NATIONAL COMMODITY & DERIVATIVES EXCHANGE LIMITED

Circular to all members of the Exchange
Circular No. : NCDEX/TRADING-037/2019
Date : September 13, 2019
Subject : Format of Report downloads – Exchange

This is with reference to the Exchange Circular No. NCDEX/CLEARING-013/2017/226 dated September 08, 2017 on Format of Report downloads. The Exchange is in the process of launching Index Futures and consequently various reports to Members of the Exchange will be revised.

With a view to facilitate members, the consolidated list of various reports of the Exchange is enclosed herewith. The changes in the existing file structures on account of introduction of Index Futures have been highlighted.

The various reports are classified under the following categories:

1. Masters
2. Trades
3. Client Level Positions

Members are requested to make necessary changes in their back office software latest by October 15, 2019. The Exchange shall separately inform about the implementation date of revised File Formats and till such time reports as per existing formats will continue.

Members are also requested to refer circulars issued by NCCL for file format related to Clearing & Settlement and Risk Management:

For and on behalf of
National Commodity & Derivatives Exchange Limited

Hitesh Savla
Executive Vice President

For further information / clarifications, please contact

1. Customer Service Group on toll free number: 1800 26 62339
2. Customer Service Group by E-mail to: askus@ncdex.com

CONSOLIDATED LIST OF REPORTS

A. MASTERS

Sr. No.	File name	File Name Details
1	PROV_FOBHAV	Futures and Options Provisional Bhav Copy
2	FINAL_FOBHAV	Futures and Options Final Bhav Copy
3	PROV_OPT	Provisional Option Bhav Copy
4	FINAL_OPT	Final Option Bhav Copy
5	PROV_FUT	Provisional Futures Bhav Copy
6	FINAL_FUT	Final Futures Bhav Copy
7	MD	MD File
8	GEN RPT	General Report
9	NCDEX_CONTRACT	Contract File for Futures & Option
10	NCDEX_CONTRACT_NEW	Contract File for Futures & Option with Token Number
11	NCDEX_SPREADCONTRACT	Spread contract file

B. TRADES

Sr. No.	File name	File Name Details
1	TRADEDDMMYYYY.TXT	Online Trade Data file
2	TRADE LOG_DDMMYYYY	End-Of-Day Trade Log File
3	ORDER LOG_DDMMYYYY	End-Of-Day Order Log File
4	OPEN ORDER LOG DDMMYYYY	End-Of-Day Open Order Log File
5	ddmmyyy_TMID.csv	End-Of-Day Trade file

C. CLIENT LEVEL POSITIONS

Sr. No.	File name	File Name Details
1	CLIPS - UCI PAN LEVEL	Client position at Exchange - UCI PAN level
2	CLIPS - CLUB CLIENT LEVEL	Client position at Exchange - Club Client Level

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A. Masters

1. Futures and Options Provisional Bhav Copy (PROV_FOBHAV)

- **Naming Convention**: FO_DDMMYY_PROVISIONAL
- File contains trade information up to 5 pm for all active Future and Option contracts.
- The File Structure for the same is given below:

Sr. No.	Column Name	Data Type	Remarks
1	INSTRUMENT_TYPE	Char (6)	FUTCOM – Futures on Commodity OPTFUT – Options on Futures FUTIDX – Futures on Index
2	SYMBOL	Char (10)	Contract Descriptor
3	EXPIRY_DATE	Char (9)	DD-MMM-YYYY format
4	UNDERLYING_COMMODITY	Char (30)	Contract Descriptor
5	STRIKE_PRICE	Number (15,2)	0 - Futures Contract Strike Price of Options Contract
6	OPTION_TYPE	Char (2)	'XX' - FUTCOM/FUTIDX Instrument CE - Call European Option PE - Put European Option
7	EX_BASISDELIVERY_CENTRE	Char (30)	Basis delivery Centre
8	PRICE_UNIT	Char (10)	Price unit of the contract
9	OPEN_PRICE	Number (15,2)	Open price of the contract on application date
10	HIGH_PRICE	Number (15,2)	High price of the contract on application date
11	LOW_PRICE	Number (15,2)	Low price of the contract on application date
12	CLOSING_PRICE	Number (15,2)	Close price of the contract on application date
13	TRADE_QUANTITY	Number (15,0)	Total quantity traded in the contract on application date
14	MEASURE_UNIT	Char (10)	Unit of measurement for the contract
15	NO_OF_TRADES	Number (6,0)	Total number of trades in the contract on application date

