
BSE Commodity Derivatives segment

Exchange – End of Day (EOD) File Formats

Version 1.1

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1. Contract Master File

| File Name | File Type | Available |
|--------------------|-----------|-----------|
| BCX_CO<ddmmyy>.csv | CSV | Extranet |

File Structure

Control Record

| Field No. | Field Name | Data Type | Field Description | Default Value |
|-----------|-------------------|-----------|--|---------------|
| 1 | Segment Indicator | CHAR 6) | Underlying Market. Default Value should be '1' | |
| 2 | Version Number | CHAR(5) | | |
| 3 | Date | Char(11) | DDMMYY | |

Detail Record

| Sr. No. | Field Name | Data Type | Description |
|---------|-------------------------------|-----------|---|
| 1 | Instrument type/ product Type | Char(6) | For Underlying Assets - COM For Futures - FUTCOM For Options - OPTFUT (As options are based on Futures) |
| 2 | Product ID/ Market Segment ID | Int | Unique numeric Identifier for Product. [Corresponds to field MarketSegmentID(1300) in the ETI API] |
| 3 | Contract Token no / Series ID | Int | (a) In case of Asset Class i.e. COM: - Unique Asset id shall be displayed. e.g. For Asset Class COM & GOLD as the Asset, the Asset id will be 800. (b) For Future or option contracts unique token number shall be displayed. e.g. Under FUTCOM tradable contract on GOLD, the unique token number shall be 1400001. |
| 4 | Asset Code | Int | For the Assets with FUTURE / OPTIONS product, corresponding asset id shall be displayed. |

| | | | |
|----|--|----------------|--|
| | | | For example : For GOLD future contract this field shall have unique underlying identifier i.e. 800 |
| 5 | Asset symbol | Char(12) | Unique Symbol defined for each asset For e.g. : GOLD |
| 6 | Underlying asset Name | Char(12) | Underlying asset group id attached to each asset For e.g.: GOLD |
| 7 | Underlying Asset group | Char(22) | Underlying group to which each Asset belongs: For e.g.: 'PRECIOUS METAL','BASE METAL'. |
| 8 | Option Type | Char(2) | Blank for Futures. 'CE' for 'CALL' and 'PE' for 'PUT' option. |
| 9 | Strike Price | Numeric (11,4) | Strike price of option contract. Blank for Futures. |
| 10 | Expiry date (last trading date) | Char(11) | This date is the actual last trading date of the Contract |
| 11 | Base price | Numeric (11,4) | Underlying records, underlying price shall be displayed. For respective futures and options contract, Close Price of the Contract. |
| 12 | Asset description | Char(25) | Description of Underlying Asset. |
| 13 | Price Quotation quantity | Int | Quantity for which price is quoted. |
| 14 | Price Quotation unit | Char(5) | Unit in which underlying asset is quoted. |
| 15 | FILLER | Numeric (10,0) | FILLER |
| 16 | FILLER | Numeric (10,0) | FILLER |
| 17 | FILLER | CHAR(5) | FILLER |
| 18 | FILLER | Numeric (10,4) | FILLER |
| 19 | Tradable Lot | Int | Minimum lot / Min qty can be traded at a single order |
| 20 | Tick Size | Numeric (11,4) | Tick size of the product. |
| 21 | Contract token number 1 / Series ID of leg 1 | Int | Unique token number for near month contracts. Applicable only in case of |

