

# **TECHNICAL DOCUMENT**

## **DotEx EOD DATA TECHNICAL SPECIFICATION**

### **CAPITAL MARKET AND FUTURE & OPTIONS MARKET**

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# TECHNICAL SPECIFICATIONS FOR END OF DAY DATA

## CAPITAL MARKET AND FUTURES & OPTIONS MARKET

### A. INTRODUCTION

DotEx International Limited disseminates the NSEIL End of Day (EOD) data to various information agencies, electronic and print media, financial institutes and websites. The EOD vendors connect to the NIBISLIVE server that contains the EOD data files, through Internet and FTP to the server with a valid user name and password. The user name and password authentication provides the secured login to the server. There are number of files are populated on the server through out the day and to mention few are – Security and Trade Information File, Top Ten Scrips Detail File, Closing Indices File and Market Reports Information File etc.

### B. PRODUCT DETAILS

The EOD data is a delayed data services that contains the End of Day bhavcopy information along with security and trade details. This includes the data for both Capital Market and Future & Options Market. This data includes Closing price, Market activity reports, Market gainers and losers, Market toppers and other details that gives wide information about the different markets. The list of files populated on NIBISLIVE server along with their scheduled time is listed below table.

### C. CONNECTIVITY

All vendors need to connect internet and FTP to the any of the NIBISLIVE servers with an IP address 59.160.38.68 or 59.160.38.66.

The FTP connection requires a User Name and Password for logging in and that is provided by DotEx after the vendors subscribes for it.

### D. LIST OF DATA FILES

The list of the files provided as EOD Data in Capital Market and Futures & Options market is given below –

Sr No	File Name	Market Type	Number of Files	Time (approx)
1	ANDDMMYY.TXT	CM	1	17:45
2	BCDDMMYY.CSV	CM	1	17:45

3	BHDDMMYY.CSV	CM	1	17:45
4	BMDDMMYY.TXT	CM	1	17:45
5	CORPBONDDMMYY.CSV		1	17:45
6	ETFDDMMYY.CSV	CM	1	17:45
7	GLDDMMYY.CSV	CM	1	17:45
8	HLDDMMYY.CSV	CM	1	17:45
9	NPDDMMYY.TXT		1	17:45
10	PDDMMYY.CSV	CM	1	17:45
11	PRDDMMYY.CSV	CM	1	17:45
12	RPDDMMYY.CSV		1	17:45
13	RTDDMMYY.CSV		1	17:45
14	TTDDMMYY.CSV	CM	1	17:45
15	SMEDMMYY.CSV		1	17:45
16	CD_DDMMYYYY.CSV	CD	1	17:45
17	CFDDMMYYYY.CSV	CD	1	17:45
18	CODDMMYYYY.CSV	CD	1	17:45
19	FUT_DDMMYYYY.CSV	CD	1	17:45
20	FUTEXP_DDMMYYYY.CSV	CD	1	17:45
21	OPT_DDMMYYYY.CSV	CD	1	17:45
22	OPTEXP_DDMMYYYY.CSV	CD	1	17:45
23	FO_DDMMYYYY.CSV	FO	1	17:45
24	FUTIDXDDMMYYYY.CSV	FO	1	17:45
25	OPTIDXDDMMYYYY.CSV	FO	1	17:45
26	TTOPTDDMMYYYY.CSV	FO	1	17:45
27	FUTSTKDDMMYYYY.CSV	FO	1	17:45
28	TTFUTDDMMYYYY.CSV	FO	1	17:45
29	OPTSTKDDMMYYYY.CSV	FO	1	17:45
30	FODDMMYYYY.CSV	FO	1	17:45
31	OPDDMMYYYY.CSV	FO	1	17:45
32	FUTIVXDDMMYYYY.CSV	FO	1	17:45
33	MADDMMYY.CSV	CM	1	17:45
34	MBP_INQ_OUTPUT_1531.CSV	CM	1	17:45
35	CM_INTERIM_PRE_DDMMYYYY.TXT	CM	1	17:45
36	CM_INTERIM_POST_DDMMYYYY.TXT	CM	1	17:45
37	CD_NSE_FODDMMYY.dbf	CD	1	17:45
38	CD_NSE_OPDDMMYY.dbf	CD	1	17:45
39	IRF_NSEDDMMYY.dbf	CD	1	17:45
40	FODDMMYY.dbf	FO	1	17:45
41	OPDDMMYY.dbf	FO	1	17:45

## **E. DETAILS OF DATA FILES**

### **1. ANDDMMYY.TXT**

This file contains corporate announcements ,broadcast to members during the day.

