BSE Commodity Derivatives segment

Exchange – End of Day (EOD) File Formats

Version 1.0

Contents

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. • '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: ROUND {485* (1/1) * 1 * 10 * (100/1), 2} = 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: ROUND {400* (1/1) * 1 * 1 * (1000/1), 2} = 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: ROUND {3500* (1/1) * 1 * 1 * (100/1), 2} = 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	Char(1)	No of Decimal places. Default value to be '4'
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 CM 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