

TECHNICAL DOCUMENT

DotEx EOD DATA TECHNICAL SPECIFICATION

WHOLESALE DEBT MARKET

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TECHNICAL SPECIFICATIONS FOR END OF DAY DATA

WHOLESALE DEBT 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. The EOD files are populated on the server in the evening of each trading day.

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 Wholesale Debt Market. This data includes Market activity reports and other details that gives wide information about the market. 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 NIBISLIVE server with an IP address 203.199.75.115. 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. DATA DETAILS

The EOD data is provided in current date folder /EOD/WDM on each trading day. The WDM data is provided daily in single zipped file "DLYDDMMYYYY.ZIP". This file includes 6 different types of file and the list of these files is shown in table No. 1.

Sr. No.	File Name	Market Type	Number of Files	Time (approx.)
1.	TRDDDMM.XLS	WDM	01	18:00 hrs
2.	TRDDDMM.CSV	WDM	01	18:00 hrs
3.	DMRDDMM.DOC	WDM	01	18:00 hrs
4.	LEGEND.DOC	WDM	01	18:00 hrs
5.	ADDYYYYMMDD.CSV	WDM	01	18:00 hrs
6.	MATYYYYMMDD.CSV	WDM	01	18:00 hrs

Table No. 1

Further, every day a ZCYC_DDMMYYYY.ZIP is also provided in current date folder /EOD/WDM. This file contains a single file, the details of the same is shown in table no 2.

Sr. No.	File Name	Market Type	Number of Files	Time (approx.)
7.	ZCYC_DDMMYYYY.XLS	WDM	01	18:15 hrs

Table No. 2

The Weekly data is provided in file “WKLYDDMMYYYY.ZIP” on last working day of every week. This file includes 4 types of files and the list of these files is shown in table No. 3.

Sr. No.	File Name	Market Type	Number of Files	Time (approx.)
8.	ADDDMMYYYY.CSV	WDM	01	18:00 hrs
9.	MATDDMMYYYY.CSV	WDM	01	18:00 hrs
10.	TNDDMMYYYY.DOC	WDM	01	18:00 hrs
11	WTRDDMMYYYY.DOC	WDM	01	18:00 hrs

Table No. 3

Also the Monthly data is provided in file “MLYMMYYYY.ZIP” on every month end. This file includes 3 types of files and the list of these files is shown in table No. 4.

Sr. No.	File Name	Market Type	Number of Files	Time (approx.)
12.	TROVMMYY.XLS	WDM	01	18:00 hrs
13.	PARTMMYY.XLS	WDM	01	18:00 hrs
14.	LTPMMYY.XLS	WDM	01	18:00 hrs

Table No.4

E. DETAILS OF DATA FILES

1. FILE NAME: TRDDMM.XLS

This file contains trading details of securities traded in WDM segment on a trading day.

Data Structure:

- a) Sec Type
- b) Security
- c) Issue Name
- d) Trade Type /Term
- e) Number of Trades
- f) Traded Value (Rs Crs)
- g) Low Price / Rate
- h) High Price / Rate
- i) Last Trade Price / Rate
- j) Value Weighted Average Price/Rate
- k) Weighted Yield

2. FILE NAME: TRDDMM.CSV

This file contains trading details of securities traded in WDM segment on a trading day.

Data Structure:

- a) Sec Type
- b) Security
- c) Issue Name
- d) Trade Type
- e) Number of Trades
- f) Trade Value
- g) Low Price
- h) High Price
- i) LTP
- j) WGT AVG PRI
- k) WGT Yield

3. FILE NAME: DMRDDMM.DOC

This file contains category wise traded value during the day list of the top three Government and Non-government securities traded.

Data Structure:

- Market Report
- Top Traded Securities
- MIBID / MIBOR Detail
Mumbai Inter-bank Bid Rate (MIBID) and NSE Mumbai Inter-bank Offer Rate (MIBOR)

4. FILE NAME: LEGEND.DOC

This file contains the details of Legend for daily market reports.

Data Structure

5. FILE NAME: ADDYYYYMMDD.CSV

This file contains the details of the issues added during the day.

