

ORDER-LEVEL HISTORICAL DATA LAYOUT

CAPITAL MARKET
FUTURES AND OPTIONS
CURRENCY DERIVATIVES



DOTEX INTERNATIONAL LIMITED
EXCHANGE PLAZA,
PLOT NO. C/1, G BLOCK,
BANDRA-KURLA COMPLEX,
BANDRA (E), MUMBAI 400 051.

Message Layout

Application	Research Data					
Name	Cash Market Orders Data					
Frequency	For every order					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
1	Record Indicator	Regular Market or PreOpen	Alphabetic	2	"RM", "PO"	RM = Regular Market PO=Pre Open
2	Segment	Segment	Alphabetic	4	"CASH"	
3	Order Number	Order Number	Numeric	16	Left most 8 digits are date YYYYMMDD. After that 00000001 - 99999999	
4	Transaction Time (Jiffies)	Time when transaction occurred	Numeric	14		65535 Jiffies = 1sec. Jiffies are counted from 1 Jan 1980
5	Buy / Sell Indicator	Order Type	Alphabetic	1	"B", "S"	B = Buy S = Sell
6	Activity Type	Transaction Type (Entry,Mod,Cancel)	Numeric	1	1, 3, 4	1 - Order Entry 3 - Order Cancel 4 - Order Mod
7	Symbol	Security Symbol	Alphabetic	10		The values in this field will be padded with leading spaces when < 10 chars. E.g. Symbol ABC will be "bbbbbbbABC"
8	Series	Series	Alpha Numeric	2		Different series are BE,BL,DR,EQ,GC,IL,MF,N1,N2,N3,N4,N5,N6,N7,N8,N9,NA,NB,NC,ND,NE,NF,NG,NI,NJ,NL,NM,NN,NO,NP,NQ,P1,P2,Q2,RL,W1,W2
9	Volume Disclosed	Disclosed Qty	Numeric	8	Non-Negative	The value in this field is 0 for Non-DQ orders and it will be padded with leading zeros when < 8 places. E.g. 1234 will be "00001234"

Message Layout						
Application	Research Data					
Name	Cash Market Orders Data					
Frequency	For every order					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
10	Volume Original	Order Qty	Numeric	8	Non-Zero, Non-Negative	The value in this field be padded with leading zeros when < 8 places, E.g. 1234 will be "00001234"
11	Limit Price	Order Price	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paise wherein the right most 2 digit will indicate values after decimal point. The value in this field will be padded with leading zeros when < 8 places. E.g. 123.45 will be "0000012345"
12	Trigger Price	Price at which StopLoss order is to be triggered	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paise wherein the right most 2 digit will indicate values after decimal point. The value in this field is 0 for Non-StopLoss orders. The value in this field will be padded with leading zeros when < 8 places. E.g. 123.45 will be "0000012345"
13	Market Order Flag	Market/Limit Order Indicator	Alphabetic	1	"Y","N"	Y = Market Order N = Limit Order
14	Stop Loss Flag	Stop Loss Indicator	Alphabetic	1	"Y","N"	Y = Stop Loss Order N = Regular Lot Order
15	IO Flag	IOC Indicator	Alphabetic	1	"Y","N"	Y = Immediate Or Cancel N = Non IOC
16	Algo Indicator	Flag indicating source of Terminal generating Order (Algo, SOR, etc)	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR

Message Layout

Application	Research Data					
Name	Cash Market Orders Data					
Frequency	For every order					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
17	Client Identity Flag	Flag indicating beneficiary (Proprietary, Client or Custodian)	Numeric	1	1,2,3	1 - CP 2 - Prop 3 - Non CP - Non Prop
Total Length				87		