| | | | |
|----|--|----------------|---|
| | | | spread contracts. For normal contracts, the field shall be blank |
| 22 | Contract token number 2 / Series ID of leg 2 | Int | Unique token number for Far month contracts. Applicable only in case of spread contracts. For normal contracts, the field shall be blank |
| 23 | Contract Start Date | CHAR(20) | Start date of the contract. e.g. 16-DEC-2018. DD-MMM-YYYY format |
| 24 | Contract End date | CHAR(20) | Last trading date of the contract. e.g. 05-DEC-2018. DD-MMM-YYYY format |
| 25 | Tender start date | CHAR(20) | Start date of the tender period. Not applicable for options & spreads & underlying. e.g. 01-DEC-2018. DD-MMM-YYYY format |
| 26 | Tender End date | CHAR(20) | Last date of the tender period. Not applicable for options & spreads & underlying. e.g. 06-DEC-2018. DD-MMM-YYYY format |
| 27 | Delivery start date | CHAR(20) | Start date of the delivery period. Not applicable for options & spreads & underlying. e.g. 01-DEC-2018. DD-MMM-YYYY format |
| 28 | Delivery End date | CHAR(20) | Last date of the delivery period. Not applicable for options & spreads & underlying. e.g. 06-DEC-2018. DD-MMM-YYYY format |
| 29 | Maturity Date | CHAR(20) | This shall be same as Expiry date. In case where maturity date is different from expiry date, this field shall provide the maturity date. |
| 30 | FILLER | Char (1) | |
| 31 | FILLER | Numeric (28,8) | |
| 32 | FILLER | Numeric (28,8) | |
| 33 | FILLER | Numeric (28,8) | |
| 34 | FILLER | Numeric (28,8) | |
| 35 | FILLER | Numeric (28,8) | |
| 36 | FILLER | Numeric (28,8) | |

| | | | |
|----|---------------------|----------------|---|
| 37 | FILLER | Numeric (28,8) | |
| 38 | FILLER | Numeric (28,8) | |
| 39 | FILLER | Numeric (28,8) | |
| 40 | FILLER | Numeric (28,8) | |
| 41 | FILLER | Numeric (28,8) | |
| 42 | FILLER | Numeric (28,8) | |
| 43 | FILLER | Numeric (28,8) | |
| 44 | FILLER | Char(1) | |
| 45 | Delete Flag | Char(1) | This will contain one of the following values to denote whether the contract is deleted or not. <ul style="list-style-type: none"> • 'N' – Contract is active • 'Y' – Contract is deleted |
| 46 | Product Description | Char(25) | Product level description which will have purity/ Quality defined |
| 47 | Price Numerator | Int | Value to be used for deriving the trade Value |
| 48 | Price denominator | Int | Value to be used for deriving the trade Value |
| 49 | General Numerator | Int | Value to be used for deriving the trade Value |
| 50 | General denominator | Int | Value to be used for deriving the trade Value |
| 51 | Lot Numerator | Int | Value to be used for deriving the trade Value |
| 52 | Lot denominator | Int | Value to be used for deriving the trade Value |
| 53 | Precision | Int | Value of Decimal locator |
| 54 | FILLER | Numeric (1,0) | |
| 55 | Trading Currency | Char(3) | Trading currency (eg: INR) |
| 56 | FILLER | Char(3) | |
| 57 | Delivery Weight | Int | Delivery Weight |
| 58 | Delivery Unit | Char(5) | Delivery Unit |

| | | | |
|----|------------------------------|----------------|--|
| 59 | Product Month | Char(7) | Expiry Month |
| 60 | FILLER | Int | |
| 61 | Capacity Group ID | Int | Capacity group to which the product belongs |
| 62 | FILLER | Numeric (1,0) | |
| 63 | FILLER | Numeric (2,0) | |
| 64 | FILLER | Numeric (28,8) | |
| 65 | FILLER | Numeric (28,8) | |
| 66 | FILLER | Char(2) | |
| 67 | FILLER | Numeric (15,2) | |
| 68 | Instrument Long Name | Char(30) | This is nomenclature of instrument/contract name. Eg.GOLDSEP16. |
| 69 | Maximum single Order size | Int | Maximum lot which can be traded - single order level |
| 70 | Trading Unit | Char(5) | Trading Unit in which product is traded. |
| 71 | Instrument ID/ Security ID | Large Int | Unique 17 digit spread instrument id for each spread contract. In case of normal contract, the field shall be blank |
| 72 | Complex Instrument Type | Int | 0 for Normal Future, Option contract 5 for Spread Contract. Blank for underlying asset record |
| 73 | Partition ID | Int | The field is required for trading through ETI |
| 74 | Delivery Mechanism | Numeric (2,0) | 1=Compulsory 2=Seller Option 3=Both Option Blank for Underlying, Options & Complex Instruments. |
| 75 | Allowed deviation Quantity % | Numeric (5,2) | Permissible delivery quantity deviation % |
| 76 | Asset Class | Char(6) | For Underlying Asset level records (eg:- COM) field shall be blank. For contract level records the corresponding Instrument type shall be displayed. |