#### **Data Structure**

- a) Company Name
- b) Symbol
- c) Announcements

### **2. BCDDMMYY.CSV**

This file contains the corporate action details for securities.

#### **Data Structure**

- a) Series
- b) Symbol
- c) Security
- d) Record Date
- e) Bc Start Date
- f) Bc End Date
- g) Expiry Date
- h) Nd Start Date
- i) Nd End Date
- j) Purpose

### **3. BHDDMMYY.CSV**

This file contains a list of securities that have hit their price bands during the day.

#### **Data Structure**

- a) Symbol
- b) Series
- c) Security
- d) High/Low
- e) Index Flag

### **4. BMDDMMYY.TXT**

This file contains board-meeting announcements, broadcast to members during the day.

#### **Data Structure**

- a) Company Name
- b) Symbol
- c) Board Meeting Date
- d) Board Meeting Purpose

### **5. CORPBONDDMMYY.CSV**

#### **Data Structure**

- a) Market Type

- b) Series
- c) Symbol
- d) Security Name
- e) Previous Close Price
- f) Open Price
- g) High Price
- h) Low Price
- i) Close Price
- j) Traded Value
- k) Traded Quantity
- l) Corporate Indicator
- m) No of Trades
- n) 52 week high value
- o) 52 week low value

## **6. ETFDDMMYY.CSV**

This file contains price volume trades data of Exchange Traded Fund.

### **Data Structure**

- a) Market Type
- b) Series
- c) Symbol
- d) Security Name
- e) Previous Close Price
- f) Open Price
- g) High Price
- h) Low Price
- i) Close Price
- j) Traded Value(Rs.)
- k) Traded Quantity (Units)
- l) No of Trades
- m) 52 Week high price
- n) 52 Week low price
- o) Underlying Asset for ETF

## **7. GLDDMMYY.CSV**

This file contains a list of the Gainers and Losers for Nifty Securities , Junior Nifty Securities and for Other Securities.

### **Data Structure**

- a) Gain Loss indicator
- b) Security Name
- c) Close Price
- d) Previous Close Price
- e) Percentage Change

- f) Carriage Return

## 8. HLDDMMYY.CSV

This file contains a list of the scrips that have reached a new high or a new low for Nifty Securities, Junior Nifty Securities and for Other Securities in the specific segment (Compulsory rolling / Account period).

### Data Structure

- a) Security Name
- b) New Price
- c) Previous Price
- d) New Status

## 9. NPDDMMYY.TXT

This file contains the data for the securities which are not traded in the RDM segment for the day.

### Data Structure

- a) Market Type
- b) Series
- c) Symbol
- d) Security Name
- e) Previous Close Price
- f) Close Price

## 10. PDDMMYY.CSV

This file also contains Symbol and Series codes for each Security in addition to the information contained in the PRDDMMYY.DBF file. The following codes are used for the various instruments:

### Series Series Description

EQ	Fully Paid Equity Shares	
E@	Partly Paid Equity Shares	for @=1-9,A-P & R-Z)
P@	Non Convertible Preference Shares	(for @=1-9,A-Z)
Q@	Fully Convertible Preference Shares	(for @=1-9,A-Z)
R@	Partly Convertible Preference Shares	(for @=1-9,A-Z)
N@	Non Convertible Debt Instrument	(for @=1-9,A-Z)
D@	Fully Convertible Debt Instrument	(for @=1-9,A-Z)
C@	Partly Convertible Debt Instrument	(for @=1-9,A-Z)
W@	Convertible Warrants	(for @=1-9,A-Z)
BE	Fully Paid Dematerialised Equity Shares	Lot Size 1
AE	Fully Paid Dematerialised Equity Shares	Regular Lot

\* Where @ represents the different partly paid securities and/or series of the instrument. The PDDMMYY.DBF file may be used to publish instruments separately under distinct groups e.g.