Data Structure

- a) Sec Type
- b) Security
- c) Issue Name
- d) Issue Description
- e) Coupon
- f) Issue Date
- g) Maturity date
- h) Next IP Date
- i) Coupon frequency
- j) Rating
- k) Listed

6. FILE NAME: MATYYYYMMDD.CSV

This file contains the details of the issues matured during the day

Data Structure

- a) Sec Type
- b) Security
- c) Issue Name
- d) Issue Description
- e) Coupon
- f) Issue Date
- g) Maturity date
- h) Rating
- i) Listed

7. FILE NAME: ZCYC_DMMYYYYY.XLS

This file contains ZCYC (Zero Coupon Yield Curve) details as explained below.

The information is provided in different sheets

Data Structure:

Calc

This sheet contains spot rate calculation based on ZCYC parameters for different maturity.

Chart

This contains the Plot of estimated ZCYC chart for Spot Interest rates and Maturity in years.

Model & Market Price

- a. Issue Name
- b. Security name
- c. Days to Settlement
- d. Accrued Interest
- e. Market Price
- f. Model Price
- g. Price Error
- h. Market Yield
- i. Model Yield
- j. Yield Error

Param

This contains the today's param along with the previous trading day.

Par_Month

This contains the param of all trading days of that month

8. FILE NAME: ADDDDMMYYYY.CSV

This file contains the details of the issues added for the week.

Data Structure

- a) Sec Type
- b) Security
- c) Issue Name
- d) Issue Description
- e) Coupon
- f) Issue Date
- g) Maturity date
- h) Next IP Date
- i) Coupon frequency
- j) Rating
- k) Listed

9. FILE NAME: MATDDMMYYYY.CSV

This file contains the details of the issues matured for the week.

Data Structure

- a) Sec Type
- b) Security
- c) Issue Name
- d) Issue Description
- e) Coupon
- f) Issue Date
- g) Maturity date
- h) Rating
- i) Listed

10. FILE NAME: TNDDMMYYYY.DOC

This file contains details of top 10 issues in terms of volume traded during the week.

Data Structure

- a) Serial Number
- b) Security Type
- c) Security Name
- d) Issue Name
- e) Traded Value (Rs Crs)
- f) Percentage (%) of Total Traded Value
- g) No of Trades

11. FILE NAME: WTRDDMMYYYY.DOC

This file contains the details of securities traded during the week.

Data Structure

- a) Serial Number
- b) Sec Type
- c) Security Name
- d) Issue Name
- e) Trade Type
- f) Number of Trades
- g) Traded Value (Rs in Lakhs)
- h) Low Price
- i) High Price
- j) Last Trade Price
- k) Last Traded Yield
- l) Last Traded Date
- m) Value Weighted Average Price/Rate
- n) Weighted Yield

12. FILE NAME: TROVMMYY.XLS

This file contains turnover details.

Data Structure

- **Year –wise**
 - a) Year
 - b) Net Traded Value (Rs Cr)
 - c) Average Daily Value (Rs.Cr)
 - d) Number of trades
 - e) Average Trade Size (Rs. Cr)

- **Month -Wise**
 - a) Month
 - b) Net Traded Value (Rs Cr)
 - c) Average Daily Value (Rs Cr)
 - d) Number of trades
 - e) Average Trade Size (Rs Cr)

13. FILE NAME: PARTMMYY.XLS

This file contains the list of participants as on month end.

Data Structure

- a) Serial Number
- b) Participant Name
- c) Telephone Number
- d) Fax Number

14. FILE NAME: LTPMMYY.XLS

This file contains details of the last traded prices of securities available for trading on WDM segment as on the last date of previous.

Data Structure

- a) Security Name
- b) Issue Name
- c) Security Type
- d) Issue Description
- e) Issue Date
- f) Maturity Date
- g) Coupon Date
- h) Last IP Date
- i) Next IP date
- j) Coupon Frequency
- k) Rating
- l) Listed
- m) Last Trade Date
- n) Last Trade Quantity (Rs in Lakhs)
- o) Last Trade Price

F. CONTACT DETAILS

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