

Annexure

Equity Derivatives Segment



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1. Trade File to Trading Member

End of Day Trade file

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	Char (6)	

		Buyer's Clearer		
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' value will be populated for Trade in client type 'OWN" 'C' value will be populated for Trade in client type 'CLIENT" "I" value will be removed	Char (1)	
43	Sell Proprietor/Client Flag	'P' value will be populated for Trade in client type 'OWN" 'C' value will be populated for Trade in client type 'CLIENT" "I" value will be removed	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)	

2. 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' value will be populated for Trade in client type 'OWN' 'C' value will be populated for Trade in client type 'CLIENT' 'I' value will be removed	Char (1)	
43	Sell Proprietor/Client Flag	'P' value will be populated for Trade in client type 'OWN' 'C' value will be populated for Trade in client type 'CLIENT' 'I' value will be removed	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	If the Buy Order is Active then "0" . For	Char(1)	

	Flag	Passive Buy Order then "1"		
47	Sell Order Active Flag	If the Sell Order is Active then "0". For Passive Sell Order then "1"	Char(1)	

3. 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	<p>'I' for Institution 'N' for Normal 'O' for Own 'T' for Others</p> <p><u>Description</u> -N' value will be populated for client type 'CLIENT' only in TM file. -O' value will be populated for client type 'OWN' only in TM file -T' for Others – This value is populated only in CM file and same will continue as is. -I' value will be removed</p>	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)

4. 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	<p>'I' for Institution 'N' for Normal 'O' for Own 'T' for Others</p> <p><u>Description</u> -'N' value will be populated for client type 'CLIENT' only in TM file. -'O' value will be populated for client type 'OWN' only in TM file -'T' for Others – This value is populated only in CM file and same will continue as is. - 'I' value will be removed</p>	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)

5. Standardised End of Day (EOD) & Online Trade file format

Trade File Format to Trading Member

File	Name	Type
EOD Trade file	BSE_EQD_TM_TRADE_<XXXX>_DDMMYYYY_F (where XXXX = Member Code)	CSV
Online Trade File	BSE_EQD_ITRTM_<Member Code>_yyyymmdd	CSV

S. No	Field Name	Description	Data type	ISO Tag
1	Trade Number	Unique Trade Number	NUMERIC(16)	UnqTradIdr
2	Trade Status	11 - Original Trade 12 - Modified Trade 13 - Cancelled Trade 17 - Approved Trade 18 - Rejected Trade	INT	RptdTxSts
3	Filler		CHAR(10)	TckrSymb
4	Asset Code	Asset Code as available in the Trading Terminal	CHAR(12)	UndrlygFinInstrmId
5	Product Type	'IF' for Index Futures 'IO' for Index Options 'SF' for Stock Futures 'SO' for Stock Options	CHAR(6)	FinInstrmTp
6	Expiry Date	Expiry Date of the Product e.g. 26 MAY 2022. DD MMM YYYY format	CHAR(13)	XpryDt
7	Strike Price	Default Value is '0' for Futures Contracts	NUMERIC(12,4)	StrkPric
8	Option Type (Call/Put)	'CE' for Call Option (European) 'PE' for Put Option (European) 'Blank' for Futures Contracts	CHAR(2)	OptnTp
9	Series Code	Series Code as available in Trading Terminal	CHAR(50)	FinInstrmNm
10	Filler		NUMERIC(2,0)	FinInstrmId
11	Segment Indicator	'D' for Derivatives Segment	CHAR(1)	TradgVn

12	Settlement Type	'F' for Futures/ 'O' for Options	CHAR(1)	SttImTp1
13	Product Code	Product Code as available in Trading Terminal	CHAR(15)	FinInstrmPdctTpCd
14	Filler		CHAR(2)	PlcOfTrad
15	Filler		CHAR(3)	PlcOfTradNm
16	Filler		CHAR(2)	MktTpandId
17	Filler		NUMERIC(10,0)	InstgUsr
18	Trade Buyer Terminal ID	Buy Dealer Code	CHAR(6)	BuyrTermnId
19	Trade Seller Terminal ID	Sell Dealer Code	CHAR(6)	SellrTermnId
20	Filler		CHAR(3)	BrnchId
21	Filler		CHAR(1)	BuySellInd
22	Trade Quantity	Quantity / No. of Contracts	CHAR(10)	TradQty
23	Trade Price	Price of the trade	NUMERIC(12,4)	Pric
24	Filler		NUMERIC(1)	ClntTp
25	Buy Proprietor/ Client Flag	'P' value will be populated for Trade in client type 'OWN' 'C' value will be populated for Trade in client type 'CLIENT' "I" value will be removed	CHAR(1)	BuyClntTp
26	Sell Proprietor/Client Flag	'P' value will be populated for Trade in client type 'OWN' 'C' value will be populated for Trade in client type 'CLIENT' "I" value will be removed	CHAR(1)	SellClntTp
27	Filler		CHAR(10)	AcctId
28	Buy Client Code	Buy Client Code	CHAR(11)	BuyClntId
29	Sell Client Code	Buy Client Code	CHAR(11)	SellClntId
30	Filler		CHAR(12)	CtdnPtcptId
31	Buy Custodial Participant	Valid Custodial Participant (CP) Code of Buyer, if Institution. (UCC for custodian)	CHAR(12)	BuyCtdnPtcptId
32	Buy Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Buyer	CHAR(1)	BuyFullyExctdConfSnt
33	Sell Custodial Participant	Valid Custodial Participant (CP) Code of Seller, if Institution. (UCC for custodian)	CHAR(12)	SellCtdnPtcptId
34	Sell Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Seller	CHAR(1)	SellFullyExctdConfSnt