16	TRADE_VALUE(IN LACS)	Number (17,2)	Total traded value in lacs of the contract on application date
17	OPEN_INTEREST(IN QUANTITY)	Number (9,0)	Open Interest in the contract on application date
18	LAST_TRD_DATE	Char (9)	Last trade date in DD-MMM-YYYY/ NOTRADE

2. Futures and Options Final Bhav Copy (FINAL_FOBHAV)

- **Naming Convention**: FO_DDMMYY_FINAL
- File contains end of day trade information for all active Future and Option contracts
- The file structure for the same is given below :

Sr. No.	Column Name	Data Type	Remarks
1	Instrument Type	Char (6)	FUTCOM – Futures on Commodity OPTFUT – Options on Futures FUTIDX – Futures on Index
2	Symbol	Char (10)	Contract Descriptor
3	Expiry Date	Char (9)	DD-MMM-YYYY format
4	Underlying Commodity	Char (30)	Contract Descriptor
5	Strike Price	Number (15,2)	0- Futures Contract Strike Price of Options Contract
6	Option Type	Char (2)	'XX' - FUTCOM/ FUTIDX Instrument CE - Call European Option PE - Put European Option
7	Ex-Basis Delivery Centre	Char (30)	Basis delivery Centre
8	Price Unit	Char (10)	Price unit of the contract
9	Opening Price	Number (15,2)	Open price of the contract on application date
10	High Price	Number (15,2)	High price of the contract on application date
11	Low Price	Number (15,2)	Low price of the contract on application date
12	Closing Price	Number (15,2)	Close price of the contract on application date

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13	Quantity Traded Today	Number (15,0)	Total quantity traded of the contract on application date
14	Measure	Char (10)	Unit of measurement for the contract
15	No of Trades	Number (6,0)	Total number of trades in the contract on application date
16	Traded Value in Lacs	Number (17,2)	Total traded value in lacs for the contract on application date
17	Open Interest	Number (9,0)	Open Interest in the contract on application date
18	LastTradedDate	Char (9)	Last trade date in DD-MMM-YYYY/ NOTRADE

3. **Provisional Option Bhav Copy (PROV_OPT)**

- **Naming Convention**: OPT_DDMMYY_PROVISIONAL
- File contains trade information up to 5 pm for all active Option contracts
- The File Structure for the same is given below:

Sr. No.	Column Name	Data Type	Remarks
1	SYMBOL	Char (30)	Contract Descriptor
2	UNDERLYING_COMMODITY	Char (10)	Contract Descriptor
3	UNDERLYING_EXPIRY_DATE	Char (9)	Underlying Futures contract expiry date in DD-MMM-YYYY
4	EX_BASIS DELIVERY_CENTRE	Char (30)	Delivery center of the contract
5	PRICE_UNIT	Char (10)	Price unit of the contract
6	PREVIOUS_CLOSING_PRICE	Number (15,2)	Close price of the contract on previous trading day
7	OPEN_PRICE	Number (15,2)	Open price of the contract on application date
8	HIGH_PRICE	Number (15,2)	High price of the contract on application date
9	LOW_PRICE	Number (15,2)	Low price of the contract on application date
10	CLOSING_PRICE	Number (15,2)	Close price of the contract on application date

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11	OPEN_INTREST(IN QUANTITY)	Number (9,0)	Open Interest in the contract on application date
12	TRADE_QUANTITY	Number (15,0)	Total quantity traded in the contract on application date
13	MEASURE_UNIT	Char (10)	Unit of measurement for the contract
14	NO_OF_TRADES	Number (6,0)	Total number of trades in the contract on application date
15	UNDERLYING_DSP	Number (15,2)	Closing price of Underlying Future Instrument
16	NOTIONAL_VALUE(IN LACS)	Number (17,2)	Notional Value of option = (Strike price + Premium value) * Trade Qty * Contract multiplier
17	PREMIUM_TURNOVER(IN RS)	Number (17,2)	Premium Turnover = Premium value * Trade Qty * Contract multiplier
18	LAST_TRD_DATE	Char (9)	Last trade date in DD-MMM-YYYY/ NOTRADE

4. **Final Option Bhav Copy (FINAL_OPT)**

- **Naming Convention**: OPT_DDMMYY_FINAL
- File contains end of day trade information for all active Option contracts
- The File Structure for the same is given below:

Sr. No.	Column Name	Data Type	Remarks
1	Symbol	Char (30)	Contract Descriptor
2	Underlying Commodity	Char (10)	Contract Descriptor
3	Underlying ExpiryDate	Char (9)	Underlying Future expiry date in DD-MMM-YYYY
4	Ex-Basis Delivery Centre	Char (30)	Basis Delivery center of the contract
5	Price Unit	Char (10)	Price unit of the contract
6	Previous Closing Price	Number (15,2)	Close price of the contract on previous trading day
7	Opening Price	Number (15,2)	Open price of the contract on application date

