlement e.g. 25 JUN 2011. DD MMM YYYY format
6	Funds Pay-out Date	datetime(11)	Funds Pay-out Date for the Settlement e.g. 25 JUN 2011. DD MMM YYYY format
7	Security Pay-in Date	datetime(11)	Securities Pay-in Date for the Settlement e.g. 25 JUN 2011. DD MMM YYYY format
8	Security Pay-out Date	datetime(11)	Securities Pay-out Date for the Settlement e.g. 25 JUN 2011. DD MMM YYYY format
9	Final Obligation Date	datetime(11)	Date on which the final Obligation (i.e. E+2) for the Settlement is generated e.g. 25 JUN 2011. DD MMM YYYY format

21.Settlement Price & open interest file by Clearing Corporation

File	Name	Type
Settlement Price File	EQD_ SET_PRICE_DDMMYY.csv	CSV

Field No.	Field Name	Field Description	Data Type
1	Trading Date	DD-MMM-YYYY	Date (11)
2	Contract token number / Series ID	Unique Identifier for the Contract.	Int
3	Instrument Type / Product Type	Type of product 'IF' for Index Futures 'IO' for Index Options 'SF' for Stock Futures 'SO' for Stock Options	CHAR (6)
4	Underlying Asset	Symbol of Underlying Asset	CHAR (10)
5	Expiry date (last trading date)	DD-MMM-YYYY	Datetime (11)
6	Strike Price	Strike Price	Numeric (11,4)
7	Option Type	'CE' for Call Option (European) 'PE' for Put Option (European) '' for Futures Contracts	CHAR (2)
8	Settlement Price	Settlement Price	Numeric (11,4)
9	Clearing Corporation Open Interest	Clearing Corporation Open Interest	Int
10	Filler1	Reserved Field	VarCHAR (30)
11	Filler2	Reserved Field	VarCHAR (30)
12	Filler3	Reserved Field	VarCHAR (30)
13	Filler4	Default Value '0'	VarCHAR (30)

22.Clearing Corporation (CC) Contract master file

Name	Type
EQD_CC_CO<ddmmyy>.csv	CSV

Control Record

Field No.	Field Name	Field Description	Data Type	Default Value
1	Segment Indicator	Underlying Market. Default Value should be ‘2’	CHAR 6)	
2	Version Number		CHAR(5)	

Detail Record

Field No.	Field Name	Field Description	Data Type
1	Contract token number / Series ID	Unique numeric identifier for the Contract e.g. 825678	Int
2	Asset Token Number	Unique numeric identifier for underlying asset e.g.: 500410	Large Int
3	Instrument Type / Product Type	Possible values are – ‘IF‘ for Index Futures ‘IO‘ for Index Options ‘SF‘ for Stock Futures ‘SO‘ for Stock Options	CHAR (6)
4	Symbol / Asset Code	Short code of underlying asset e.g. BSX, BSI	CHAR (12)
5	Underlying Asset	Symbol of Underlying Asset as defined by the Exchange. E.g. RELIANCE, SENSEX, etc.	CHAR (11)
6	Underlying Asset Class	Asset class of the underlying asset Default value is ‘EDX’	CHAR (4)
7	Expiry date (last trading date)	This date is the actual last trading date of the Contract in DD-MMM-YYYY format. e.g. 25-AUG-2008	Datetime (11)
8	Strike Price	Default Value is ‘0‘for Futures Contracts. Note: Value displayed in paise.	Int

9	Option Type	‘CE‘ for Call Option (European), ‘PE’ for Put Option (European), blank for Futures Contracts	CHAR (2)
10	Precision	Default value is ‘2’	CHAR (1)
11	Filler	Not in use	Int
12	Filler	Not in use	CHAR (3)
13	Partition ID	The field is required for trading through ETI. Default value ‘100000’ for Exchange flag with value as ‘2’ as provided in field no.38	Int
14	Filler	Not in use	Int
15	Filler	Not in use	Int
16	Filler	Not in use	Int
17	Filler	Not in use	CHAR (2)
18	Filler	Not in use	Int
19	Filler	Not in use	Int
20	Filler	Not in use	CHAR (2)
21	Filler	Not in use	Int
22	Filler	Not in use	Int
23	Filler	Not in use	CHAR (2)
24	Filler	Not in use	Int
25	Filler	Not in use	Int
26	Filler	Not in use	CHAR (2)
27	Contract Start Date	Start Date of the Contract e.g. 25-AUG 2008. DD-MMM-YYYY format	Datetime (11)
28	Settlement Date (Expiry Date)	Expiry date of the contract e.g. 25-AUG-2008. DD-MMM-YYYY format	Datetime (11)
29	Product ID/ Market Segment ID	Unique numeric Identifier for Product	Large Int
30	Capacity Group ID	Capacity Group ID assigned to each contract; required for trading at BSE	Int
31	Minimum Lot Size	Minimum Lot Size	Int