- Nifty Equity Shares
- Junior Nifty Shares
- Other Equity Shares
- Depository Equity Shares
- Debentures
- Partly Paid Shares
- Non Convertible Debentures etc...

**NOTE:**

When the securities traded under different series becomes pari pasu with each other, then they will be traded under a single series and trading in the earlier security type will be discontinued.

**Data Structure:**

- a) Market Type
- b) Series
- c) Symbol
- d) Security Name
- e) Previous Close Value
- f) Open Price
- g) High Price
- h) Low Price
- i) Close Price
- j) Net Traded Value
- k) Net Traded Quantity
- l) Ind\_Sec
- m) Corporate Indicator
- n) Trades
- o) 52 Week High
- p) 52 Week Low

**11. PRDDMMYY.CSV**

This file contains security wise information along with the Index details.

**Data Structure**

- a) Market Type
- b) Security Name
- c) Previous Close Price
- d) Open Price
- e) High Price
- f) Low Price
- g) Close Price
- h) Net Traded Value
- i) Net Traded Quantity



- j) Ind\_Sec
- k) Corporate Indicator
- l) Trades
- m) 52 Week High
- n) 52 Week Low

## **12. RPDDMMYY.CSV**

This file contains the data for the securities traded in the RDM segment.

### **Data Structure**

- a) Market Type
- b) Series
- c) Symbol
- d) Security Name
- e) Previous Close Price
- f) Open Price
- g) High Price
- h) Low Price
- i) Close Price
- j) Traded Value
- k) Traded Quantity
- l) Trade Count
- m) Weighted Average Price
- n) Yield

## **13. RTTDDMMYY.CSV**

This file contains top traded securities in the RDM segment.

### **Data Structure**

- a) Security Name
- b) Previous Close Price
- c) Close Price
- d) Net Traded Quantity
- e) Net Traded Value

## **14. TTDDMMYY.CSV**

This file contains a list of top twenty-five securities by traded value

### **Data Structure**

- a) Security
- b) Previous Close Price
- c) Close Price
- d) Net Trading Quantity
- e) Net Trading Volume

## **15. SMEDMMYY.CSV**

This file contains a list of small and medium enterprises .

### **Data Structure**

- a) Market Type
- b) Series
- c) Symbol
- d) Security Name
- e) Previous Close Price
- f) Open Price
- g) High Price
- h) Low Price
- i) Close Price
- j) Net Traded Value
- k) Net Trade Quantity
- l) Corporate Indicator
- m) 52 Week High Value
- n) 52 Week Low Value

### **16. CD\_DDMMYYYY.CSV**

This file contains total volume summary of Currency Derivatives Segment by product type.

#### **Data Structure**

- a) Product
- b) No of Contracts Traded
- c) Total Traded Value(RS in Cr.)

### **17. CFDDMMYYYY.CSV**

This file contains contract wise futures volume summary.

#### **Data Structure**

- a) Instrument
- b) Symbol
- c) Expiry Date
- d) Open Price
- e) High Price
- f) Low Price
- g) Close Price
- h) Open Interest
- i) Traded Value
- j) Traded Quantity
- k) No of Contracts
- l) No of Trades

### **18. CODMMYYYY.CSV**

This file contains contract wise options volume summary.

### **Data Structure**

- a) Instrument
- b) Symbol
- c) Expiry Date
- d) Strike Price
- e) Option Type
- f) Open Price
- g) High Price
- h) Low Price
- i) Close Price
- j) Open Interest
- k) Traded Quantity
- l) No of Contracts
- m) No of Trades
- n) Notion Value
- o) Premium Value

### **19. FUT\_DDMMYYYY.CSV**

This file contains symbol wise futures volume summary.

#### **Data Structure**

- a) Symbol
- b) Open Interest (Qty) as at end of trading hrs.
- c) Total Traded Value(RS in Cr.)
- d) No of Contracts Traded

### **20. FUTEXP\_DDMMYYYY.CSV**

This file contains futures symbol wise, expiry wise volume summary.

#### **Data Structure**

- a) Expiry month
- b) Open Interest (Qty) as at end of trading hrs.
- c) Total Traded Value(RS in Cr.)
- d) No of Contracts Traded

### **21. OPT\_DDMMYYYY.CSV**

This file contains Symbol wise options volume summary.