| | | | |
|----|--|--------------|---|
| 77 | Option On Future / Underlying Identifier | VARCHAR (50) | Option on future = 'F' and Option on Underlying Asset = 'U' else blank. |
| 78 | Underlying Future Token No. | VARCHAR (50) | For Option on Future, It shall be token number of Underlying Future Contract else '0' |
| 79 | Contract End Time indicator | VARCHAR (50) | This is the sequence in which contracts will close daily. List of values: 1,2, 3 etc. |
| 80 | FILLER | VARCHAR (50) | |

Note: Trade Value = Round {Rate * (price Numerator/ Price Denominator) * Quantity *Tradable Lot * (General Numerator/ General Denominator), 2}

Example: 1

If future contract of Silver is traded in lots of 30 KGS, quotation price is per KG with following data:

Rate =38500.00

Trading Unit : KGS

Lot size = 30 (in terms of Trading units)

Quantity =1

Price Numerator =1

Price Denominator=1

General Numerator=1

General Denominator =1

Trade value for each trade shall be: ROUND {38500* (1/1) * 1 * 30 * (1/1), 2} = Rs.1155000.00

Example: 2

If future contract of Gold is traded in lots of 1 KGS, Quotation price is per 10 Grams with following data :

Rate =28000.00

Trading Unit : KGS

Lot size = 1 (in terms of Trading units)

Quantity =1

Price Numerator =1

Price Denominator=1

General Numerator=100

General Denominator =1

Trade value for each trade shall be: ROUND {28000* (1/1) * 1 * 1 * (100/1), 2} = Rs.2800000.00

Example: 3

If future contract of CRUPALMOIL is traded in lots of 10 MT, Quotation price is per 10 KGS with following data:

Rate =485.00

Trading Unit : MT

Lot size = 10 (in terms of Trading units)

Quantity =1

Price Numerator =1

Price Denominator=1

General Numerator=100

General Denominator =1

Trade value for each trade shall be: $\text{ROUND} \{485 * (1/1) * 1 * 10 * (100/1), 2\} = \text{Rs.}485000.00$

Example: 4

If future contract of COPPER is traded in lots of 1 MT, Quotation price is per 1 KGS with following data :

Rate =400.00

Trading Unit : MT

Lot size = 1 (in terms of Trading units)

Quantity =1

Price Numerator =1

Price Denominator=1

General Numerator=1000

General Denominator =1

Trade value for each trade shall be: $\text{ROUND} \{400 * (1/1) * 1 * 1 * (1000/1), 2\} = \text{Rs.}400000.00$

Example: 5

If future contract of CRUDE WTI is to be traded in lots of 100 BBL, Quotation price is per 1 BBL with following data:

Rate =3500.00

Trading Unit : MT

Lot size = 1 (in terms of Trading units)

Quantity =1

Price Numerator =1

Price Denominator=1

General Numerator=100

General Denominator =1

Trade value for each trade shall be: $\text{ROUND} \{3500 * (1/1) * 1 * 1 * (100/1), 2\} = \text{Rs.}350000.00$