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8	High Price	Number (15,2)	High price of the contract on application date
9	Low Price	Number (15,2)	Low price of the contract on application date
10	Closing Price	Number (15,2)	Close price of the contract on application date
11	Open Interest	Number (9,0)	Open Interest in the contract on application date
12	Quantity Traded Today	Number (15,0)	Total quantity traded in the contract on application date
13	Measure	Char (10)	Unit of measurement for the contract
14	No of Trades	Number (6,0)	Total number of trades in the contract on application date
15	Underlying DSP	Number (15,2)	Closing price of Underlying Future Instrument
16	Notional Value in Lacs	Number (17,2)	Notional Value of option = (Strike price + Premium value) * Trade Qty * Contract multiplier
17	Premium Turnover (In Rs)	Number (17,2)	Premium Turnover = Premium value * Trade Qty * Contract multiplier
18	LastTradedDate	Char (9)	Last trade date in DD-MMM-YYYY/ NOTRADE

5. **Provisional Futures Bhav Copy (PROV_FUT)**

- **Naming Convention**: mm.dd.yyyy.csv
- File contains trade information up to 5 pm for all active Future contracts
- The File Structure for the same is given below:

Sr. No.	Column Name	Data Type	Remarks
1	SYMBOL	Char (10)	Contract Descriptor
2	EXPIRY_DATE	Char (9)	DD-MMM-YYYY format
3	COMMODITY	Char (30)	Contract Descriptor
4	EX_BASISDELIVERY_CENTRE	Char (30)	Basis delivery Centre
5	PRICE_UNIT	Char (10)	Price unit of the contract

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6	PREVIOUS_CLOSING_PRICE	Number (15,2)	Close price of the contract on previous trading day
7	OPEN_PRICE	Number (15,2)	Open price of the contract on application date
8	HIGH_PRICE	Number (15,2)	High price of the contract on application date
9	LOW_PRICE	Number (15,2)	Low price of the contract on application date
10	CLOSING_PRICE	Number (15,2)	Close price of the contract on application date
11	TRADE_QUANTITY	Char (14)	Total quantity traded in the contract on application date
12	MEASURE_UNIT	Char (10)	Unit of measurement for the contract
13	NO_OF_TRADES	Number (6,0)	Total number of trades in the contract on application date
14	TRADE_VALUE(INLACS)	Number (17,2)	Total traded value in lacs of the contract on application date
15	OPEN_INTEREST(IN QUANTITY)	Number (9,0)	Open Interest in the contract on application date
16	LAST_TRD_DATE	Char (11)	Last trade date in DD-MMM-YYYY/ NOTRADE

6. **Final Futures Bhav Copy (FINAL_FUT)**

- **Naming Convention**: Bhavcopy mm-dd-yyyy.csv
- File contains end of day trade information for all active Future contracts
- The File Structure for the same is given below:

Sr. No.	Column Name	Data Type	Remarks
1	Symbol	Char (10)	Contract Descriptor
2	Expiry Date	Char (9)	DD-MMM-YYYY format
3	Commodity	Char (30)	Contract Descriptor
4	Ex-Basis Delivery Centre	Char (30)	Basis delivery Centre
5	Price Unit	Char (10)	Price unit of the contract
6	Previous Closing Price	Number (15,2)	Close price of the contract on previous trading day

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7	Opening Price	Number (15,2)	Open price of the contract on application date
8	High Price	Number (15,2)	High price of the contract on application date
9	Low Price	Number (15,2)	Low price of the contract on application date
10	Closing Price	Number (15,2)	Close price of the contract on application date
11	Quantity Traded Today	Number (15,0)	Total quantity traded in the contract on application date
12	Measure	Char (10)	Unit of measurement for the contract
13	No of Trades	Number (6,0)	Total number of trades in the contract on application date
14	Traded Value in Lacs	Number (17,2)	Total traded value in lacs of the contract on application date
15	Open Interest	Number (9, 0)	Open Interest in the contract on application date
16	LastTradedDate	Char (9)	Last trade date in DD-MMM-YYYY/ NOTRADE

7. MD File

- **Naming Convention**: ddmmyyyy.md
- File contains information about all the futures & active options strikes that are available on exchange on a particular day
- This file will be generated after close of trading hours and contains data from Start of market hours till EOD
- The File Structure for the same is given below:

Sr. No.	Column Name	Data Type	Remarks
1	mkt_type	Char (7)	NORMAL
2	instrument_name	Char (7)	FUTCOM – Futures on Commodity OPTFUT – Options on Futures FUTIDX - Futures on Index
3	symbol	Char (11)	Contract Descriptor
4	expiry date	Char (25)	DD MON YYYY format
5	strike_price1	Char (11)	Blank - Futures Contract Strike Price of Options Contract
6	option type	Char (3)	Blank - FUTCOM/FUTIDX Instrument CE - Call European Option PE - Put European Option
7	prev_close_price1	Char (14)	Close price of the contract on previous

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			trading day
8	open_price1	Char (10)	Open price of the contract on application date
9	high_price1	Char (10)	High price of the contract on application date
10	low_price1	Char (10)	Low price of the contract on application date
11	closing_price1	Char (10)	Final Close price of the contract on application date
12	qty_traded_today	Char (10)	Total quantity traded in the contract on application date
13	total_traded_value	Char (18)	Total traded value in lacs of the contract on application date
14	open_interest	Char (9)	Open Interest in the contract on application date
15	chg_open_interest	Char (9)	Change in Open Interest of the contract from previous trading day
16	last_trd_date	Char (35)	Last trade date in DDMMMYYYY/ NO TRADE

8. General Report (GEN RPT)

- **Naming Convention**: gen_rpt_mkt_watch.dat
- File contains information about all the futures & active options strikes that are available on exchange on a particular day
- This file will be generated after close of trading hours and contains data from Start of market hours till EOD
- The File Structure for the same is given below:

Sr. No.	Column Name	Data Type	Remarks
1	MARKET	Char (7)	NORMAL
2	INSTR	Char (7)	FUTCOM – Futures on Commodity OPTFUT – Options on Futures FUTIDX - Futures on Index
3	SYMBOL	Char (11)	Contract Descriptor
4	CONTRACT_NAME	Char (25)	Contract Descriptor
5	EXPIRY_DATE	Char (11)	DDMonYYYY format
6	STRIKE_PRI	Char (11)	Blank for Futures Contract Strike Price of Options Contract
7	OPT	Char (3)	Blank- FUTCOM/FUTIDX Instrument CE - Call European Option PE - Put European Option

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8	PRICE_UNIT	Char (10)	Price Unit of the Contract
9	PRE_CLO_PRI	Char (14)	Close price of the contract on previous trading day.
10	OPEN_PRI	Char (10)	Open price of the contract on application date
11	HIGH_PRI	Char (10)	High price of the contract on application date
12	LOW_PRI	Char (10)	Low price of the contract on application date
13	CLOS_PRI	Char (10)	Final Close price of the contract on application date
14	QTY_TRA_TO	Char (10)	Total quantity traded in the contract on application date
15	QTY_UNIT	Char (10)	Unit of measurement for the contract
16	T_TRA_VAL	Char (18)	Total traded value in lacs of the contract on application date
17	OPEN_INT	Char (9)	Open Interest in the contract on application date
18	CHG_OP_IN	Char (9)	Difference in Open Interest of the contract from previous trading day
19	NUM_OF_TRD	Char (10)	Total number of trades in the contract during the day
20	LAST_TRD_DATE	Char (16)	Last Trade Date in DDMMMYYYY/ NO TRADE

9. **Contract File**

- **Naming Convention**: ncdex_contract.txt
- Contract file for Futures and Options.
- File Structure is given below:

Sr. No.	Column Name	Data Type	Remarks
1	Instrument ID	Char (255)	COMDTY - SYMBOL e.g. – BARLEYJPR FUTURES - SYMBOLDDMMMYYYY e.g. – BARLEYJPR20AUG2019 OPTIONS ON FUTURES- SYMBOLddmmmyyPE/CEstrikepriceS/Fmmmyy e.g. - BARLEYJPRR25APR19PE2900FMAY19 INDEX – SYMBOLDDMMMYYYY e.g. – INDEXSYMBOL20AUG2019
2	Asset Token	Char (255)	COMDTY is 0

