PART III

Formats of various files and reports provided by the Exchange

Table of Contents

1. New Contract Master file (File Name: EQD_CO<ddmmyy>.csv) (Remarks: Contract Master file)

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. Example : 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 example : BSX, BSI	CHAR(10)
5	Underlying Asset	Underlying Asset as defined by the exchange. Eg:- RIL, SENSEX,TATAMOTORS etc	CHAR (11)
6	Filler		CHAR (4)
7	Expiry date (last trading date)	This date is the actual last trading date of the Contract e.g. 25-AUG-2008 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	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 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/ MarketSegmentID	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 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		Int
52	Quantity Multiplier	Lot size multiplier (1)	Int

53	Series Code	Eg : BSXDEC2013, ACCLDEC2013, BKX3DC14000. This existing nomenclature of contract name	CHAR (12)
54	Instrument Name	E.g. BSX14MAYFUT , BSX14JUL19200.00CE, ABAN14MAY420.00PE This is new nomenclature of contract name	CHAR (26)
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	Filler		CHAR (1)
62	Filler		CHAR (1)
63	Filler		CHAR (1)
64	Filler		CHAR (1)
65	Filler		CHAR (1)

66	Product Code	For example : BSXFUT, BSIOPT & INFYOPT	CHAR(10)
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. New SPREAD contract File (File Name: - EQD_SPD_CO<ddmmyy>.csv) (Remarks: Spread Contract Master file)

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 (10)
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 e.g. 25-AUG-2008. 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 (10)
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 e.g. 25-AUG-2008. 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	Series Code of spread contract. Eg : BSX1214S , BATAD113S. This is existing nomenclature of spread contract	CHAR (11)
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 Note: Value displayed in paise	Int
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 (10)
33	Complex Instrument type	The field is required for trading through ETI 5 – calendar spread instrument Derivatives 2-Standard Option Strategy	Int
34	Expiry Date of Spread instrument	Expiry Date of Spread contract e.g. 25-AUG-2008. DD-MMM-YYYY format	datetime(11)
35	Instrument Name	Eg :- BSXJANFEB14 , BSIMARAPR14. This is new nomenclature of spread contracts Eg:- BSX CNV 15 APR 1500.00	Char (26)
36	Spread Contract Strike Price	Strike Price of Spread Option contract. Blank for Futures	Int

3. Trade File (File Name: TRCM_<clg.no.>_yyyymmdd-01.csv - CM file; TRTM_<clg.no.>_yyyymmdd-01.csv - TM file) (Remarks: CM file TM file)

No.	Field Name	Remarks	Data type	Default Value
1	Trade Number	Unique Trade Number	int	
2	Trade Date Time	DD MMM YYYY HH24:MI:SS Format. For. E.g., 28 JUN 2010 13:05:02 for trade executed on Jun 28, 2010 at 1:05:02 pm	Datetime(20)	
3	Trade Status	"11 – Original trade " "12 – Modified 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(7)	
8	Asset Code	Asset Code as available in the Trading Terminal	char(7)	
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 (11)	
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 HH24:MI:SS Format. For. E.g., 28JUN2010 13:05:02 for Buy Order (Last Modified / Entry Time) on Jun 28, 2010 at 1:05:02 pm	Datetime (20)	
45	Sell Order Time Stamp	DD MMM YYYY HH24:MI:SS Format. For. E.g., 28JUN2010 13:05:02 for Sell Order (Last Modified / Entry Time) on Jun 28, 2010 at 1:05:02 pm	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)	

Note: Exchange also provides Trade file on real time basis (online trade file) to all Trading members (TM) & Clearing members (CM). The file format of online trade file is same as end-of-day trade file. Please refer Exchange circular number 20140207-28 dated Feb, 7, 2014 for more details.

4. Position File (File Name: POCM_<clg.no.>_yyyymmdd-01.csv - CM file; POTM_<clg.no.>_yyyymmdd-01.csv - TM file) (Remarks: CM file TM file)

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(7)	
11	Asset Code	Asset Code as available in the Trading Terminal	Char(7)	
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 (Call/Put)	'CE' for Call Option (European) 'PE' for Put Option (European) '' for Futures Contracts	char(2)	
15	Series code	Series identifier	char (11)	
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 Quantity	Sr. 25 - Sr. 29	int	
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	Numeric (22,2)	

		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.		

