BSE Equity Derivatives Segment Flat File Formats

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1. Contract File (File Name: CO<ddmmyy>.csv)

Field No.	Field Name	Field Description	Data Type	Default Value
1	Series ID	Unique Identifier for the Asset / Product.	Int	
2	Product Type	'IF' for Index Futures 'IO' for Index Options 'SF' for Stock Futures 'SO' for Stock Options	char(2)	
3	Product Code	Product Code as available in Trading Terminal	char(7)	
4	Asset Code	Asset Code as available in the Trading Terminal	char(7)	
5	Expiry Date	Expiry Date of the Product e.g. 25 AUG 2008. DD MMM YYYY format	datetime(11)	Blank
6	Strike Price	Default Value is '0' for Futures Contracts	Numeric(11,4)	
7	Option Type (Call/Put)	'CE' for Call Option (European) 'PE' for Put Option (European) '' for Futures Contracts	char(2)	
8	Series Code	Series Code as available in Trading Terminal	char(11)	
9	Underlying Asset	Underlying Asset as defined by the exchange.	char(11)	
10	CA Level	0' for Futures Contracts / Options Contracts	Int	Zero
11	Base Price	Base price that was applicable on the first trading date of the Product. Not applicable for Underlying Asset.	Numeric(11,4)	Blank
12	Contract Start Date	Start Date of the Product e.g. 25 AUG 2008. DD MMM YYYY format	datetime(11)	
13	Contract Maturity Date	This date is the actual last trading date of the Product. This date can be different from expiry date. The Product shall be identified with expiry date but would continue to trade till this date. DD MMM YYYY format	datetime(11)	
14	Contract Exercise Start Date	This is the date from which the Exercise would start. DD MMM YYYY format - In case of Futures, this will be left blank - In case of European Type of	datetime(11)	

		Option, the Exercise Start Date will be Contract Maturity Date		
15	Contract Exercise End Date	This is the date from which the Exercise would end. DD MMM YYYY format - In case of Futures, this will be left blank - In case of Options, the Exercise End Date will be Contract Maturity Date	datetime(11)	
16	Minimum Lot Size	Minimum Lot Size	int	
17	Lot Size Multiple	Quantity / No. of Contract multiplier over an above the minimum as specified above, if any.	int	
18	Price Tick	The value by which bid / offer would increase / decrease. 4 Decimal Places	Money	
19	Underlying Market	1 – for assets where underlying market is BSE 2 – for assets where underlying market is NSE	Int	
20	Filler		Int	Zero
21	Status Flag	'A' for Active Contracts 'E' for Inactive Contracts 'X' for Marked for Expiry Contracts	char(1)	A, E, X
22	Underlying ISIN	ISIN of underlying asset	char(12)	

2. Trade File (File Name: TRCM_<clg.no.>_yyyymmdd.csv - CM file; TRTM_<clg.no.>_yyyymmdd.csv - 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	CA Level	0' for Futures Contracts / Options Contracts	Char (1)	Zero
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)	Blank
23	Buy Side Confirmation	Value “Y” or “N” indicating trade confirmed / not confirmed by CP of Institutional Buyer	Char(1)	If it is B ord Zero
24	Sell Custodial Participant	Valid Custodial Participant (CP) Code of Seller, if Institution. (UCC for custodian)	Char(12)	Blank
25	Sell Side Confirmation	Value “Y” or “N” indicating trade confirmed / not confirmed by CP of Institutional Seller	Char(1)	If it is S ord Zero
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)	Blank
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)	Blank
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(15)	
35	Sell Order No	Order Number of the Sell Order	char(15)	
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/	‘P‘ for proprietary/ ‘C’ for client /	char(1)	

	Client Flag	‘I’ for Institutional accepted trades		
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)	

3. Position File (File Name: POCM_<clg.no.>_yyyymmdd.csv - CM file; POTM_<clg.no.>_yyyymmdd.csv - 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	Trading Member ID	char(6)	
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 4 above is 'P' TM code, Incase of Account Type in 4 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 identifire	char (11)	
16	CA Level	0' for Futures Contracts / Options Contracts	Char(1)	Zero
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 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)	

4. Market summary file (File Name: MS_<yyyymmdd>.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(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	

5. Margin file (File Name: MGCM_<clg.no.>_yyyymmdd.csv - CM file; MGTM_<clg.no.>_yyyymmdd.csv - 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. (Sum(Sr. No. 3 … Sr. No. 7)	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)

6. Margin Reporting file (File Name: MG<Membercode>.Mnn)

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. (Sum(Sr. No. 3 … Sr. No. 7)	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.

7. Member Serieswise STT (File name: DST_<clg.no.>_yyyymmdd.csv)

TM / CM / TCM

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.	Group Id		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)

8. Service Tax Flat File (File name DTS_<clg.no.>_yyyymmdd.csv)

For TM / CM / TCM

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)

9. 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/AccountNo		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)

10.Member Turnover (File name: DTO_<clg.no.>_yyyymmdd.csv)

For TM / CM / TCM / custodians

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.	Group Id		Int
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)

11. Balance Sheet

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

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 * DRAFT)		* BALANCE PAYABLE (CHEQUE)	9999999999999
9999999999999	GRAND TOTAL *		* GRAND TOTAL	9999999999999

Note : 19-20 money statement representing net of the pay-in/pay-out obligation (in Rs.) for the relevant settlement.

12. 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.

13.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