2. Daily Price Band File

| File Name | File Type | Available |
|---------------|-----------|--------------------|
| BCX_DP_ddmmyy | CSV | Extranet / Website |

| Sr. No. | Field Name | Data Type | Description |
|---------|-----------------------|-----------|--|
| 1 | Contract Token number | Int | Contract token number / Series ID e.g. : 1400001 |
| 2 | Precision | Int | No of Decimal places. Default value to be '2' |
| 3 | Previous Close Price | Int | Close price of contract of trading day. e.g. In basis points. For close price of 29259.0000, the value shall be 292590000 |
| 4 | Lower Circuit (%) | Int | Lower circuit limit of security/contract In % In percentage (absolute value, not in decimal) e.g. : 20 |
| 5 | Upper Circuit (%) | Int | Upper circuit limit of security/contract in % In percentage (absolute value, not in decimal) e.g. : 20 |
| 6 | Lower Circuit Price | Int | Lower circuit limit of contract in absolute value. e.g. In basis points. For close price of 28381.3000, the value shall be 283813000 |
| 7 | Upper Circuit Price | Int | Upper circuit limit of security/contract in absolute value. e.g. In basis points. For close price of 30136.7000, the value shall be 301367000 |
| 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 | In case of a normal contract, contract token number shall be displayed. In case of spread instrument, 17 digit spread instrument id shall be displayed. |

3. Trade File

| File Name | For | File Type | Available |
|---------------------------------|-----------------|-----------|-----------|
| BCX_TRTM_<Member Code>_yyyymmdd | Trading Member | CSV | Extranet |
| BCX_TRCM_<Member Code>_yyyymmdd | Clearing Member | CSV | Extranet |

File Structure

| Sr. No. | Field Name | Data Type | Description |
|---------|-------------------------------|----------------|---|
| 1 | Trade ID | Int | |
| 2 | Trade Status | Numeric (2,0) | Status of Trade 11- Original Trader 12- Modified Trade 17- Approved Trader 18- Rejected Trade |
| 3 | Filler | Numeric (2,0) | Default value '0' |
| 4 | Instrument type/ product Type | Char (6) | Example: For Futures – FUTCOM or For Options - OPTFUT |
| 5 | Asset Symbol | Char (12) | Asset symbol |
| 6 | Expiry Date | Char (11) | Expiry Date : DD-MMM-YYYY |
| 7 | Filler | Char (2) | Blank |
| 8 | Strike Price | Numeric (11,4) | Blank for Future |
| 9 | Option Type | Char (2) | Blank for Future |
| 10 | Asset Description | Char (25) | Asset Description |
| 11 | Filler | Char (2) | Blank |
| 12 | Filler | Char (3) | Blank |
| 13 | Filler | Char (2) | Blank |
| 14 | Trader ID | Char (10) | Trader ID |
| 15 | Filler | Char (2) | Default value '0' |
| 16 | Buy/Sell Indicator | Numeric (1,0) | 1- Buy 2- Sell |
| 17 | Trade Quantity | Int | |
| 18 | Trade Price | Numeric (11,4) | |
| 19 | Account Type | Numeric (1,0) | 1- Client 2- Pro 3- INST 4 -SPLCLI |
| 20 | Client Code | Char (11) | Client Code |

| | | | |
|----|--------------------------------------|----------------|--|
| 21 | Clearing Member Code/ CP code | Char (12) | Clearing Member Code though which trades shall be settled or CP code |
| 22 | Filler | Numeric (11,4) | Blank |
| 23 | TM code | Char (6) | Trading member code |
| 24 | Clearing member of CP code | Char (7) | If field 21 has CP code in that case Clearing Member code of Institutional client else blank |
| 25 | Trade Time | Char (20) | DD-MMM-YYYY HH:MM:SS |
| 26 | Last Modified time | Char (20) | DD-MMM-YYYY HH:MM:SS if the trade status is "11" then the original "trade time" if the trade status is "12", then the time when the modification has been accepted |
| 27 | Order ID | LargeInt | Order ID |
| 28 | Filler | Char (5) | Blank |
| 29 | Filler | Char (50) | Blank |
| 30 | Order Time | Char (20) | DD-MMM-YYYY HH:MM:SS |
| 31 | Filler | Char (20) | Blank |
| 32 | CP code confirmation (Y/N) | Char (1) | Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Buyer/ Seller. |
| 33 | Old Custodial Participant | Char (12) | In case of a change in Custodial Participant (CP) for an Institutional Buyer/Seller, this field will contain the old CP Code. |
| 34 | Old CM Code | Char (6) | In case of a change in Clearing Member (CM) for an Institutional Buyer/Seller, this field will contain the old CM Code. |
| 35 | Location ID | LargeInt | Location ID |
| 36 | Product Month | Char (7) | Contract month as defined for the Contract |
| 37 | Active /Passive order flag | Char (1) | If the Order is Active then "0" If Passive Order then "1" |