32	Board Lot Quantity (Minimum Lot Size)	Board Lot Quantity	Int
33	Tick Size	The minimum price by which bid / offer would increase / decrease. Note: Value displayed in paise	Int
34	Filler	Not in use	Int
35	Filler	Not in use	Int
36	Filler	Not in use	Int
37	Instrument ID/ Simple Security ID	This instrument identifier is required for trading through ETI	Int
38	Exchange Flag	1= contract available exclusively at BSE 2= contract of underlying asset not listed at BSE. 10 = contract of underlying asset that is listed at BSE & other Exchange(s)	Int
39	Token	Numeric identifier of the contract, as provided in NSE's contract master file	Int
40	Unique identifier	Numeric identifier of the contract, as provided in MSE contract master file	Int
41	Filler	Not in use	Int
42	Filler	Not in use	Int
43	Filler	Not in use	Int
44	Filler	Not in use	Int
45	Filler	Not in use	Int
46	Filler	Not in use	Int
47	Filler	Not in use	Int
48	Filler	Not in use	Int
49	Contract Exercise Start Date	Last Trading Date e.g. 25-AUG-2008. DD–MMM-YYYY format	Datetime (11)
50	Contract Exercise End Date	Last Trading Date e.g. 25-AUG-2008. DD-MMM-YYYY format	Datetime (11)
51	Filler	Not in use	Int
52	Quantity Multiplier	Lot size multiplier (1)	Int
53	Series Code	Example: - SENSEX20SEPFUT (Monthly Future) - SENSEX20SEP07FUT (Weekly Future)	CHAR (50)

		- SENSEX20MAR34900.00CE (Monthly Options) - HDFCBANK20SEP071100.00CE (Weekly Options)	
54	Instrument Name	Example: - SENSEX20SEPFUT (Monthly Future) - SENSEX20SEP07FUT (Weekly Future) - SENSEX20SEP34900.00CE (Monthly Options) - HDFCBANK20SEP071100.00CE (Weekly Options)	CHAR (50)
55	Filler	Not in use	Int
56	Filler	Not in use	Int
57	Filler	Not in use	Int
58	Underlying Market	1 – for assets where underlying market is BSE 2 – for assets where underlying market is NSE 3 – for assets where underlying market is Johannesburg Stock Exchange (JSE) 4 – for assets where underlying market is Hong Kong Exchanges and Clearing Limited (HKEx) 5 – for assets where underlying market is Bolsa de Valores, Mercadorias & Futuros de São Paulo (BM&FBOVESPA) (Brazil) 6 – for assets where underlying market is Moscow Interbank Currency Exchange (MICEX) 7-for assets where underlying market is MSEI	Int
59	Filler	Not in use	CHAR (24)
60	Contract Type	M- Monthly W- Weekly Q- Quarterly H- Half Yearly Default value ‘0’ for Exchange flag with value as ‘2’ as provided in field no.38	CHAR (1)
61	Settlement Type	This is a mandatory field. Possible Values: ‘D’ or ‘C’ D -> Delivery-based settlement C -> Cash Settlement	CHAR (1)

62	Symbol	Security symbol of underlying security, as provided in NSE's contract master file	CHAR (11)
63	Underlying unique identifier	Security symbol of underlying security, as provided in MSE's contract master file	CHAR (11)
64	Filler	Not in use	CHAR (1)
65	Filler	Not in use	CHAR (1)
66	Product Code	Short code of the futures or options product e.g.: BSXFUT, INFYOPT	CHAR (15)
67	Filler	Not in use	CHAR (6)
68	Base Price	Closing Price of the respective contract Note: Value displayed in paise	Int
69	Delete Flag	"A" for Active Contracts "E" for Expired Contracts "X" for Marked for Expiry Contracts	CHAR (1)

23 Stamp Duty File to Clearing Member:

Name	Format
<MBRSTD>_EQD_CM_<CM Code>_<DDMMYY>.CSV	CSV (comma separated)

Control Record:

No.	Field Name	Field Attribute	Field Description
1	RECORD TYPE	Numeric (2)	It would always be '10'. Identification for Header Record.
2	TRADE DATE	Date (10)	Trade date in the format DD-MM-YYYY
3	CM CODE	Numeric (6)	Clearing member code.
4	TOTAL NO. OF RECORDS IN THE DETAILS SECTION	Numeric (12)	Count of number of records in the Details Section.
5	TOTAL STAMP DUTY AMOUNT	Numeric (25,2)	Sum of Total Stamp Duty in the Details Section.