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			'Underlying Commodity' for 'Futures on Commodity' 'Underlying Future' for 'Options on Futures' 'Underlying Index' for 'Futures on Index'
3	Instrument Name	Char (6)	COMDTY – Underlying commodity FUTCOM – Futures on Commodity OPTFUT – Options on Futures FUTIDX - Futures on Index
4	Symbol	Char (10)	Contract Descriptor
5	Series	Char (2)	Default is XX
6	BLANK		
7	Expiry Date	Char (10)	ExpiryDate
8	Strike Price	Char (10)	For futures, default is -1 For Options, actual strike Price
9	Option Type	Char (2)	XX - FUTCOM/FUTIDX Instrument XX - COMMODITY CE - Call European Option PE - Put European Option
10	BLANK		
11	CA Level	Char (5)	Default is 0
12	BLANK		
13	Admission Type	Char (5)	Default is 0
14	Rate	Char (5)	Default is 0
15	Trading Status-1	Char (5)	Default is 1
16	Eligibility-1	Char (1)	COMDTY is 0 FUTCOM / OPTFUT / FUTIDX is 1
17	BLANK		
18	Trading Status-2	Char (5)	Default is 2
19	Eligibility-2	Char (1)	Default is 0

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20	BLANK		
21	Trading Status-3	Char (5)	Default is 2
22	Eligibility-3	Char (1)	Default is 0
23	BLANK		
24	Trading Status-4	Char (5)	COMDTY is 3 FUTCOM / OPTFUT / FUTIDX is 0
25	Eligibility-4	Char (1)	Default is 0
26	BLANK		
27	Start Date	Char (10)	FirstTradingDate
28	IPD	Char (10)	Default is 0
29	Maturity Date	Char (10)	Maturity Date
30	Margin Percent	Number (10)	For Futures. actual value For Options, Default is 0
31	Minimum Lot Size	Number (10)	Minimum Lot Size
32	Board Lot Quantity	Number (10)	Lot Size
33	Minimum Spread	Number (10)	Tick size for Instrument
34	Issued Capital	Number (20)	Default is 999999999999
35	Freeze Quantity	Number (20)	Max Qty
36	Warning Quantity	Number (20)	Default is 0
37	Admission	Char (10)	Admission Date
38	Expulsion	Char (10)	Default is 0
39	Re-Admission	Char (10)	Default is 0
40	Record Date	Char (10)	Default is 0
41	No Delivery Start Date	Char (10)	FUTCOM - Date COMDTY / OPTFUT / FUTIDX is 0

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42	No Delivery End Date	Char (10)	FUTCOM - Date COMDTY / OPTFUT / FUTIDX is 0
43	Low Price Range	Number (10)	PB Lower Limit
44	High Price Range	Number (10)	PB Upper Limit
45	Ex Date	Char (10)	COMDTY / FUTCOM / FUTIDX – 0 OPTFUT – Date
46	Book Closure Start Date	Char (10)	Default is 0
47	Book Closure End Date	Char (10)	Default is 0
48	Last Update Date Time	Char (10)	Last Update Date Time
49	Exercise Start Date	Char (10)	Maturity Date for options
50	Exercise End Date	Char (10)	Maturity Date for options
51	Ticker selection	Number (5)	Default is 15
52	CA Old Token	Number (5)	Default is 0
53	Credit Rating	Char (12)	Blank
54	Name	Char (30)	Security Description. This will have max 30 characters
55	EGMAGM	Number (5)	Default is 0
56	Interest / Dividend	Number (1)	Default is 1 for Futures. For Options, this field will denote whether the option contract is active or inactive. 0 - Inactive, 1 - Active
57	Rights / Bonus	Number (1)	Default is 0
58	MF / AON	Number (5)	Default is 0
59	Remarks	Char (25)	Remarks
60	Ex Style	Char (1)	Exercise Style For European, value is E For American, value is A

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61	Ex Allowed	Char (1)	COMDTY / FUTCOM / FUTIDX – Y OPTFUT – N
62	Ex Rej Allowed	Char (1)	COMDTY / FUTCOM / FUTIDX – Y OPTFUT – N
63	PL Allowed	Char (1)	Default is N
64	BLANK		Blank
65	Corp Adjust	Char (1)	Default is N
66	Asset Symbol	Char (10)	Underlying Symbol
67	BLANK		Blank
68	Price Unit	Number (10)	Price Unit
69	Quantity Unit	Number (10)	Quantity Unit
70	Price Numerator	Number (10)	Price Numerator
71	Price Denominator	Number (10)	Price Denominator
72	Delivery Lot	Number (10)	Delivery Lot
73	Delivery Unit	Char (10)	Delivery Unit
74	Base Price	Number (10)	Base Price
75	Delete Flag	Char (1)	Delete Flag Value is Y or N

10. Contract File

- **Naming Convention**: ncdex_contract_new.txt
- Contract file for Futures and options having token number
- File Structure is given below