35	Filler		NUMERIC(2)	SttImTp2
36	Trade Date/Time	DD MMM YYYY HH:MM:SS	CHAR(20)	TradDtTm
37	Filler		CHAR(20)	UpdDt
38	Filler		NUMERIC(16)	OrdrRef
39	Buy Order No	Order Number of the Buy Order	CHAR(20)	BuyOrdrRef
40	Sell Order No	Order Number of the Sell Order	CHAR(20)	SellOrdrRef
41	Filler		CHAR(7)	CtrPtyId
42	Filler		CHAR(20)	OrdrDtTm
43	Filler		CHAR(15)	CTCLId
44	Trade Buyer Location ID	Buy Location ID	LARGEINT	BuyCTCLId
45	Trade Seller Location ID	Sell Location ID	LARGEINT	SellCTCLId
46	Filler		NUMERIC(11,4)	Sprd
47	Filler		CHAR(50)	AddtInf
48	Buy Remarks	Buy Remarks (Will be left blank)	CHAR(1)	BuyAddtInf
49	Sell Remarks	Sell Remarks (Will be left blank)	CHAR(1)	SellAddtInf
50	Filler		NUMERIC(15,0)	Ref
51	Filler		CHAR(7)	CtrctSttImMnth
52	Filler		CHAR(5)	Brkr
53	Buy Broker	Trading Member (TM) Code of Buyer's Broker	CHAR(6)	BuyBrkr
54	Sell Broker	Trading Member (TM) Code of Seller's Broker	CHAR(6)	SellBrkr
55	Series ID	Unique Identifier for the Asset / Product.	CHAR(10)	SrsId
56	Buy CM Code	Valid Clearing Member (CM) Code of Buyer's Clearer	CHAR(6)	BuyClrMmbId
57	Sell CM Code	Valid Clearing Member (CM) Code of Seller's Clearer	CHAR(6)	SellClrMmbId
58	Buy Covered Uncovered Flag	Buy Cover = 'C' Buy Uncover = 'U'	CHAR(1)	BuyCvrdFlg
59	Sell Covered Uncovered Flag	Sell Cover = 'C' Sell Uncover = 'U'	CHAR(1)	SellCvrdFlg
60	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)	BuyOdCtdnPtcpt
61	Buy Old CM Code	In case of a change in Clearing Member (CM) for an Institutional	CHAR(6)	BuyOdClrMmbId

		Buyer, this field will contain the old CM Code.		
62	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)	SellOdCtdnPtcpt
63	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)	SellOdClrMmbld
64	Buy Position	Buy Open/ Close Indicator. "O" for Buy Open Position & "C" for Buy Close Position	CHAR(1)	BuyPos
65	Sell Position	Sell Open/ Close Indicator. "O" for Sell Open Position & "C" for Sell Close Position	CHAR(1)	SellPos
66	Buy Order Time Stamp	DD MMM YYYY HH:MM:SS	CHAR(20)	BuyOrdrTmStmp
67	Sell Order Time Stamp	DD MMM YYYY HH:MM:SS	CHAR(20)	SellOrdrTmStmp
68	Buy Order Active Flag	If the Buy Order is Active then "0" . For Passive Buy Order then "1"	CHAR(1)	BuyOrdrTp
69	Sell Order Active Flag	If the Sell Order is Active then "0". For Passive Sell Order then "1"	CHAR(1)	SellOrdrTp
70	Filler		VARCHAR (50)	Rsvd01
71	Filler		VARCHAR (50)	Rsvd02
72	Filler		VARCHAR (50)	Rsvd03
73	Filler		VARCHAR (50)	Rsvd04
74	Filler		VARCHAR (50)	Rsvd05
75	Filler		VARCHAR (50)	Rsvd06
76	Filler		LONG	Rsvd07
77	Filler		LONG	Rsvd08
78	Filler		LONG	Rsvd09
79	Filler		LONG	Rsvd10

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