4. Online Trade File

Facility shall be provided by Exchange to both Trading member(TM) & Clearing Member (CM) to download trade file on real time in this segment through separate application called as Online Trade file download (OTD).

| File Name | For | File Type |
|----------------------------------|-----------------|-----------|
| BCX_ITRTM_<Member Code>_yyyymmdd | Trading Member | CSV |
| BCX_ITRCM_<Member Code>_yyyymmdd | Clearing Member | CSV |

File Structure

| Sr. No. | Field Name | Data Type | Description |
|---------|-------------------------------|----------------|--|
| 1 | Trade ID | Int | |
| 2 | Trade Status | Numeric (2,0) | Status of Trade 11- Original Trader 12- Modified Trade 17- Approved Trade 19 – Give up Trade 18- Rejected Trade |
| 3 | Filler | Numeric (2,0) | Default value '0' |
| 4 | Instrument type/ product Type | Char (6) | Example: For Futures – FUTCOM or For Options - OPTFUT |
| 5 | Asset Symbol | Char (12) | Asset symbol |
| 6 | Expiry Date | Char (11) | Expiry Date : DD-MMM-YYYY |
| 7 | Filler | Char (2) | Blank |
| 8 | Strike Price | Numeric (11,4) | Blank for Future |
| 9 | Option Type | Char (2) | Blank for Future |
| 10 | Asset Description | Char (25) | Asset Description |
| 11 | Filler | Char (2) | Blank |
| 12 | Filler | Char (3) | Blank |
| 13 | Filler | Char (2) | Blank |
| 14 | Trader ID | Char (10) | Trader ID |
| 15 | Filler | Char (2) | Default value '0' |
| 16 | Buy/Sell Indicator | Numeric (1,0) | 1-Buy 2-Sell |
| 17 | Trade Quantity | Int | |
| 18 | Trade Price | Numeric (11,4) | |

| | | | |
|----|-------------------------------|----------------|--|
| 19 | Account Type | Numeric (1,0) | 1- Client 2- Pro 3- INST 4 -SPLCLI |
| 20 | Client Code | Char (11) | Client Code |
| 21 | Clearing Member Code/ CP code | Char (12) | Clearing Member Code though which trades shall be settled or CP code |
| 22 | Filler | Numeric (11,4) | Blank |
| 23 | TM code | Char (6) | Trading member code |
| 24 | Clearing member of CP code | Char (7) | If field 21 has CP code in that case Clearing Member code of Institutional client, else blank |
| 25 | Trade Time | Char (20) | DD-MMM-YYYY HH:MM:SS |
| 26 | Last Modified time | Char (20) | DD-MMM-YYYY HH:MM:SS if the trade status is "11" then the original "trade time" if the trade status is "12", then the time when the modification has been accepted |
| 27 | Order ID | LargeInt | Order ID |
| 28 | Filler | Char (5) | Blank |
| 29 | Filler | Char (50) | Blank |
| 30 | Order Time | Char (20) | DD-MMM-YYYY HH:MM:SS |
| 31 | Filler | Char (20) | Blank |
| 32 | CP code confirmation (Y/N) | Char (1) | Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Buyer/ Seller |
| 33 | Old Custodial Participant | Char (12) | In case of a change in Custodial Participant (CP) for an Institutional Buyer/Seller, this field will contain the old CP Code. |
| 34 | Old CM Code | Char (6) | In case of a change in Clearing Member (CM) for an Institutional Buyer/Seller, this field will contain the old CM Code. |
| 35 | Location ID | LargeInt | Location ID |
| 36 | Product Month | Char (7) | Contract month as defined for the Contract |
| 37 | Active /Passive order flag | Char (1) | If the Order is Active then "0" If Passive Order then "1" |