#### **Data Structure**

- a) Symbol
- b) Open Interest (Qty) as at end of trading hrs.
- c) Total Traded Value(RS in Cr.)
- d) No of Contracts Traded

### **22. OPTEXP\_DDMMYYYY.CSV**

This file contains Options symbol wise, expiry wise volume summary.

#### **Data Structure**

- a) Expiry month
- b) Open Interest (Qty) as at end of trading hrs.
- c) Total Traded Value(RS in Cr.)
- d) No of Contracts Traded

### **23. FO\_DDMMYYYY.CSV**

This file contains Total volume summary of Futures and Options by product type.

#### **Data Structure**

- a) Product
- b) No of Contracts
- c) Traded Value (Rs. in Crs.)

### **24. FUTIDXDDMMYYYY.CSV**

This file contains Symbol wise index futures volume summary.

#### **Data Structure**

- a) Symbol
- b) No of Contracts Traded
- c) Traded Quantity
- d) Total Traded Value (Rs. in Crs.)
- e) Open interest (Qty.) as at end of trading hrs.

### **25. OPTIDXDDMMYYYY.CSV**

This file contains Symbol wise index options volume summary.

#### **Data Structure**

- a) Symbol
- b) No of Contracts Traded
- c) Traded Quantity
- d) Total Traded Value (Rs. in Crs.)
- e) Open interest (Qty.) as at end of trading hrs.

### **26. TTOPTDDMMYYYY.CSV**

This file contains Top 20 contracts in stock options.

#### **Data Structure**

- a) Symbol
- b) Expiry Date
- c) Strike Price
- d) Option Type
- e) No of Contracts
- f) Notional Value (Rs.)

### **27. FUTSTKDDMMYYYY.CSV**

This file contains Symbol wise stock futures volume summary.

#### **Data Structure**

- a) Symbol

- b) Traded Value (Rs)
- c) No of Contracts

## **28. TTFUTDDMMYYYY.CSV**

This file contains Top 10 contracts in stock futures.

### **Data Structure**

- a) Symbol
- b) Expiry Date
- c) Traded Value (Rs.)
- d) No of Contracts

## **29. OPTSTKDDMMYYYY.CSV**

This file contains Symbol wise stock options volume summary.

### **Data Structure**

- a) Symbol
- b) No of Contracts Traded
- c) Notional Value (Rs.)

## **30. FODDMMYYYY.CSV**

This file contains Contract wise futures volume summary.

### **Data Structure**

- a) Instrument
- b) Symbol
- c) Expiry Date
- d) Open Price
- e) High Price
- f) Low Price
- g) Close Price
- h) Open Interest
- i) Traded Value
- j) Traded Quantity
- k) No of Contracts
- l) No of Trades

## **31. OPDDMMYYYY.CSV**

This file contains Contract wise options volume summary.

### **Data Structure**

- a) Instrument
- b) Symbol
- c) Expiry Date
- d) Strike Price
- e) Option Type
- f) Open Price
- g) High Price

- h) Low Price
- i) Close Price
- j) Open Interest
- k) Traded Quantity
- l) No of Contracts
- m) No of Trades
- n) Notion Value
- o) Premium value

### 32. FUTIVXDDMMYYYY.CSV

This file contains volatile Futures volume summary.

#### Data Structure

- a) Symbol
- b) Traded Value (Rs.)
- c) No of Contracts

### 33. MADDMMYY.CSV

This file contains the Capital Market Activity reports for each trading day. This contains Indices Information, Top 25 Securities Information, Top Five S&P CNX Nifty Gainers / Losers, Compulsory Rolling Settlement Details for Capital Market.

