BSE Electronic Gold Receipts segment

Exchange – End of Day (EOD) File Formats

Version 1.0

October 2022

Contents

1. **Security Master File Format:**

File Name	File Type	Available
EGR_SCRIP_DDMMYYYY	TXT (pipe separated (|))	Extranet

File Structure

Sr No	Field Name	Length	Description
1	Security Code	Long	Numeric Unique Security Code assigned to a Security
2	Exchange-code	Char (4)	Default Value as BSE
3	Security ID	Char (11)	Security ID (Symbol)
4	Security Name	Char (30)	Security Name
5	Partition ID and Product ID	Char (19)	The format for the field is [PartitionID (5 char)- [Product ID(5char)]
6	Filler	Char[1]	Filler
7	Group Name	Char[2]	Group Name –'PM'
8	Filler	Char[1]	Filler
9	Filler	Long Long	Filler
10	Tradable Lot Size	Long Long	Minimum lot / Min qty can be traded at a single order
11	Tick Size	Float (4,2)	Tick Size of the security
12	Filler	Char (1)	Filler
13	Status	Char (1)	The trading status of the security, Instrument Status Possible Values. Active – A Inactive – I
14	Filler	Char[10]	Filler
15	Filler	Char[10]	Filler
16	Filler	Char[10]	Filler
17	Filler	Char (6)	Filler
18	ISIN Code	Char (19)	ISIN code for the security
19	Call Auction Indicator	Short	Call auction indicator
20	Filler	Char[10]	Filler
21	Filler	Char[10]	Filler
22	Filler	Char[10]	Filler
23	Security Type Flag	Char[10]	Flag to indicate type of security
24	Filler	Short	Filler
25	Filler	Char (10)	Filler
26	Settlement Cycle	Short	Settlement cycle 1= T+1
27	Capacity Group ID	VarChar (10)	Capacity Group id of the Instrument
28	Product Symbol	VarChar (10)	Product Symbol
29	Trading /Quotation Quantity and Unit	VarChar (20)	Trading /Quotation Quantity and Trading Unit

2. Bhav Copy File Format:

File Name	File Type	Available
EGR_BHAVCOPY_DDMMYY	CSV	Extranet / Website

Sr. No	Field Name	Description	Data Type
1	SC_CODE	Numeric Unique Security Code assigned to a Security	Long
2	SC_NAME	Name of the company	Char (12)
3	SECURITY_ID	Security ID	Char (11)
4	GROUP	GROUP Name	Char (2)
5	OPEN	Open Price	Numeric (10,2)
6	HIGH	Highest Intra-day price	Numeric (10,2)
7	LOW	Lowest Intra-day price	Numeric (10,2)
8	CLOSE	Close Price	Numeric (10,2)
9	LAST	Last Trade Price	Numeric (10,2)
10	PREVCLOSE	Previous Closing Price	Numeric (10,2)
11	NO_TRADES	Total Number of Trades	Numeric (9,0)
12	TRADED_QUANTITY	Total Traded Quantity	Numeric (10,0)
13	TURNOVER	Total Turnover	Numeric (14,0)
14	FILLER	Blank	Char (2)
15	ISIN	ISIN code of Security	Varchar (12)
16	TRADING_DATE	DD-MMM-YY	Varchar (50)
17	FILLER	Blank	Varchar (50)
18	FILLER	Blank	Varchar (50)

3. Order Log Format:

File Name	For	File Type	Available
EGR_ORD_DDMMYY.xxx (where xxx = Member Code)	Trading Member	CSV (pipe separate (|))	Extranet

File Structure

Sr. No.	Field Name	Description	Data Type
1	Buy/Sell	B = Buy / S = Sell	Char (1)
2	Security Code	Numeric Unique Security Code assigned to a Security	Numeric (10)
3	Security ID	Security ID	Char (11)
4	Quantity	Order Qty	Numeric (10)
5	Rev. Quantity	Revealed Qty	Numeric (10)
6	Rate	Order Rate (Rate will be in paise)	Numeric (10)
7	Trig Rate	Trigger Rate (for Stoploss Order only) (Rate will be in paise)	Numeric (10)
8	Limit Rate	Limit Rate (for Stoploss Order only) (Rate will be in paise)	Numeric (10)
9	Order Time	Order Time	HH:MM:SS
10	Order Date	Order Entry date	DD/MM/YYYY
11	Order ID	Order Number	Numeric (20)
12	Order Type	Possible values in this field: L – Limit Order G – Market Order K – Block Deals P – Stop Loss Z – OCO order	Char (1)
13	Client ID	Client Id	Char (11)
14	Client Type	Possible values in this field - • CLIENT • OWN	Char (10)
15	Retention	Possible values in this field - EOTODY – End of Today EOSESS – End of Session IOC – Immediate or cancel	Char (6)
16	AUD flag	A – Addition U – Updation D – Deletion	Char (1)
17	FILLER	BLANK	Char (40)