Sr. No.	Column Name	Data Type	Remarks
1	Token	Number (15)	Instrument TokenID
2	Asset Token	Number (15)	COMDTY is 0 TokenID of ‘Underlying Commodity’ for ‘Futures on Commodity’

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			TokenID of 'Underlying Future' for 'Options on Future' TokenID of 'Underlying Index' for 'Futures on Index'
3	Instrument Name	Char (6)	COMDTY – Underlying commodity FUTCOM – Futures on Commodity OPTFUT – Options on Futures FUTIDX – Futures on Index
4	Symbol	Char (10)	Underlying Symbol
5	Series	Char (2)	Default is XX
6	BLANK		
7	Expiry Date	Char (10)	ExpiryDate
8	Strike Price	Char (10)	For Futures, default is -1 For Options, actual strike Price
9	Option Type	Char (2)	XX - FUTCOM / FUTIDX Instrument CE - Call European Option PE - Put European Option
10	BLANK		
11	CA Level	Char (5)	Default is 0
12	BLANK		
13	Admission Type	Char (5)	Default is 0
14	Rate	Char (5)	Default is 0
15	Trading Status-1	Char (5)	Default is 1
16	Eligibility-1	Char (1)	COMDTY is 0 FUTCOM / OPTFUT / FUTIDX is 1
17	BLANK		
18	Trading Status-2	Char (5)	Default is 2
19	Eligibility-2	Char (1)	Default is 0
20	BLANK		

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21	Trading Status-3	Char (5)	Default is 2
22	Eligibility-3	Char (1)	Default is 0
23	BLANK		
24	Trading Status-4	Char (5)	COMDTY is 3 FUTCOM / OPTFUT / FUTIDX is 0
25	Eligibility-4	Char (1)	Default is 0
26	BLANK		
27	Start Date	Char (10)	FirstTradingDate
28	IPD	Char (10)	Default is 0
29	Maturity Date	Char (10)	Maturity Date
30	Margin Percent	Number (10)	For Futures actual value For Options, Default is 0
31	Minimum Lot Size	Number (10)	Minimum Lot Size
32	Board Lot Quantity	Number (10)	Lot Size
33	Minimum Spread	Number (10)	Tick size for Instrument
34	Issued Capital	Number (20)	Default is 999999999999
35	Freeze Quantity	Number (20)	Max Qty
36	Warning Quantity	Number (20)	Default is 0
37	Admission	Char (10)	Admission Date
38	Expulsion	Char (10)	Default is 0
39	Re-Admission	Char (10)	Default is 0
40	Record Date	Char (10)	Default is 0
41	No Delivery Start Date	Char (10)	FUTCOM - Date COMDTY / OPTFUT / FUTIDX is 0
42	No Delivery End Date	Char (10)	FUTCOM - Date COMDTY / OPTFUT / FUTIDX is 0

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43	Low Price Range	Number (10)	PB Lower Limit
44	High Price Range	Number (10)	PB Upper Limit
45	Ex-Date	Char (10)	COMDTY / FUTCOM / FUTIDX – 0 OPTFUT –Date
46	Book Closure Start Date	Char (10)	Default is 0
47	Book Closure End Date	Char (10)	Default is 0
48	Last Update Date Time	Char (10)	Last Update Date Time
49	Exercise Start Date	Char (10)	Maturity Date for Options
50	Exercise End Date	Char (10)	Maturity Date for Options
51	Ticker selection	Number (5)	Default is 15
52	CA Old Token	Number (5)	Default is 0
53	Credit Rating	Char (12)	Blank
54	Name	Char (30)	Security Description.
55	EGMAGM	Number (5)	Default is 0
56	Interest / Dividend	Number (1)	Default is 1 for Futures. For Options, this field will denote whether the option contract is active or inactive. 0 - Inactive, 1 - Active
57	Rights / Bonus	Number (1)	Default is 0
58	MF / AON	Number (5)	Default is 0
59	Remarks	Char (25)	Remarks
60	Ex Style	Char (1)	Exercise Style For European, value is E For American, value is A
61	Ex Allowed	Char (1)	COMDTY / FUTCOM / FUTIDX – Y OPTFUT – N

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62	Ex Rej Allowed	Char (1)	COMDTY / FUTCOM / FUTIDX – Y OPTFUT – N
63	PL Allowed	Char (1)	Default is N
64	BLANK		Blank
65	Corp Adjust	Char (1)	Default is N
66	Asset Symbol	Char (10)	Underlying Symbol
67	BLANK		Blank
68	Price Unit	Number (10)	Price Unit
69	Quantity Unit	Number (10)	Quantity Unit
70	Price Numerator	Number (10)	Price Numerator
71	Price Denominator	Number (10)	Price Denominator
72	Delivery Lot	Number (10)	Delivery Lot
73	Delivery Unit	Char (10)	Delivery Unit
74	Base Price	Number (10)	Base Price
75	Delete Flag	Char (1)	Delete Flag Value is Y or N
76	MIT_SYMBOL	Char (255)	Instrument ID. This will have max value of 30