#### Data Structure

- **Indices Information**
  - a) Index Name
  - b) Previous Close value
  - c) Open Value
  - d) High Value
  - e) Low Value
  - f) Close Value
  - g) Gain/Loss
- **Top 25 Securities Information**
  - a) Symbol
  - b) Series
  - c) Previous Close
  - d) Close Price
  - e) Percentage Variation
  - f) Total Traded Value
- **Top Five CNX Nifty Gainers**
  - a) Symbol
  - b) Series
  - c) Close Price
  - d) Previous Close
  - e) Percentage change
- **Top Five CNX Nifty Losers**
  - a) Symbol
  - b) Series
  - c) Close Price

- d) Previous Close
- e) Percentage Change

- **Compulsory Rolling Settlement Details**

- a) Symbol
- b) Series
- c) Close Price
- d) Traded Value
- e) Traded Quantity

### **34. MBP\_INQ\_OUTPUT\_1531.CSV**

#### **Data Structure**

- a) Symbol
- b) Series
- c) Security Name
- d) Market Type
- e) Best Buy Price
- f) Total Buy Quantity
- g) Best Sell Price
- h) Total Sell Quantity
- i) Last Trade Price
- j) Last Trading Date
- k) Total Trade Quantity

### **35. CM\_INTERIM\_PRE\_DDMMYYYY.TXT**

#### **Data Structure**

- a) Market Type
- b) Symbol
- c) Series
- d) Previous Close Price
- e) Open Price
- f) High Price
- g) Low Price
- h) Close Price
- i) Total Traded Quantity
- j) Total Traded Value
- k) 52 Week High Price
- l) 52 Week Low Price

### **36. CM\_INTERIM\_POST\_DDMMYYYY.TXT**

#### **Data Structure**

- a) Market Type
- b) Symbol
- c) Series
- d) Previous Close Price

- e) Open Price
- f) High Price
- g) Low Price
- h) Close Price
- i) Total Traded Quantity
- j) Total Traded Value
- k) 52 Week High Price
- l) 52 Week Low Price

### **37. CD\_NSE\_FODDMMYY.dbf**

#### **Data Structure**

- a) Contract Description
- b) Previous Settlement Price
- c) Open Price
- d) High Price
- e) Low Price
- f) Close Price
- g) Settlement Price
- h) Net Change
- i) Open Interest Number Contracts
- j) Traded Quantity
- k) No of Contracts Traded
- l) Traded Value

### **38. CD\_NSE\_OPDDMMYY.dbf**

#### **Data Structure**

- a) Contract Description
- b) Previous Settlement Price
- c) Open Price
- d) High Price
- e) Low Price
- f) Close Price
- g) Settlement Price
- h) Net Change
- i) Open Interest Number Contracts
- j) Traded Quantity
- k) No of Contracts Traded
- l) Underlying Strike Price
- m) Notional Value
- n) Premium Trade

### **39. IRF\_NSEDDMMYY.dbf**

#### **Data Structure**

- a) Contract Description
- b) Previous Settlement Price
- c) Open Price



- d) High Price
- e) Low Price
- f) Close Price
- g) Settlement Price
- h) Net Change
- i) Open Interest Number Contracts
- j) Traded Quantity
- k) No of Contracts Traded
- l) Traded Value

#### **40. FODDMMYY.dbf**

##### **Data Structure**

- a) Contract Description
- b) Previous Close
- c) Open Price
- d) High Price
- e) Low Price
- f) Close Price
- g) Settlement Price
- h) Net Change
- i) Open Interest Number Contracts
- j) Traded Quantity
- k) Number Of Trades
- l) Total Traded Volume

#### **41. OPDDMMYY.dbf**

##### **Data Structure**

- a) Contract Description
- b) Previous Close
- c) Open Price
- d) High Price
- e) Low Price
- f) Close Price
- g) Settlement Price
- h) Net Change
- i) Open Interest Number Contracts
- j) Traded Quantity
- k) Trade Number
- l) Notional Value
- m) Premium Trade

#### **Note :**

Along with these files CDHELP.TXT,FOHELP.TXT,RDM.DOC , README.TXT, HELP.TXT, NUVER.TXT and RDM\_HELP.TXT files are also put.

These files contain files contains the details about the respective files that available for download for the day.

Whenever there is corporate action in F&O market following files gets uploaded.

1. mpl\_MONTHYYYY.csv
2. fopl\_MONTHYYYY.csv
3. ffppl\_MONTHYYYY.csv

## **F. CONTACT DETAILS**

You can mail us on [dotex@nse.co.in](mailto:dotex@nse.co.in)

For technical assistance email us on [infofeed\\_support@nse.co.in](mailto:infofeed_support@nse.co.in).