File Formats of Additional Files From ICCL on account of Interoperability in Equity Derivatives Segment

Version 1.1

16-05-2019

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Sr. No.	File Type	File Name
1	Contract Master file	EQD_CC_CO<ddmmyy>.csv
2	Trade File	EQD_TRCM_<clg.no.>_yyyymmdd-01.csv
	Online Trade File	EQD_ITRCM_<clg.no.>_yyyymmdd.csv
3	Settlement Price & Open Interest File	EQD_ SET_PRICE_DDMMYY.csv

1. Contract Master file (File Name: EQD_CC_CO<ddmmyy>.csv)

Control Record

Field No.	Field Name	Field Description	Data Type	Default Value
1	Segment Indicator	Underlying Market. Default Value should be '2'	CHAR 6)	
2	Version Number		CHAR(5)	

Detail Record

Field No.	Field Name	Field Description	Data Type
1	Contract token number / Series ID	Unique numeric identifier for the Contract e.g. 825678	Int
2	Asset Token Number	Unique numeric identifier for underlying asset e.g.: 500410	Large Int
3	Instrument Type / Product Type	Possible values are – 'IF' for Index Futures 'IO' for Index Options 'SF' for Stock Futures 'SO' for Stock Options	CHAR (6)
4	Symbol / Asset Code	Short code of underlying asset e.g. BSX, BSI	CHAR (10)
5	Underlying Asset	Symbol of Underlying Asset as defined by the Exchange. E.g. RELIANCE, SENSEX, etc.	CHAR (11)
6	Underlying Asset Class	Asset class of the underlying asset Default value is 'EDX'	CHAR (4)
7	Expiry date (last trading date)	This date is the actual last trading date of the Contract in DD-MMM-YYYY format. e.g. 25-AUG-2008	Datetime (11)
8	Strike Price	Default Value is '0'for Futures Contracts. Note: Value displayed in paise.	Int
9	Option Type	'CE' for Call Option (European), 'PE' for Put Option (European), blank for Futures Contracts	CHAR (2)
10	Precision	Default value is '2'	CHAR (1)
11	Filler	Not in use	Int
12	Filler	Not in use	CHAR (3)

13	Partition ID	The field is required for trading through ETI. Default value '100000' for Exchange flag with value as '2' as provided in field no.38	Int
14	Filler	Not in use	Int
15	Filler	Not in use	Int
16	Filler	Not in use	Int
17	Filler	Not in use	CHAR (2)
18	Filler	Not in use	Int
19	Filler	Not in use	Int
20	Filler	Not in use	CHAR (2)
21	Filler	Not in use	Int
22	Filler	Not in use	Int
23	Filler	Not in use	CHAR (2)
24	Filler	Not in use	Int
25	Filler	Not in use	Int
26	Filler	Not in use	CHAR (2)
27	Contract Start Date	Start Date of the Contract e.g. 25-AUG 2008. DD-MMM-YYYY format	Datetime (11)
28	Settlement Date (Expiry Date)	Expiry date of the contract e.g. 25-AUG-2008. DD-MMM-YYYY format	Datetime (11)
29	Product ID/ Market Segment ID	Unique numeric Identifier for Product	Large Int
30	Capacity Group ID	Capacity Group ID assigned to each contract; required for trading at BSE	Int
31	Minimum Lot Size	Minimum Lot Size	Int
32	Board Lot Quantity (Minimum Lot Size)	Board Lot Quantity	Int
33	Tick Size	The minimum price by which bid / offer would increase / decrease. Note: Value displayed in paise	Int
34	Filler	Not in use	Int
35	Filler	Not in use	Int
36	Filler	Not in use	Int
37	Instrument ID/ Simple Security ID	This instrument identifier is required for trading through ETI	Int

38	Exchange Flag	1= contract available exclusively at BSE 2= contract of underlying asset not listed at BSE. 10 = contract of underlying asset that is listed at BSE & other Exchange(s)	Int
39	Token	Numeric identifier of the contract, as provided in NSE's contract master file	Int
40	Unique identifier	Numeric identifier of the contract, as provided in MSE contract master file	Int
41	Filler	Not in use	Int
42	Filler	Not in use	Int
43	Filler	Not in use	Int
44	Filler	Not in use	Int
45	Filler	Not in use	Int
46	Filler	Not in use	Int
47	Filler	Not in use	Int
48	Filler	Not in use	Int
49	Contract Exercise Start Date	Last Trading Date e.g. 25-AUG-2008. DD–MMM-YYYY format	Datetime (11)
50	Contract Exercise End Date	Last Trading Date e.g. 25-AUG-2008. DD-MMM-YYYY format	Datetime (11)
51	Filler	Not in use	Int
52	Quantity Multiplier	Lot size multiplier (1)	Int
53	Series Code	E.g.: BSXDEC2013, ACCLDEC2013, BKX3DC14000. This is existing nomenclature of contract name This field will be blank for Exchange flag with value as '2' as provided in field no.38	CHAR (12)
54	Instrument Name	This is new nomenclature of contract. E.g. BSX14MAYFUT, BSX14JUL19200.00CE	CHAR (26)
55	Filler	Not in use	Int
56	Filler	Not in use	Int
57	Filler	Not in use	Int