5. Market Summary

| File Name | File Type | Available |
|-----------------|-----------|-----------|
| BCX_MS_yyyymmdd | CSV | Extranet |

File Structure

| Sr. No. | Field Name | Field Size | Field Description |
|---------|-----------------------------------|----------------|--|
| 1 | Market Statistics Date | Char (11) | Business date for generation of file DD-MMM-YYYY |
| 2 | Session ID | Numeric (2,0) | Session ID '0' for Cumulative Market statistics |
| 3 | Filler | Char (7) | |
| 4 | Filler | Numeric (2,0) | |
| 5 | Instrument Name / Product Type | Char (6) | FUTCOM/OPTFUT |
| 6 | Asset symbol | Char (12) | eg : GOLD |
| 7 | Expiry Date | Char (11) | DD-MMM-YYYY |
| 8 | Filler | Char (2) | |
| 9 | Strike Price | Numeric (11,4) | Blank for Futures |
| 10 | Options Type | Char (2) | CE/PE for Options contracts Blank for Futures |
| 11 | Previous Close Price | Numeric (11,4) | Previous close price |
| 12 | Open Price | Numeric (11,4) | Open Price |
| 13 | High Price | Numeric (11,4) | High Price |
| 14 | Low Price | Numeric (11,4) | Low Price |
| 15 | Closing Price | Numeric (11,4) | Closing Price |
| 16 | Total Quantity Traded | Numeric (9,0) | Total Quantity Traded |
| 17 | Total Value traded (in thousands) | Numeric (13,2) | Total Value traded |
| 18 | Underlying Price | Numeric (11,4) | Underlying Price |
| 19 | Filler | Numeric (11,4) | |
| 20 | Price Quotation Unit | Char (20) | eg: GRMS |
| 21 | Settlement Price | Numeric (11,4) | |
| 22 | Number of Trades | Numeric (9,0) | Number of trades |
| 23 | Open Interest | Numeric (9,0) | Open Interest |
| 24 | Average Traded Price | Numeric (11,4) | Average traded price |
| 25 | Filler | Char (20) | |
| 26 | Trading Currency | Char (3) | INR |

6. STT File to Clearing Member/Trading Member

| File Name | For | File Type | Available |
|-----------------------------------|-----------------|-----------|-----------|
| BCX_STT_CM_<Member Code>_yyyymmdd | Clearing Member | CSV | Extranet |
| BCX_STT_TM_<Member Code>_yyyymmdd | Trading Member | CSV | Extranet |

File Structure

A) STT file to Clearing Member

Record at Clearing Member level

| Sr. No. | Field Name | Data Type | Description |
|---------|-----------------|----------------|--|
| 1 | Record Type | Numeric (2,0) | Default value '1' |
| 2 | STT date | Date | Trade date DD-MMM-YYYY |
| 3 | STT pay-in date | Date | Pay in date for Member- DD-MMM-YYYY |
| 4 | CM ID | Char (5,0) | Clearing Member ID |
| 5 | Total STT | Numeric (22,2) | Total STT at TM level (Adding total STT values of TMs) |