11. Spread Contract File

- **Naming Convention**: ncdex_spreadcontract.txt
- Contract file for Calendar Spread combination on Futures
- File Structure is given below

Sr. No.	Column Name	Data Type	Remarks
1.	Spread Contract Name	Char(25)	Spread Contract Name E.g. CHANASEPJAN2020
2	Spread Maturity Date	Long	Date of maturity
3	Near Month Token	Short	Leg 1 Futures contract

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4	Asset Token	Short	Leg 1 Underlying Symbol
5	Instrument Name	Char(6)	FUTCOM – Futures on Commodity FUTIDX – Futures on Index
6	Symbol	Char(10)	Leg 1 Underlying Symbol
7	Series	Char(2)	Default XX
8	Reserved	Char(1)	Blank
9	Expiry Date	Long	Last trading date of the Leg 1
10	Strike Price	Long	Default -1
11	Option Type	Char(2)	Default XX
12	Reserved	Char(1)	Blank
13	CA Level	Short	Default 0
14	Reserved	Char(1)	Blank
15	Admission Type	Short	Default 0
16	Rate	Short	Default 0
17	Trading Status -1	Short	Default 1 Normal Market
18	Eligibility -1	Char(1)	Default 1
19	Reserved	Char(1)	Blank
20	Trading Status -2	Short	Default 2 Odd lot market
21	Eligibility -2	Char(1)	Default 0
22	Reserved	Char(1)	Blank
23	Trading Status -3	Short	Default 2 Spot market
24	Eligibility -3	Char(1)	Default 0
25	Reserved	Char(1)	Blank
26	Trading Status -4	Short	Default 3 Auction market
27	Eligibility -4	Char(1)	Default 0

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28	Reserved	Char(1)	Blank
29	Start Date	Long	Start Date
30	Interest Payment Date	Long	Default 0
31	Maturity Date	Long	Start Date
32	Margin Percent	Long	Initial Margin levied on the contract
33	Minimum Lot Size	Long	Minimum order quantity
34	Board Lot Quantity	Long	Board Lot quantity
35	Min Spread	Long	Tick Size
36	Issued Capital	Double	Default - 1000000000000
37	Volume Freeze Quantity	Long	Order Freeze Quantity for the Instrument
38	Warning Quantity Of Outstanding Volume	Long	Default 0
39	Admission Date	Long	Admission Date
40	Expulsion Date	Long	Default 0
41	Re-Admission Date	Long	Default 0
42	Record Date	Long	Default 0
43	No Delivery Date Start	Long	Delivery start date of Underlying leg 1 contract
44	No Delivery Date End	Long	Delivery end date of Underlying leg 1 contract
45	Low Price Range	Long	Leg 1 lower limit
46	High Price Range	Long	Leg 1 higher limit
47	Ex Date	Long	Default 0

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48	Book Closure Date Start	Long	Default 0
49	Book Closure Date End	Long	Default 0
50	Last Update Date Time	Long	Last Update Date Time
51	Exercise Start Date	Long	Default 0
52	Exercise End Date	Long	Default 0
53	Ticker Selection	Short	Default 0
54	CA Old Token	Short	Default 0
55	Credit Rating	Char(12)	Blank
56	Name	Char(25)	Leg 1 symbol
57	EGMAGM	Short	Default 0
58	Interest Dividend	Short	Default 0
59	Rights Bonus	Short	Default 0
60	Mf aon	Short	Default 0
61	Remarks	Char(25)	Comment inserted while placing order
62	Ex Style	Char(1)	Exercise Style 'A' = American Style Exercise 'E' = European Style Exercise
63	Ex Allowed	Char(1)	Default Y
64	Ex Rej Allowed	Char(1)	Default Y
65	PL Allowed	Char(1)	Default N
66	Reserved	Char(1)	Blank
67	Is Corp Adjust	Char(1)	Default N
68	Asset	Char(10)	Underlying Asset symbol
69	Reserved	Char(1)	Blank