Detail Record:

No.	Field Name	Field Attribute	Field Description
1	RECORD TYPE	Numeric (2)	It would always be '20'. Identification for Detail Records.
2	TRADE DATE	Date (10)	Trade date in the format DD-MM-YYYY
3	CM CODE	Numeric (6)	Clearing Member code
4	TM CODE/CP CODE	Char (12)	Trading Member / CP Code
5	CLIENT CODE/INST	Char (12)	Client code / INST If above field no 4 has "CP Code" then populate "INST"
6	SERIES ID	Int	Series id of the product/symbol
7	PRODUCT TYPE	Char (6)	Possible values are –

			'IF' for Index Futures 'IO' for Index Options 'SF' for Stock Futures 'SO' for Stock Options
8	SERIES CODE	Char (50)	Unique Identifier for the Asset / Product of the respective Exchange.
9	EXPIRY DATE	Date (10)	Expiry date of the respective contract
10	STRIKE PRICE	Int	Strike Price of the respective Options contract i.e. Call or Put
11	OPTION TYPE	Char (2)	Option Type i.e. CE or PE
12	TRADE TYPE	Char (3)	'DEL' for Delivery and 'NRM' for Normal transactions
13	BUY QTY	Int	Quantity Bought
14	BUY VALUE	Numeric (15,2)	Value of the Quantity Bought
15	BUY STAMP DUTY	Numeric (11,2)	Stamp Duty on the Buy side
16	SELL QTY	Int	Quantity Sold
17	SELL VALUE	Numeric (15,2)	Value of the Quantity Sold
18	SELL STAMP DUTY	Numeric (11,2)	Stamp Duty on the Sell side
19	TOTAL STAMP DUTY	Numeric (15,2)	Total Stamp Duty i.e. Sum of Buy Stamp Duty and Sell Stamp Duty

Note:
This file shall contain records of all the Trading members and Custodian Participants associated with a particular Clearing Member.
This file shall have column headers.

24 Stamp Duty File to Trading Member:

Name	Format
<MBRSTD>_EQD_TM_<TM Code>_<DDMMYY>.CSV	CSV (comma separated)

Control Record:

No.	Field Name	Field Attribute	Field Description
1	RECORD TYPE	Numeric (2)	It would always be '10'. Identification for Header Record.
2	TRADE DATE	Date (10)	Trade date in the format DD-MM-YYYY
3	CM/TM CODE	Numeric (6)	Trading member code.
4	TOTAL NO. OF RECORDS IN THE DETAILS SECTION	Numeric (12)	Count of number of records in the Details Section.
5	TOTAL STAMP DUTY AMOUNT	Numeric (25,2)	Sum of Total Stamp Duty in the Details Section.

Detail Record:

No.	Field Name	Field Attribute	Field Description
1	RECORD TYPE	Numeric (2)	It would always be '20'. Identification for Detail Records.
2	TRADE DATE	Date (10)	Trade date in the format DD-MM-YYYY
3	CM CODE	Numeric (6)	Clearing Member code
4	TM CODE	Numeric (6)	Trading Member Code
5	CLIENT CODE	Char (12)	End Client code
6	SERIES ID	Int	Series id of the product/symbol
7	PRODUCT TYPE	Char (6)	Possible values are – 'IF' for Index Futures 'IO' for Index Options 'SF' for Stock Futures 'SO' for Stock Options
8	SERIES CODE	Char (50)	Unique Identifier for the Asset / Product of the respective Exchange.
9	EXPIRY DATE	Date (10)	Expiry date of the respective contract
10	STRIKE PRICE	Int	Strike Price of the respective Options contract i.e. Call or Put
11	OPTION TYPE	Char (2)	Option Type i.e. CE or PE
12	TRADE TYPE	Char (3)	'DEL' for Delivery and 'NRM' for Normal transactions
13	BUY QTY	Int	Quantity Bought
14	BUY VALUE	Numeric (15,2)	Value of the Quantity Bought
15	BUY STAMP DUTY	Numeric (11,2)	Stamp Duty on the Buy side
16	SELL QTY	Int	Quantity Sold
17	SELL VALUE	Numeric (15,2)	Value of the Quantity Sold
18	SELL STAMP DUTY	Numeric (11,2)	Stamp Duty on the Sell side
19	TOTAL STAMP DUTY	Numeric (15,2)	Total Stamp Duty i.e. Sum of Buy Stamp Duty and Sell Stamp Duty

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