

Online Trade file structure for Equity Derivatives & Currency Derivatives segment



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Sr. No.	File Type	File Name	Remarks
1	Equity Derivatives Trade File	EQD_ITRCM_<clg.no.>_yyyymmdd.csv EQD_ITRTM_<clg.no.>_yyyymmdd.csv	CM file TM file
2	Currency Derivatives Trade File	BFX_ITRCM_<clg.no.>_yyyymmdd.csv BFX_ITRTM_<clg.no.>_yyyymmdd.csv	CM file TM file

1. Equity Derivatives Trade File (File Name: EQD_ITRCM_<clg.no.>_yyyymmdd.csv - [CM file](#);
EQD_ITRTM_<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” “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(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)	

**2. Currency Derivatives Online Trade File (File Name: BFX_ITRCM_<clg.no.>_yyyymmdd.csv - CM file;
BFX_ITRTM_<clg.no.>_yyyymmdd.csv - TM file)**

Field No.	Field Name	Remarks	Data type	Default Value
1	Trade Number	Unique Trade Number	int	
2	Trade Date	DD-MMM-YYYY For. E.g., 28-JUN-2010	Datetime (11)	
3	Trade Status / Activity Type	"11 – Original trade " "12 – Modified trade" "17 –Approved trade" "18 – Rejected trade" "19 – Give up trade"	Int	
4	Segment Indicator / Market Type	'1' for Currency Derivatives Segment	CHAR (6)	
5	Instrument Type / Product Type	FUTCUR / OPTCUR	CHAR (6)	
6	Asset Code / Symbol	Symbol/ Asset Code of currency for example : USDINR GBPINR JPYINR EURINR	CHAR (10)	
7	Expiry date (last trading date)	This date is the actual last trading date of the Product e.g. 25-AUG-2008 DD-MMM-YYYY format	Datetime (11)	
8	Strike Price	Default Value is '0' for Futures Contracts	Numeric(11,4)	
9	Option Type (Call/Put)	'CE' for Call Option (European) 'PE' for Put Option (European) " for Futures Contracts	CHAR (2)	
10	Filler		Number (7)	
11	Buy Broker	Trading Member (TM) Code of Buyer's Broker	CHAR (6)	
12	Sell Broker	Trading Member (TM) Code of Seller's Broker	CHAR (6)	
13	Trade Price	Price of the trade	Numeric(11,4)	

14	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)	In case of give up trades, this filed shall reflect the take up transaction date time, when approved by CM. If trade is not a give up trade then, it will reflect Trade execution date time (same as field 44)
15	Trade Quantity	No. of Contracts	Int	
16	Filler		Int	
17	Trade Buyer Location ID	Buy Location ID	LargeInt	
18	Buy CM Code	Valid Clearing Member (CM) Code of Buyer's Clearer	CHAR (6)	
19	Sell CM Code	Valid Clearing Member (CM) Code of Seller's Clearer	CHAR (6)	
20	Trade Seller Location ID	Sell Location ID	LargeInt	
21	Buy Custodial Participant	Valid Custodial Participant (CP) Code of Buyer, if Institution. (UCC for custodian)	CHAR (12)	
22	Buy Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Buyer	CHAR (1)	
23	Sell Custodial Participant	Valid Custodial Participant (CP) Code of Seller, if Institution. (UCC for custodian)	CHAR (12)	
24	Sell Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Seller	CHAR (1)	
25	Buy Covered Uncovered Flag	Buy Cover = 'C' Buy Uncover = 'U'	CHAR (1)	
26	Sell Covered Uncovered Flag	Sell Cover = 'C' Sell Uncover = 'U'	CHAR (1)	
27	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
28	Buy Old CM Code	In case of a change in Clearing Member (CM) for an Institutional	CHAR (6)	

		Buyer, this field will contain the old CM Code.		
29	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
30	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)	
31	Trade Buyer Terminal ID	Buy Dealer Code	CHAR (10)	
32	Trade Seller Terminal ID	Sell Dealer Code	CHAR (10)	
33	Buy Order No	Order Number of the Buy Order	CHAR (20)	
34	Sell Order No	Order Number of the Sell Order	CHAR (20)	
35	Buy Client Code	Buy Client Code	CHAR (11)	
36	Sell Client Code	Sell Client Code	CHAR (11)	
37	Buy Remarks	Buy Remarks (Will be left blank)	CHAR (1)	Blank
38	Sell Remarks	Sell Remarks (Will be left blank)	CHAR (1)	Blank
39	Buy Position	Buy Open/ Close Indicator. "O" for Buy Open Position & "C" for Buy Close Position	CHAR (1)	
40	Sell Position	Sell Open/ Close Indicator. "O" for Sell Open Position & "C" for Sell Close Position	CHAR (1)	
41	Buy Proprietor/ Client Flag	'P' for proprietary/ 'C' for client / 'I' for Institutional accepted trades	CHAR (1)	
42	Sell Proprietor/ Client Flag	'P' for proprietary/ 'C' for client / 'I' for Institutional accepted trades	CHAR (1)	
43	Active order flag	If the Order is Active then "0" . For Passive Order then "1"	CHAR (1)	
44	Trade Execution 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)	
45	Order 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)	