Message Layout

Application	Research Data					
Name	Cash Market Trades Data					
Frequency	For every trade					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
1	Record Indicator	Regular Market or PreOpen	Alphabetic	2	"RM", "PO"	RM = Regular Market PO=Pre Open
2	Segment	Segment	Alphabetic	4	"CASH"	
3	Trade Number	Transaction Number	Numeric	16	Left most 8 digits are date YYYYMMDD. After that 00000001 - 99999999	
4	Trade Time (Jiffies)	Time when transaction occurred	Numeric	14		65535 Jiffies = 1sec. Jiffies are counted from 1 Jan 1980
5	Symbol	Security Symbol	Alphabetic	10		The values in this field will be padded with leading spaces when < 10 chars. E.g. Symbol ABC will be "bbbbbbABC"

Message Layout

Application	Research Data					
Name	Cash Market Trades Data					
Frequency	For every trade					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
6	Series	Series	Alpha Numeric	2		Different series are BE,BL,DR,EQ,GC,IL,MF,N1,N2, N3,N4,N5,N6,N7,N8,N9,NA,NB, NC,ND,NE,NF,NG,NI,NJ,NL,NM, NN,NO,NP,NQ,P1,P2,Q2,RL,W1,W2
7	Trade Price	Transaction Price	Numeric	8	Non-Zero, Non- Negative	The value in this field will be in paise wherein the right most 2 digit will indicate values after decimal point.The value in this field will be padded with leading zeros when < 8 places. E.g. 123.45 will be "0000012345"
8	Trade Quantity	Transaction Qty	Numeric	8	Non-Zero, Non- Negative	The value in this field will be padded with leading zeros when < 8 places., E.g. 1234 will be "00001234"
9	Buy Order Number	Buy Order Number of a Transaction	Numeric	16	Left most 8 digits are date YYYYMMDD. After that 00000001 - 99999999	

Message Layout

Application	Research Data					
Name	Cash Market Trades Data					
Frequency	For every trade					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
10	Buy Algo Indicator	Flag indicating source of Buy Terminal (Algo, SOR,etc)	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR
11	Buy Client Identity Flag	Flag indicating Buy Side beneficiary (Proprietary, Client or Custodian)	Numeric	1	1,2,3	1 - CP 2 - Prop 3 - Non CP - Non Prop
12	Sell Order Number	Buy Order Number of a Transaction	Numeric	16	Left most 8 digits are date YYYYMMDD. After that 00000001 - 99999999	

Message Layout

Application	Research Data					
Name	Cash Market Trades Data					
Frequency	For every trade					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
13	Sell Algo Indicator	Flag indicating source of Sell Terminal (Algo, SOR,etc)	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR
14	Sell Client Identity Flag	Flag indicating Sell Side beneficiary (Proprietary, Client or Custodian)	Numeric	1	1,2,3	1 - CP 2 - Prop 3 - Non CP - Non Prop
Total Length				100		

Message Layout

Application	Research Data					
Name	Equity Derivatives Market Orders Data					
Frequency	For every order					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
1	Record Indicator	Regular Market Order	Alphabetic	1	"RM"	Regular Market Order
2	Segment	Segment	Alphabetic	4	"FAOb "	Equity Derivatives
3	Order Number	Order Number	Numeric	16	Left most 8 digits are date YYYYMMDD. After that 00000001 - 99999999	
4	Transaction Time (Jiffies)	Time when transaction occurred	Numeric	14		65535 Jiffies = 1sec. Jiffies are counted from 1 Jan 1980
5	Buy / Sell Indicator	Order Type	Alphabetic	1	"B", "S"	B = Buy S = Sell
6	Activity Type	Transaction Type (Entry,Mod,Ca ncel)	Numeric	1	1, 3, 4	1 - Order Entry 3 - Order Cancel 4 - Order Mod
7	Symbol	Underlying Symbol	Alphabetic	10		The values in this field will be padded with leading spaces when < 10 chars. E.g. Symbol ABC will be "bbbbbbbABC"