Record at Trading Member /CP level

| Sr. No. | Field Name | Data Type | Description |
|---------|-----------------|----------------|---|
| 1 | Record Type | Numeric (2,0) | Default value '2' |
| 2 | STT date | Date | Trade date DD-MMM-YYYY |
| 3 | TM ID / CP Code | Char (12) | Trading member ID In case of accepted CP code trades, it will contain CP Code. |
| 4 | Total STT | Numeric (22,0) | Total STT value at TM level (Adding total STT values of End clients under the mentioned TM) |

Record at client /CP Level

| Sr. No. | Field Name | Data Type | Description |
|---------|----------------|----------------|--|
| 1 | Record Type | Numeric (2,0) | Default value '3' |
| 2 | STT date | Date | Trade date DD-MMM-YYYY |
| 3 | TM ID | Char (6) | Trading Member ID. In case of accepted CP trades, this would display 'INST' |
| 4 | Client/CP code | Char (12) | UCC of client In case of Institutional client 'INST', it would display CP Code. |
| 5 | Total STT | Numeric (22,0) | Total of STT value of end client (inclusive of all contracts) |

Record at Product Level

| Sr. No. | Field Name | Data Type | Description |
|---------|-------------------------------|----------------|---|
| 1 | Record Type | Numeric (2,0) | Default value '4' |
| 2 | STT date | Date | Format DD-MMM-YYYY would be same as file name |
| 3 | TM ID | Char (6) | Trading Member ID In case of accepted CP trades, this would display 'INST' |
| 4 | Client Code/CP Code | Char (12) | UCC of client In case of INST, it would display 'CP code' |
| 5 | Instrument Type | Char (12) | Instrument Type |
| 6 | Symbol | Char (12) | Symbol |
| 7 | Expiry Date | Date | Expiry Date : DD-MMM-YYYY |
| 8 | Strike Price/Settlement price | Numeric (11,4) | Strike Price. If option is exercised then it would be referred as settlement price .Blank for Future |
| 9 | Option Type | Char (2) | Option Type. Blank for Future |
| 10 | Sell/Exercised Quantity | Int | Sell/Exercised Quantity |
| 11 | Sell/Exercised Value | Numeric (22,0) | Sell/Exercised Value |
| 12 | Taxable Sell value – Futures | Numeric (22,0) | Taxable Sell value – Futures |
| 13 | Taxable Sell value – Options | Numeric (22,0) | Taxable Sell value – Options |
| 14 | STT-Futures | Numeric (22,0) | STT computed for Futures |
| 15 | STT- options | Numeric (22,0) | STT computed for options |
| 16 | STT Flag | Numeric (1,0) | 1- For Future Trades 2- For Trades/Sell options 3- For exercised options |

B) STT file to Trading Member**Record at Trading Member level**

| Sr. No. | Field Name | Data Type | Description |
|---------|-------------|----------------|---|
| 1 | Record Type | Numeric (2,0) | Default value '1' |
| 2 | STT date | Date | Trade date DD-MMM-YYYY |
| 3 | TM ID | Char (6) | Trading member ID |
| 4 | Total STT | Numeric (22,2) | Total STT at TM level (Adding total STT values of clients under mentioned TM) |

Record at client level for the TM

| Sr. No. | Field Name | Data Type | Description |
|---------|------------------|----------------|---|
| 1 | Record Type | Numeric (2,0) | Default value '2' |
| 2 | STT date | Date | Trade date DD-MMM-YYYY |
| 3 | TM ID | Char (6) | Trading Member ID. In case of accepted CP trades, this would display 'INST' |
| 4 | Client / CP Code | Char (12) | UCC of client In case of Institutional client 'INST', it would display CP Code |
| 5 | Total STT | Numeric (22,0) | Total STT value of the end client (inclusive of all contracts) |