18	Trader ID	Trader ID of Order placed	Numeric (10)
19	Location ID	Location ID of the Trader	Numeric (16)
20	CP code	Custodial Participant (CP) Code provided at the time of order entry or 'Blank' in case of no CP code.	CHAR (15)

4. Daily Price Range (DPR) File Format:

File Name	File Type	Frequency	Header	File Transfer Mechanism
EGR_DPDDMMYY	Comma separated file without extension	Once during the day at EOD	Header will contain name of columns	Through DLOAD / Extranet / Website

File Structure

Sr. No.	Field Name	Data Type	(Size, Precision)	Description
1	Security Code	Number	6	EGR Security code
2	Circuit Relax Flag (Y/N)	Char	1	Circuit Relax Flag shows whether circuit relaxation is possible or not on said Security. If flag is Y then circuit can be further relax in the same working day. If flag is N then circuit cannot be further relax in the same working day. However, there could be exception cases to relax the circuit of security having circuit relax flag as N during the day.
3	Previous Close Price	Number	10	Close price of security of previous trading day
4	Lower Circuit (%)	Number	3	Lower circuit limit of security in %
5	Upper Circuit (%)	Number	3	Upper circuit limit of security in %
6	Lower Circuit Price	Number	10	Lower circuit limit of security in absolute value
7	Upper Circuit Price	Number	10	Upper circuit limit of security in absolute value

8	YearlyHigh	Number	10	This field shows 52 weeks high price of security.
9	Yearly Low	Number	10	This field shows 52 weeks low price of security.
10	Date of yearly high	Char	9	This field shows date of 52 weeks high price of security.
11	Date of yearly low	Char	9	This field shows date of 52 weeks low price of security
12	Last Trade Date	Char	9	If the Security is traded on a given date, it will have that day's date. If the Security is not traded on a given date, it will have date when it was last traded. If no trade has taken place since the inception of the Security, there will not be any date and it will be blank.
13	Filler	Char	4	-
14	Filler	Number	10	-
15	Filler	Number	10	-
16	Filler	Number	10	-

5. Trade File Format:

5.1 Trading Member level:

File	File Name	File Type	Available
Provision Trade file	EGR_PTR_DDMMYY.<Member Code>	Pipe separated	Extranet
Final Trade file	EGR_TR_DDMMYY.<Member Code>	Pipe separated	Extranet
Online Trade File	EGR_ITR_Member Code_yyyymmdd.csv	Pipe separated	Extranet

File Structure

Sr. No	Field Name	Description	Data type
1	Member ID	Member id	Numeric (9)
2	Trader ID	Trader Id	Numeric (9)
3	Scrip Code	Scrip Code	Numeric (9)
4	Scrip Id	Scrip ID	Char (11)
5	Rate	Rate (rate will be in paise)	Numeric (10)
6	Qty	Quantity	Numeric (9)
7	Trade status	11 – Original trade 12 – Modified trade 13 – Cancelled Trade 17 – Approved Trade 18 – Rejected Trade	Numeric (9)
8	CM code	CM code of TM	Numeric (9)
9	Time	Trade Time (hh:mm:ss)	Char (8)
10	Date	Trade Date (yyyy/mm/dd)	Char (10)
11	Client ID	Client Id	Char (11)
12	Order ID	Order Number	Numeric (20)
13	Trn Typ/Order Type	Possible values in this field: L – Limit Order G – Market Order K – Block Deals	Char (1)
14	Buy/Sell	B – Buy S – Sell	Char (1)
15	Trade ID	Trade Number	Numeric (10)
16	Client Type	Possible values in this field: • CLIENT • OWN	Char (15)
17	ISIN	ISIN code for the security	Char (12)