Message Layout						
Application	Research Data					
Name	Equity Derivatives Market Orders Data					
Frequency	For every order					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
8	Instrument	Derivative Instrument Type	Alphabetic	6	FUTIDX OPTIDX FUTSTK OPTSTK	FUTIDX = Index Futures OPTIDX = Index Options FUTSTK = Stock Futures OPTSTK = Stock Options
9	Expiry Date	Expiry Date of a Derivative Contract	Alphanumeric	9		This field is of the format ddMMMyyyy e.g. "28JUN2012"
10	Strike Price	Strike Price of Underlying for an Option contract	Numeric	8	Non-Negative	The value in this field will be in paise wherein the right most 2 digit will indicate values after decimal point. It will be 0 for Future Contracts and will be padded with leading zeros when < 8 places. E.g. 101.50 will be "00010150"
11	Option Type	Option Type of a Derivative Contract	Alphabetic	2	CA PA CE PE	CA = Call American PA = Put American CE = Call European PE = Put European

Message Layout						
Application	Research Data					
Name	Equity Derivatives Market Orders Data					
Frequency	For every order					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
12	Volume Disclosed	Disclosed Qty	Numeric	8	Non-Negative	The value in this field is 0 for Non-DQ orders and it will be padded with leading zeros when < 8 places,. This represents no of shares for both options and futures. It does not represent No of Contracts E.g. 1234 will be "00001234"
13	Volume Original	Order Qty	Numeric	8	Non-Zero, Non-Negative	The value in this filed be padded with leading zeros when < 8 places. This represents no of shares for both options and futures. It does not represent No of Contracts E.g. 1234 will be "00001234"
14	Limit Price	Order Price	Numeric	8	Non-Negative	The value in this field will be in paise wherein the right most 2 digit will indicate values after decimal point. For spread orders, it is the spread value between 2 contracts' LTP and can therefore be 0. It will be padded with leading zeros when < 8 places. E.g. 123.45 will be "0000012345"

Message Layout						
Application	Research Data					
Name	Equity Derivatives Market Orders Data					
Frequency	For every order					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
15	Trigger Price	Price at which StopLoss order is to be triggered	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paise wherein the right most 2 digit will indicate values after decimal point. The value in this field is 0 for Non-StopLoss orders. The value in this field will be padded with leading zeros when < 8 places. E.g. 123.45 will be "0000012345"
16	MKT Flag	Market/Limit Order Indicator	Alphabetic	1	"Y","N"	Y = Market Order N = Limit Order
17	On Stop Flag	Stop Loss Indicator	Alphabetic	1	"Y","N"	Y = Stop Loss Order N = Regular Lot Order
18	IO Flag	IOC Indicator	Alphabetic	1	"Y","N"	Y = Immediate Or Cancel N = Non IOC
19	Spread / Combination Type	Spread/Combination Order Indicator	Alphabetic	1	"S", "2", "3"	S = Spread Order 2 = 2 Leg Order 3 = 3 Leg Order

Message Layout						
Application	Research Data					
Name	Equity Derivatives Market Orders Data					
Frequency	For every order					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
20	Algo Indicator	Flag indicating source of Terminal generating Order (Algo, SOR,etc)	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR
21	Client Identity Flag	Flag indicating beneficiary (Proprietary, Client or Custodian)	Numeric	1	1,2,3	1 - CP 2 - Prop 3 - Non CP - Non Prop
Total Length				110		

Message Layout

Application	Research Data					
Name	Equity Derivatives Market Trades Data					
Frequency	For every trade					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
1	Record Indicator	Regular Market Trade	Alphabetic	1	"RM"	Regular Market Trade
2	Segment	Segment	Alphabetic	4	"FAOb "	Equity Derivatives
3	Trade Number	Transaction Number	Numeric	16	Left most 8 digits are date YYYYMMDD. After that 00000001 - 99999999	
4	Trade Time (Jiffies)	Time when transaction occurred	Numeric	14		65535 Jiffies = 1sec. Jiffies are counted from 1 Jan 1980
5	Symbol	Underlying Symbol	Alphabetic	10		The values in this field will be padded with leading spaces when < 10 chars. E.g. Symbol ABC will be "bbbbbbbABC"
6	Instrument	Derivative Instrument Type	Alphabetic	6	FUTIDX OPTIDX FUTSTK OPTSTK	FUTIDX = Index Futures OPTIDX = Index Options FUTSTK = Stock Futures OPTSTK = Stock Options

