HISTORICAL ORDERS AND TRADE DATA

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Revision History

Name	Description	Date
Version 1.0	Technical specification issued for Cash Market and Equity Derivatives (FAO) segments	24 December 2007
Version 1.1	Currency Derivatives added	24 August 2008
Version 1.2	Commodity Derivative added	08 October, 2018
Version 1.3	Change in size of trade number in Equity Derivatives (FAO) segment.	7 September, 2020
Version 1.4	Added split file nomenclature for Equity Derivatives (FAO) segment. Details given on page no 18	25 September, 2020

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1. Cash Market

1.1 Cash Market Order Data

Message Layout						
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 Range of Values**	**Other Comments**
1	Record Indicator	Regular Market or Pre-Open	Alphabetic	2	"RM", "PO"	RM = Regular Market PO=Pre Open
2	Segment	Segment	Alphabetic	4	"CASH"	
3	Order Number	Order Number	Numeric	16		
4	Transaction Time (Jiffies)	Time when transaction occurred	Numeric	14		65536 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	Alphanumeric	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 filed is 0 for Non-DQ orders and it will be padded with leading zeros when < 8 places,. E.g. 1234 will be "00001234"
10	Volume Original	Order Qty	Numeric	8	Non-Zero, Non-Negative	The value in this filed 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

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**		

1.2 Cash Market Trade Data

Message Layout						
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 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		
4	Trade Time (Jiffies)	Time when transaction occurred	Numeric	14		65536 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 "bbbbbbbABC"
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 paisa 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		
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		
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**		

1.3 Equity Index Data

Message Layout						
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 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 50 Index	Value of Nifty 50 Index	Numeric	8		The value in this field will be in paisa 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"
6	Value of Nifty Next 50	Value of Nifty Next 50 Index	Numeric	8		The value in this field will be in paisa 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**		

2. Equity Derivatives (FAO)

2.1 Equity Derivatives Order Data

Message Layout						
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 Range of Values**	**Other Comments**
1	Record Indicator	Regular Market Order	Alphabetic	2	"RM"	Regular Market Order
2	Segment	Segment	Alphabetic	4	"FAOb"	Equity Derivatives
3	Order Number	Order Number	Numeric	16		
4	Transaction Time (Jiffies)	Time when transaction occurred	Numeric	14		65536 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"
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 FF	CA = Call American PA = Put American CE = Call European PE = Put European FF = Futures Contract
12	Volume Disclosed	Disclosed Quantity	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 Quantity	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"
15	Trigger Price	Price at which Stop Loss order is to be triggered	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paisa wherein the right most 2 digit will indicate values after decimal point. The value in this field is 0 for Non-Stop Loss 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/Combinational Order Indicator	Alphabetic	1	"S", "2", "3", "*"	S = Spread Order 2 = 2 Leg Order 3 = 3 Leg Order * = Non-Spread 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				**111**		

2.2 Equity Derivatives Trade Data

Message Layout						
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 Range of Values	Other Comments
1	Record Indicator	Regular Market Trade	Alphabetic	2	"RM"	Regular Market Trade
2	Segment	Segment	Alphabetic	4	"FAOb "	Equity Derivatives
3	Trade Number	Transaction Number	Numeric	17		Trade ID size till 04 September 2020 was 16 bytes and the trade structure total size was 123 bytes. From 7 September 2020 it is **17 bytes** and the trade structure total size is 124 bytes.
4	Trade Time (Jiffies)	Time when transaction occurred	Numeric	14		65536 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
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 FF	CA = Call American PA = Put American CE = Call European PE = Put European FF = Futures Contract
10	Trade Price	Transaction Price	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paisa 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"
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		
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
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		

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
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				**124**		

Important Note:
Due to the high volatility of the market and increase in trading volume in FAO segment, the size of current single file is approximately in the range of several GBs (40 - 60 GBs). In order to reduce the download time of the single file, the existing single file of Order and Trade have been split in six files and their nomenclature are given below:
Orders Files:
1. FAO_Orders_DDMMYYYY_01.DAT.gz
2. FAO_Orders_DDMMYYYY_02.DAT.gz
3. FAO_Orders_DDMMYYYY_03.DAT.gz
4. FAO_Orders_DDMMYYYY_04.DAT.gz
5. FAO_Orders_DDMMYYYY_05.DAT.gz
6. FAO_Orders_DDMMYYYY_06.DAT.gz

Trade Files:
1. FAO_Trades_DDMMYYYY_01.DAT.gz
2. FAO_Trades_DDMMYYYY_02.DAT.gz
3. FAO_Trades_DDMMYYYY_03.DAT.gz
4. FAO_Trades_DDMMYYYY_04.DAT.gz
5. FAO_Trades_DDMMYYYY_05.DAT.gz
6. FAO_Trades_DDMMYYYY_06.DAT.gz

Please note that none of the contracts will be overlapping in the any of the files. The file size of each files will be different.