18	Group Code	Settlement group of the Security, as available in scrip master file.	Char (2)
19	Settlement No.	Settlement Number (nnn/yyyyyyyy)	Char (12)
20	Order Timestamp	Order Time stamp (hh:mm:ss)	Char (8)
21	AO/PO Flag	0 – AO (Active Orders) flag 1 – PO (Passive Orders) flag	Numeric (1)
22	Location ID	Location Id of the trader	Numeric (16)
23	Trade modification Time	This field will provide trade modification time. If no trade modification has been done, this field shall reflect the original trade time. (hh:mm:ss)	Char (8)
24	Session ID	Session ID corresponding to the trader ID, which is used for connecting to BSE's trading system.	Numeric (10)
25	CP code	Custodial Participant code of client settling through custodian	Char (15)
26	CP code confirmation (Y/N)	Value "Y" or "N" indicating trade confirmed / not confirmed by custodian	Char (1)
27	Old Custodial Participant	In case of a change in Custodial Participant (CP) code, this field will contain the old CP Code	Char (15)
28	Old Custodial Code	In case of a change in Custodial Participant (CP) code, this field will contain the old custodian code.	Numeric (9)
29	Filler		Char (7)
30	Filler		Char (11)
31	Filler		Char (2)
32	Filler		Varchar (9)

5.2 Clearing Member level:

File	File Name	File Type	Available
Provision Trade file	EGR_PTR_CM_DDMMYY.<Clearing Code>	Pipe separated	Extranet
Final Trade file	EGR_TR_CM_DDMMYY.<Clearing Code>	Pipe separated	Extranet
Online Trade File	EGR_ITR_CM_<Clearing Code>_yyyymmdd.csv	Pipe separated	Extranet

File Structure

Sr. No	Field Name	Description	Data type
1	Member ID	Member Code of the trading member as assigned by BSE.	Numeric (9)
2	Trader ID	Trader ID from where the trade has been executed at BSE.	Numeric (9)
3	Scrip Code	Numeric identifier assigned to a security, as available in the scrip master file.	Numeric (9)
4	Scrip ID	Symbol of the security, as available in the scrip master file.	Char (11)
5	Rate	Price at which the trade has been executed (Rate will be in paise).	Numeric (10)
6	Qty	Traded quantity	Numeric (9)
7	Trade status	Status of the trade; possible values are - 11 – Original Trade 12 – Modified Trade 13 – Cancelled Trade 17 – Approved Trade 18 – Rejected Trade	Numeric (9)
8	CM code	Clearing member code of the trading member executing the trade. In case of confirmed trade of custodial participant (CP), this field will reflect code of custodian.	Numeric (9)
9	Trade Time	Trade Timestamp in terms of HH:MM:SS	Char (8)
10	Trade Date	Trade date in YYYY/MM/DD format	Char (10)
11	Client ID	Unique Client code of the client	Char (11)
12	Order ID	Order Number	Numeric (20)
13	Transaction Type/Order Type	Possible values in this field: L – Limit order G – Market order K – Block Deal order	Char (1)
14	Buy/Sell	B – Buy S – Sell	Char (1)

15	Trade ID	Trade Number	Numeric (10)
16	Client Type	Possible values in this field: • CLIENT • OWN	Char (15)
17	ISIN	ISIN code for the security, as available in the scrip master file.	Char (12)
18	Group Code	Settlement group of the Security, as available in scrip master file.	Char (2)
19	Settlement No.	Settlement Number applicable for the trade date, as assigned by ICCL in nnn/yyyyyyyy format	Char (12)
20	Order Timestamp	Order Time stamp in terms of hh:mm:ss	Char (8)
21	AO/PO Flag	0 – AO (Active Orders) flag 1 – PO (Passive Orders) flag	Numeric (1)
22	Location ID	Location ID of the trader	Numeric (16)
23	Trade Modification Time	This field will provide trade modification time. If no trade modification has been done, this field shall reflect the original trade time. (hh:mm:ss)	Char (8)
24	Session ID	Session ID corresponding to the trader ID, which is used for connecting to BSE's trading system.	Numeric (10)
25	CP code	Custodial Participant code of client settling through custodian.	Char (15)
26	CP code confirmation (Y/N)	Value "Y" or "N" indicating trade confirmed / not confirmed by custodian.	Char (1)
27	Old Custodial Participant	In case of a change in Custodial Participant (CP) code, this field will contain the old CP Code.	Char (15)
28	Old Custodial Code	In case of a change in Custodial Participant (CP) code, this field will contain the old custodian code.	Numeric (9)
29	Exchange Flag	This will contain identifier of the Exchange where trade is executed by trading member. Possible Value: BSE	Char (7)
30	Scrip ID/Symbol	This will contain Symbol of the security as defined by the Exchange where the trade is executed.	Char (11)
31	Filler		Char (2)
32	Member ID of respective Exchange	Code of the trading member as assigned by the Exchange where the trade is executed.	Varchar (9)