Message Layout						
Application	Research Data					
Name	Equity Derivatives Market Trades Data					
Frequency	For every trade					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
7	Expiry Date	Expiry Date of a Derivative Contract	Numeric	9		This field is of the format ddMMMyyyy e.g. "28JUN2012"
8	Strike Price	Strike Price of Underlying for an Option contract	Numeric	8	Non-Negative	The value in this field will be in paise wherein the right most 2 digit will indicate values after decimal point. It will be 0 for Future Contracts and will be padded with leading zeros when < 8 places. E.g. 101.50 will be "00010150"
9	Option Type	Option Type of a Derivative Contract	Alphabetic	2	CA PA CE PE	CA = Call American PA = Put American CE = Call European PE = Put European
10	Trade Price	Transaction Price	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paise wherein the right most 2 digit will indicate values after decimal point. The value in this field will be padded with leading zeros when < 8 places. E.g. 123.45 will be "0000012345"

Message Layout						
Application	Research Data					
Name	Equity Derivatives Market Trades Data					
Frequency	For every trade					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
11	Trade Quantity	Transaction Qty	Numeric	8	Non-Zero, Non-Negative	The value in this field will be padded with leading zeros when < 8 places. Represents no of shares. E.g. 1234 will be "00001234"
12	Buy Order Number	Buy Order Number of a Transaction	Numeric	16	Left most 8 digits are date YYYYMMDD. After that 00000001 - 99999999	
13	Buy Algo Indicator	Flag indicating source of Buy Terminal (Algo, SOR,etc)	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR

Message Layout

Application	Research Data					
Name	Equity Derivatives Market Trades Data					
Frequency	For every trade					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
14	Buy Client Identity Flag	Flag indicating Buy Side beneficiary (Proprietary, Client or Custodian)	Numeric	1	1,2,3	1 - CP 2 - Prop 3 - Non CP - Non Prop
15	Sell Order Number	Buy Order Number of a Transaction	Numeric	16	Left most 8 digits are date YYYYMMDD. After that 00000001 - 99999999	
16	Sell Algo Indicator	Flag indicating source of Sell Terminal (Algo, SOR,etc)	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR

Message Layout

Application	Research Data					
Name	Equity Derivatives Market Trades Data					
Frequency	For every trade					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
17	Sell Client Identity Flag	Flag indicating Sell Side beneficiary (Proprietary, Client or Custodian)	Numeric	1	1,2,3	1 - CP 2 - Prop 3 - Non CP - Non Prop
Total Length				122		

Message Layout

Application	Research Data					
Name	Currency Derivatives Market Orders Data					
Frequency	For every order					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
1	Record Indicator	Regular Market Order	Alphabetic	1	"RM"	Regular Market Order
2	Segment	Segment	Alphabetic	4	"CDSb"	Currency Derivatives
3	Order Number	Order Number	Numeric	16	Left most 8 digits are date YYYYMMDD. After that 00000001 - 99999999	
4	Transaction Time (Jiffies)	Time when transaction occurred	Numeric	14		65535 Jiffies = 1sec. Jiffies are counted from 1 Jan 1980
5	Buy / Sell Indicator	Order Type	Alphabetic	1	"B", "S"	B = Buy S = Sell
6	Activity Type	Transaction Type (Entry,Mod,Cancel)	Numeric	1	1, 3, 4	1 - Order Entry 3 - Order Cancel 4 - Order Mod
7	Symbol	Underlying Symbol	Alphabetic	10		The values in this field will be padded with leading spaces when < 10 chars. E.g. Symbol ABC will be "bbbbbbbABC"