5. Market summary file (File Name: MS_<yyyymmdd>-01.csv) (Remarks: TM/CM/TCM file)

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(11)	
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(7)	
7	Asset Code	Asset Code as available in the Trading Terminal	char(7)	
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	52 Week High	Previous 52 Week High Price	Numeric(11,4)	
21	52 Week Low	Previous 52 Week Low Price	Numeric(11,4)	
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)	

6. Margin file (File Name: MGCM_<clg.no.>_yyyymmdd.csv - CM file; MGTM_<clg.no.>_yyyymmdd.csv - TM file) (Remarks: CM file
TM file)

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	SPAN Margin	This field will contain the Initial Margin	Numeric (22,2)
4	Extreme Loss 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	Total Margin	Total Margin Payable. (Sr. No. 3 + Sr. No. 5)	Numeric (22,2)
9	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)

7. Margin Reporting file (File Name: MG < Membercode>. Mnn) (Remarks: TM/CM/TCM file)

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		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	Total Margin	Total Margin Payable. (Sr. No. 3 + Sr. No. 5)	Numeric (22,2)
9	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 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.

8. Member Series wise STT (File name: DST_<clg.no.>_yyyymmdd-01.csv)

(Remarks: TM/CM/TCM 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(7)
6.	Product Type		Char(2)
7.	Series Code		Char(11)
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)

9. Service Tax Flat File (File name DTS_<clg.no.>_yyyymmdd-01.csv)

(Remarks: TM/CM/TCM 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	Service Tax		Numeric (22,2)
5	Trading Date	DD MMM YYYY	Datetime (11)

10. Collateral Status (File name: DCS_<clg.no.>_yyyymmdd.csv) (Remarks: CM)

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)

11.Member Turnover (File name: DTO_<clg.no.>_yyyymmdd-01.csv)

(Remarks: TM/CM/TCM/ custodians 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(7)
5.	Product Type		Char(2)
6.	Series Id		Int
7.	Series Code		Char(11)
8.	Confirmed Quantity		Int
9.	Unconfirmed Quantity		Int
10.	Closed Quantity		Int
11.	Transaction Charges		Numeric (22,2)
12.	Clearing Fees		Numeric (22,2)

12. Order Log (File name: DOR<ddmmyy>.xxx (where xxx = Member Code) (Remarks: TM/CM/TCM file)

Field No.	Field Name	Remarks	Data Type
1	Group Id		Int (3)
2	Trader Code		Alphanumeric (6)
3	Product Code		Alphanumeric (7)
4	Product Type		Alphanumeric (3)
5	Series Id		Int (10)
6	Series Code /Instrument Name		Char (26)
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)

13. Daily Price Range File (EQD_Dpddmmyy)

Sr. No.	Field Name	Data Type	Description	Valid Values
1	Series Id	Int	Contract token number / Series ID	Example : 888587
2	Precision	Char(1)	No of Decimal places. Default value to be '2'	
3	Previous Close Price	Int	Close price of security/contract of previous trading day	In basis points Example : 5025 for 50.25
4	Lower Circuit (%)	Int	Lower circuit limit of security/contract in %	In percentage (absolute value, not in decimal) Example : 10
5	Upper Circuit (%)	Int	Upper circuit limit of security/contract in %	In percentage (absolute value, not in decimal) Example : 10

6	Lower Circuit Price	Int	Lower circuit limit of security/contract in absolute value	In basis points Example : 14425 for 144.25
7	Upper Circuit Price	Int	Upper circuit limit of security/contract in absolute value	In basis points Example : 15405 for 154.05
8	Filler	Int	-	-
9	Filler	Int	-	-
10	Filler	Char (9)	-	-
11	Filler	Char (9)	-	-
12	Filler	Char (9)	-	-
13	Filler	Char(1)	-	-
14	Filler	Char(4)	-	-
15	Filler	Int	-	-
16	Filler	Int	-	-
17	Instrument Id	Large Int	Contract Instrument ID / Spread Instrument ID	Example : 888587 / 72051909922829939