6. Security Transaction Charges (STT) file

Following STT files shall be provided to Trading Member and Clearing Member.

6.1 Client wise STT file to Trading Member

File Name		File Type	Path
EGR_CLNTSTT<ddmmyy>_csv.mmmm mmmm = member code		CSV	Extranet

Sr. No	Field Name	Data type	Description
1	Date	Char (8)	Trade date DDMMYYYY
2	Member Code	Numeric (4)	Member ID
3	Scrip Code	Numeric (6)	Numeric identifier for security
4	Group Code	Char (2)	It will be blank
5	Client Code	Char (11)	UCC of client
6	MapinNo	Char (9)	
7	PAN No	Char (10)	
8	TranType	Char (1)	
9	TranSettlNo	Char (12)	Settlement Number nnn/yyyyyyyy format.
10	WAP Rate	Numeric (10)	(in paise)
11	Delv. Pur Qty	Numeric (9)	
12	Delv. Pur Value	Numeric (13)	(in paise)
13	Delv. Sell Qty	Numeric (9)	
14	Delv. Sell Value	Numeric (13)	(in paise)
15	Non Delv. Qty	Numeric (9)	
16	Non Delv. Value	Numeric (13)	(in paise)
17	Delv. Purchase STT	Numeric (11)	(in paise)
18	Delv. Sell STT	Numeric (11)	(in paise)
19	Non Delv. STT	Numeric (11)	(in paise)

6.2 Member wise STT file to Trading Member

File Name		File Type	Path
EGR_MBRSTT<ddmmyy>_csv.mmmm mmmm = member code		CSV	Extranet

Sr. No	Field Name	Data type	Description
1	Date	Char (8)	Trade date DDMMYYYY
2	Client code	Char (12)	UCC of client
3	Client STT	Numeric (10,2)	Total of STT value (in paise)
4	Filler	Char (98)	
5	Member Code	Char (6)	Member ID.

6.3 Member wise STT file to Clearing Member

File Name		File Type	Path
EGR_MBRSTT_CM_<DDMMYY>.<Clearing Code>		CSV	Extranet

Sr. No	Field Name	Data type	Description
1	Date	Char (8)	Trade date DDMMYYYY
2	TM Code	Numeric (9)	Trading member ID
3	Filler	Varchar(20)	
4	Filler	Varchar(20)	
5	Total STT of TM	Numeric (12,0)	Total STT value at TM level (in paise)

7. Transaction charges Report

Following Transaction charges report shall be provided

File Name	File Type	Path
EGR_TRC<DDMMYYYY>.<Member Code>>	Report	Extranet

Report Format

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--------------------------------------------------------------------------------------------------------------------------------
BSE Ltd.      STATEMENT FOR BROKERWISE TRANSACTION CHARGES     RUN DATE: dd/mm/yyyyy      PAGE NO :   1
DATE: dd/mm/yyyyy                                         CLG NO: XXX   NAME : XXX
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TOTAL TURNOVER   TURNOVER    TURNOVER    TRANSACTION CHARGES   TRANSACTION CHARGES   TOTAL TRANSACTION
BUY & SELL       AS AO       AS PO         AS AO @ Rs. 0.00      AS PO @ Rs. 0.00      CHARGES
                                           PER CRORE             PER CRORE
--------------------------------------------------------------------------------------------------------------------------------
   0.00            0.00        0.00          0.00                  0.00                                0.00
--------------------------------------------------------------------------------------------------------------------------------


                                                         TOTAL OF TRANSACTION CHARGES:      0.00
                                                                TOTAL AMOUNT PAYABLE:       0.00
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NOTE :-  AO --> ACTIVE ORDERS   PO --> PASSIVE ORDERS
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