Message Layout						
Application	Research Data					
Name	Currency Derivatives Market Orders Data					
Frequency	For every order					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
8	Instrument	Derivative Instrument Type	Alphabetic	6	FUTCUR OPTCUR	FUTCUR = Currency Futures OPTCUR = Currency Options
9	Expiry Date	Expiry Date of a Derivative Contract	Alphanumeric	9		This field is of the format ddMMMyyyy e.g. "28JUN2012"
10	Strike Price	Strike Price of Underlying for an Option contract	Numeric	8	Non-Negative	The value in this field will be in paise wherein the right most 4 digit will indicate values after decimal point. It will be 0 for Future Contracts and will be padded with leading zeros when < 8 places. E.g. 12.3456 will be "00123456"
11	Option Type	Option Type of a Derivative Contract	Alphabetic	2	CA PA CE PE	CA = Call American PA = Put American CE = Call European PE = Put European
12	Volume Disclosed	Disclosed Qty (In Lots)	Numeric	8	Non-Negative	The value in this field is 0 for Non-DQ orders and it will be padded with leading zeros when < 8 places. Represents no of Contracts. E.g. 1234 will be "00001234"

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Application	Research Data					
Name	Currency Derivatives Market Orders Data					
Frequency	For every order					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
13	Volume Original	Order Qty (In Lots)	Numeric	8	Non-Zero, Non-Negative	The value in this filed be padded with leading zeros when < 8 places. Represents no of Contracts. E.g. 1234 will be "00001234"
14	Limit Price	Order Price	Numeric	8	Non-Negative	The value in this field will be in paise wherein the right most 4 digit will indicate values after decimal point. For spread orders, it is the spread value between 2 contracts' LTP and can therefore be 0. It will be padded with leading zeros when < 8 places. E.g. 12.3456 will be "00123456"
15	Trigger Price	Price at which StopLoss order is to be triggered	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paise wherein the right most 4 digit will indicate values after decimal point. The value in this field is 0 for Non-StopLoss orders. The value in this field will be padded with leading zeros when < 8 places. E.g. 12.3456 will be "00123456"
16	MKT Flag	Market/Limit Order Indicator	Alphabetic	1	"Y","N"	Y = Market Order N = Limit Order

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Application	Research Data					
Name	Currency Derivatives Market Orders Data					
Frequency	For every order					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
17	On Stop Flag	Stop Loss Indicator	Alphabetic	1	"Y","N"	Y = Stop Loss Order N = Regular Lot Order
18	FOK Flag	FOK/IOC Indicator	Alphabetic	1	"Y","N"	Y = Fill Or Kill / Immediate Or Cancel N = Non IOC
19	Spread / Comb Type	Spread/Combina-tional Order Indicator	Alphabetic	1	"S", "2", "3"	S = Spread Order 2 = 2 Leg Order 3 = 3 Leg Order
20	Algo Indicator	Flag indicating source of Terminal generating Order (Algo, SOR,etc)	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR
21	Client Identity Flag	Flag indicating beneficiary (Proprietary, Client or Custodian)	Numeric	1	1,2,3	1 - CP 2 - Prop 3 - Non CP - Non Prop
Total Length				110		

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Application	Research Data					
Name	Currency Derivatives Market Trades Data					
Frequency	For every trade					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
1	Record Indicator	Regular Market Trade	Alphabetic	1	"RM"	Regular Market Trade
2	Segment	Segment	Alphabetic	4	"CDSb"	Currency Derivatives
3	Trade Number	Transaction Number	Numeric	16	Left most 8 digits are date YYYYMMDD. After that 00000001 - 99999999	
4	Trade Time (Jiffies)	Time when transaction occurred	Numeric	14		65535 Jiffies = 1sec. Jiffies are counted from 1 Jan 1980
5	Symbol	Underlying Symbol	Alphabetic	10		The values in this field will be padded with leading spaces when < 10 chars. E.g. Symbol ABC will be "bbbbbbbABC"
6	Instrument	Derivative Instrument Type	Alphabetic	6	FUTCUR OPTCUR	FUTCUR = Currency Futures OPTCUR = Currency Options