58	Underlying Market	1 – for assets where underlying market is BSE 2 – for assets where underlying market is NSE 3 – for assets where underlying market is Johannesburg Stock Exchange (JSE) 4 – for assets where underlying market is Hong Kong Exchanges and Clearing Limited (HKEx) 5 – for assets where underlying market is Bolsa de Valores, Mercadorias & Futuros de São Paulo (BM&FBOVESPA) (Brazil) 6 – for assets where underlying market is Moscow Interbank Currency Exchange (MICEX) 7-for assets where underlying market is MSEI	Int
59	Filler	Not in use	CHAR (24)
60	Contract Type	M- Monthly W- Weekly Q- Quarterly H- Half Yearly Default value ‘0’ for Exchange flag with value as ‘2’ as provided in field no.38	CHAR (1)
61	Settlement Type	This is a mandatory field. Possible Values: ‘D’ or ‘C’ D -> Delivery-based settlement C -> Cash Settlement	CHAR (1)
62	Symbol	Security symbol of underlying security, as provided in NSE’s contract master file	CHAR (11)
63	Underlying unique identifier	Security symbol of underlying security, as provided in MSE’s contract master file	CHAR (11)
64	Filler	Not in use	CHAR (1)
65	Filler	Not in use	CHAR (1)
66	Product Code	Short code of the futures or options product e.g.: BSXFUT, INFYOPT	CHAR (10)
67	Filler	Not in use	CHAR (6)
68	Base Price	Closing Price of the respective contract Note: Value displayed in paise	Int
69	Delete Flag	“A” for Active Contracts “E” for Expired Contracts “X” for Marked for Expiry Contracts	CHAR (1)

2. Trade file to Clearing Member

File	Name	Type
Trade File	EQD_TRCM_<clg.no>_DDMMYY-01.csv	CSV
Online Trade File	EQD_ITRCM_<clg.no.>_yyyymmdd.csv	CSV

Sr. No	Field Name	Description	Data type
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 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(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 Applicable only for BSE trades. For other Exchange trades it will be blank.	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 Applicable only for BSE trades. For other Exchange trades it will be blank.	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)
27	Sell Covered Uncovered Flag	Sell Cover = 'C' Sell Uncover = 'U'	Char(1)
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)
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)
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 Applicable only for BSE trades. For other Exchange trades it will be blank.	char(6)
33	Trade Seller Terminal ID	Sell Dealer Code Applicable only for BSE trades. For other Exchange trades it will be blank.	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)
39	Sell Remarks	Sell Remarks (Will be left blank)	Char(1)
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" Applicable only for BSE trades. For other Exchange trades it will be blank.	Char (1)
47	Sell Order Active Flag	If the Sell Order is Active then "0". For Passive Sell Order then "1" Applicable only for BSE trades. For other Exchange trades it will be blank.	Char (1)
48	Session ID	Session ID corresponding to the trader ID, which is used for connecting to BSE's trading system. For other Exchange trades it will be blank.	Numeric (10)
49	Exchange Flag	This will contain identifier of the Exchange where trade is executed by trading member. Possible Values - BSE, NSE, MSEI	Char (4)
50	TM code of respective Exchange	Code of the trading member as assigned by the Exchange where the trade is executed.	Varchar (9)

3. Settlement Price & open interest file by Clearing Corporation

File	Name	Type
Settlement Price File	EQD_ SET_PRICE_DDMMYY.csv	CSV

Field No.	Field Name	Field Description	Data Type
1	Trading Date	DD-MMM-YYYY	Date (11)
2	Contract token number / Series ID	Unique Identifier for the Contract.	Int
3	Instrument Type / Product Type	Type of product 'IF' for Index Futures 'IO' for Index Options 'SF' for Stock Futures 'SO' for Stock Options	CHAR (6)
4	Underlying Asset	Symbol of Underlying Asset	CHAR (10)
5	Expiry date (last trading date)	DD-MMM-YYYY	Datetime (11)
6	Strike Price	Strike Price	Numeric (11,4)
7	Option Type	'CE' for Call Option (European) 'PE' for Put Option (European) '' for Futures Contracts	CHAR (2)
8	Settlement Price	Settlement Price	Numeric (11,4)
9	Clearing Corporation Open Interest	Clearing Corporation Open Interest	Int
10	Filler1	Reserved Field	VarCHAR (30)
11	Filler2	Reserved Field	VarCHAR (30)
12	Filler3	Reserved Field	VarCHAR (30)
13	Filler4	Default Value '0'	VarCHAR (30)