How to Map the Order and trade file?
Each Trade file will correspond to the order file.
For example
The FAO_Trades_DDMMYYY_01.DAT.gzwill contain trades and its corresponding order details will be available in order file FAO_Orders_DDMMYYYY_01.DAT.gz
It will be similar for rest of the files.
1. FAO_Orders_DDMMYYYY_02.DAT.gz → FAO_Trades_DDMMYYYY_02.DAT.gz
2. FAO_Orders_DDMMYYYY_03.DAT.gz → FAO_Trades_DDMMYYYY_03.DAT.gz
3. FAO_Orders_DDMMYYYY_04.DAT.gz → FAO_Trades_DDMMYYYY_04.DAT.gz
4. FAO_Orders_DDMMYYYY_05.DAT.gz → FAO_Trades_DDMMYYYY_05.DAT.gz
5. FAO_Orders_DDMMYYYY_06.DAT.gz → FAO_Trades_DDMMYYYY_06.DAT.gz

3. Currency Derivatives

3.1 Currency Derivatives Order Data

Message Layout						
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 Range of Values**	**Other Comments**
1	Record Indicator	Regular Market Order	Alphabetic	2	"RM"	Regular Market Order
2	Segment	Segment	Alphabetic	4	"CDSb"	Currency Derivatives
3	Order Number	Order Number	Numeric	16		
4	Transaction Time (Jiffies)	Time when transaction occurred	Numeric	14		65536 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"
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 FF	CA = Call American PA = Put American CE = Call European PE = Put European FF = Futures Contract
12	Volume Disclose d	Disclosed Qty (In Lots)	Numeric	8	Non-Negative	The value in this filed 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"
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 paisa 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
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/Combinational Order Indicator	Alphabetic	1	"S", "2", "3", "*"	S = Spread Order 2 = 2 Leg Order 3 = 3 Leg Order * = Non-Spread 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				**111**		

3.2 Currency Derivatives Trade Data

Message Layout						
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 Range of Values	Other Comments
1	Record Indicator	Regular Market Trade	Alphabetic	2	"RM"	Regular Market Trade
2	Segment	Segment	Alphabetic	4	"CDSb"	Currency Derivatives
3	Trade Number	Transaction Number	Numeric	16		
4	Trade Time (Jiffies)	Time when transaction occurred	Numeric	14		65536 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
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 paisa 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 FF	CA = Call American PA = Put American CE = Call European PE = Put European FF = Futures Contract
10	Trade Price	Transaction Price	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paisa 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"
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		
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
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		
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

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				**123**		

4. Commodity Derivatives

4.1 Commodity Orders Data

Message Layout	
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 Range of Values	Other Comments
1	Record Indicator	Regular Market Order	Alphabetic	2	"RM"	Regular Market Order
2	Segment	Segment	Alphabetic	4	"COMb"	Commodity Derivatives
3	Order Number	Order Number	Numeric	16		
4	Transaction Time (Jiffies)	Time when transaction occurred	Numeric	14		65536 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"
8	Instrument	Derivative Instrument Type	Alphabetic	6	FUTBLN FUTENR	FUTBLN = Future Boolean FUTENR = Future Energy
9	Expiry Date	Expiry Date of a Derivative Contract	Alphanumeric	9		This field is of the format ddMMMyyyy e.g. "05Dec2018"
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 FF	CA = Call American PA = Put American CE = Call European PE = Put European FF = Futures Contract
12	Volume Disclosed	Disclosed Qty (In Lots)	Numeric	8	Non-Negative	The value in this filed 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"
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
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/Combinational Order Indicator	Alphabetic	1	"S", "2", "3", "*"	S = Spread Order 2 = 2 Leg Order 3 = 3 Leg Order * = Non-Spread 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				**111**		

4.2 Commodity Trade Data

Message Layout						
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 Range of Values**	**Other Comments**
1	Record Indicator	Regular Market Trade	Alphabetic	2	"RM"	Regular Market Trade
2	Segment	Segment	Alphabetic	4	"COMb"	Commodity Derivatives
3	Trade Number	Transaction Number	Numeric	16		
4	Trade Time (Jiffies)	Time when transaction occurred	Numeric	14		65536 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	FUTBLN FUTENR	FUTBLN = Future Boolean FUTENR = Future Energy
7	Expiry Date	Expiry Date of a Derivative Contract	Alphanumeric	9		This field is of the format ddMMMyyyy e.g. "05Dec2018"
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 FF	CA = Call American PA = Put American CE = Call European PE = Put European FF = Futures Contract
10	Trade Price	Transaction Price	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paisa 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"
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		
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
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		
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

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				**123**		

5. Support Information

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