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Application	Research Data					
Name	Currency Derivatives Market Trades Data					
Frequency	For every trade					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
7	Expiry Date	Expiry Date of a Derivative Contract	Alphanumeric	9		This field is of the format ddMMMyyyy e.g. "28JUN2012"
8	Strike Price	Strike Price of Underlying for an Option contract	Numeric	8	Non-Negative	The value in this field will be in paise wherein the right most 4 digit will indicate values after decimal point. It will be 0 for Future Contracts and will be padded with leading zeros when < 8 places. E.g. 12.3456 will be "00123456"
9	Option Type	Option Type of a Derivative Contract	Alphabetic	2	CA PA CE PE	CA = Call American PA = Put American CE = Call European PE = Put European
10	Trade Price	Transaction Price	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paise wherein the right most 4 digit will indicate values after decimal point. The value in this field will be padded with leading zeros when < 8 places. E.g. 12.3456 will be "00123456"

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Frequency	For every trade					
Record length	Fixed					
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Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
11	Trade Quantity	Transaction Qty (In Lots)	Numeric	8	Non-Zero, Non-Negative	The value in this field will be padded with leading zeros when < 8 places,. E.g. 1234 will be "00001234"
12	Buy Order Number	Buy Order Number of a Transaction	Numeric	16	Left most 8 digits are date YYYYMMDD. After that 00000001 - 99999999	
13	Buy Algo Indicator	Flag indicating source of Buy Terminal (Algo, SOR,etc)	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR

Message Layout						
Application	Research Data					
Name	Currency Derivatives Market Trades Data					
Frequency	For every trade					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
14	Buy Client Identity Flag	Flag indicating Buy Side beneficiary (Proprietary, Client or Custodian)	Numeric	1	1,2,3	1 - CP 2 - Prop 3 - Non CP - Non Prop
15	Sell Order Number	Buy Order Number of a Transaction	Numeric	16	Left most 8 digits are date YYYYMMDD. After that 00000001 - 99999999	
16	Sell Algo Indicator	Flag indicating source of Sell Terminal (Algo, SOR,etc)	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR

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Application	Research Data					
Name	Currency Derivatives Market Trades Data					
Frequency	For every trade					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
17	Sell Client Identity Flag	Flag indicating Sell Side beneficiary (Proprietary, Client or Custodian)	Numeric	1	1,2,3	1 - CP 2 - Prop 3 - Non CP - Non Prop
Total Length				122		

Message Layout

Application	Research Data					
Name	Equity Market Index Data					
Frequency	For every second					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
1	Record Indicator	Record Indicator	Alphabetic	2	"IX"	
2	Segment	Segment	Alphabetic	4	"CASH"	
3	Date of Transaction	Date when Index was computed	Numeric	8		YYYYMMDD
4	Transaction Time	Time when transaction occurred	Alpha Numeric	8		Transaction time is in HH:MM:SS format
5	Value of Nifty Index	Value of CNX Nifty Index	Numeric	8		The value in this field will be in paise wherein the right most 2 digit will indicate values after decimal point.The value in this field will be padded with leading zeros when < 8 places. E.g. 5245.05 will be "00524505"

Message Layout

Application	Research Data					
Name	Equity Market Index Data					
Frequency	For every second					
Record length	Fixed					
Record Delimiter	LF					
Field No	Name of the Field	Field Description	Type Alphabetic Numeric AlphaNumeric	Length - No of Bytes	Valid Values Range of Values	Other Comments
6	Value of Nifty Junior	Value of CNX Junior Nifty Index	Numeric	8		The value in this field will be in paise wherein the right most 2 digit will indicate values after decimal point. The value in this field will be padded with leading zeros when < 8 places. E.g. 10013.55 will be "01001355"
Total Length				24		

Contact Info

Name	Email	Contact Number
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