Record at Product Level

| Sr. No. | Field Name | Data Type | Description |
|---------|-------------------------------|----------------|---|
| 1 | Record Type | Numeric (2,0) | Default value '4' |
| 2 | STT date | Date | Format DD-MMM-YYYY would be same as file name |
| 3 | TM ID | Char (6) | Trading Member ID In case of accepted CP trades, this would display 'INST' |
| 4 | Client Code/CP code | Char (11) | UCC of client In case of INST, it would display 'CP code' |
| 5 | Instrument Type | Char (12) | Instrument Type |
| 6 | Symbol | Char (12) | Symbol |
| 7 | Expiry Date | Date | Expiry Date : DD-MMM-YYYY |
| 8 | Strike Price/Settlement price | Numeric (11,4) | Strike Price. If option is exercised then it would be referred as settlement price Blank for Future |

| | | | |
|----|------------------------------|----------------|--|
| 9 | Option Type | Char (2) | Option Type Blank for Future |
| 10 | Sell/Exercised Quantity | Int | Sell/Exercised Quantity |
| 11 | Sell/Exercised Value | Numeric (22,0) | Sell/Exercised Value |
| 12 | Taxable Sell value – Futures | Numeric (22,0) | Taxable Sell value – Futures |
| 13 | Taxable Sell value – Options | Numeric (22,0) | Taxable Sell value – Options |
| 14 | STT-Futures | Numeric (22,0) | STT computed for Futures |
| 15 | STT- options | Numeric (22,0) | STT computed for options |
| 16 | STT Flag | Numeric (1,0) | 1- For Future Trades 2- For Trades/Sell options 3- For exercised options |

7. Order Log File

| File Name | File Type | Available |
|----------------------------------|-----------|-----------|
| BCX_ORD_ <Member Code> _yyyymmdd | CSV | Extranet |

| Sr No. | Field Name | Data Type | Field Description |
|--------|--------------------------------|-----------------|---|
| 1 | Trader ID | Int | |
| 2 | Member Code | CHAR (6) | |
| 3 | Instrument Type / Product Type | CHAR (6) | FUTCOM/OPTFUT |
| 4 | Asset Symbol | CHAR (10) | GOLD, SILVER |
| 5 | Expiry date | Datetime 11 | This date is the actual last trading date of the Product e.g. 25-AUG-2008. DD-MMM-YYYY format |
| 6 | Strike Price | Numeric(11,4) | Default Value is '0' for Futures Contracts |
| 7 | Option Type (Call/Put) | CHAR(2) | 'CE' for Call Option (European) 'PE' for Put Option (European) " for Futures Contracts |
| 8 | Buy / Sell Flag | CHAR (1) | B – Buy S - Sell |
| 9 | Quantity | Int | Total Traded Quantity (In no of Contracts) |
| 10 | Revealed quantity | Int | |
| 11 | Price | Numeric(11,4) | Order Rate |
| 12 | Trig Rate | Numeric(11,4) | Trigger Rate (for Stoploss only) |
| 13 | Contract Token Number | LargeInt | Contract Token Number of Instrument |
| 14 | Duration/Retention | Int | 0 – immediate 1 – end of session 2 – end of today |
| 15 | Spread Instrument ID | LargeInt | Spread Instrument ID for order in spread contract and Blank for order in normal contract |
| 16 | Instrument Name | CHAR (26) | For Future Spread Contract |
| 17 | AUD | CHAR (1) | Addition (A)/Updation (U)/Deletion (D) |
| 18 | Client Code | Alphanumeric 11 | Buy/ sell Client Code |

| | | | |
|----|------------------------|-------------------|---|
| 19 | Client Type | CHAR (11) | Client Type (CLIENT, OWN, SPLCLI, INST) |
| 20 | Order Timestamp (Date) | Datetime 11 | 25-AUG-2008. DD-MMM-YYYY format |
| 21 | Order Timestamp (Time) | Alphanumeric (12) | HH:MM:SS |
| 22 | Order Number | Large Int | Order Number |
| 23 | Order Type | CHAR (1) | L – Limit , G –Market, P – stop loss |
| 24 | Location ID | Large Int | |
| 25 | CP code | CHAR (14) | Custodial Participant (CP) Code provided at the time of order entry or 'Blank' in case of no CP code. |

End of Document