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70	Price Unit	Char(10)	Price unit of the contract
71	Qty Unit	Char(10)	Quantity unit of the contract
72	Price Numerator	Long	Numerator multiplying factor
73	Price Denominator	Long	Denominator multiplying factor
74	Delivery Lot	Long	Delivery lot size
75	Delivery Unit	Char(10)	Delivery Unit
76	Base Price	Long	Base Price
77	Delete Flag	Char(1)	Blank
78	Far Month Token	Short	Leg 2 Futures contract
79	Asset Token	Short	Leg 2 Underlying Symbol
80	Instrument Name	Char(6)	FUTCOM – Futures on Commodity FUTIDX – Futures on Index
81	Symbol	Char(10)	Leg 2 Underlying Symbol
82	Series	Char(2)	Default XX
83	Reserved	Char(1)	Blank
84	Expiry Date	Long	Last trading date of the Leg 2
85	Strike Price	Long	Default -1
86	Option Type	Char(2)	Default XX
87	Reserved	Char(1)	Blank
88	CA Level	Short	Default 0
89	Reserved	Char(1)	Blank
90	Admission Type	Short	Default 0
91	Rate	Short	Default 0
92	Trading Status -1	Short	Default 1 Normal Market
93	Eligibility -1	Char(1)	Default 1

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94	Reserved	Char(1)	Blank
95	Trading Status -2	Short	Default 2 Odd lot market
96	Eligibility -2	Char(1)	Default 0
97	Reserved	Char(1)	Blank
98	Trading Status -3	Short	Default 2 Spot market
99	Eligibility -3	Char(1)	Default 0
100	Reserved	Char(1)	Blank
101	Trading Status -4	Short	Default 3 Auction market
102	Eligibility -4	Char(1)	Default 0
103	Reserved	Char(1)	Blank
104	Start Date	Long	Start Date
105	Interest Payment Date	Long	Default 0
106	Maturity Date	Long	Start Date
107	Margin Percent	Long	Initial Margin levied on the contract
108	Minimum Lot Size	Long	Minimum order quantity
109	Board Lot Quantity	Long	Board Lot quantity
110	Min Spread	Long	Tick Size
111	Issued Capital	Double	Default - 1000000000000
112	Volume Freeze Quantity	Long	Order Freeze Quantity for the Instrument
113	Warning Quantity of Outstanding Volume	Long	Default 0
114	Admission	Long	Admission Date

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115	Expulsion	Long	Default 0
116	Re-Admission	Long	Default 0
117	Record Date	Long	Default 0
118	No Delivery Date Start	Long	Delivery start date of Underlying leg 2 contract
119	No Delivery Date End	Long	Delivery end date of Underlying leg 2 contract
120	Low Price Range	Long	Leg 2 lower limit
121	High Price Range	Long	Leg 2 higher limit
122	Ex Date	Long	Default 0
123	Book Closure Date Start	Long	Default 0
124	Book Closure Date End	Long	Default 0
125	Last Update Date Time	Long	Last Update Date Time
126	Exercise Start Date	Long	Default 0
127	Exercise End Date	Long	Default 0
128	Ticker Selection	Short	Default 0
129	CA Old Token	Short	Default 0
130	Credit Rating	Char(12)	Blank
131	Name	Char(25)	Leg 2 symbol
132	EGMAGM	Short	Default 0
133	Interest Dividend	Short	Default 0
134	Rights Bonus	Short	Default 0
135	Mf aon	Short	Default 0

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136	Remarks	Char(25)	Comment inserted while placing order
137	Ex Style	Char(1)	Exercise Style ‘A’ = American Style Exercise ‘E’ = European Style Exercise
138	Ex Allowed	Char(1)	Default Y
139	Ex Rej Allowed	Char(1)	Default Y
140	PL Allowed	Char(1)	Default N
141	Reserved	Char(1)	Blank
142	Corp Adjust	Char(1)	Default N
143	Asset	Char(10)	Underlying Asset symbol
144	Reserved	Char(1)	Blank
145	Price Unit	Char(10)	Price unit of the contract
146	Qty Unit	Char(10)	Quantity unit of the contract
147	Price Numerator	Long	Numerator multiplying factor
148	Price Denominator	Long	Denominator multiplying factor
149	Delivery Lot	Long	Amount of quantity requested for delivery.
150	Delivery Unit	Char(10)	Delivery lot size
151	Base Price	Long	Base Price
152	Delete Flag	Char(1)	Y – Deleted N – Active

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B. Trades

1. Trade Date File (TRADEDDMMYYYY.TXT)

- **Naming convention:** NCX_FO_TRADE_DD_MM_YYYY.TXT
- The file is generated by member through Nextra Trading terminal.
- This file contains trade details. File can be generated either real time or at end of day through Drop copy utility of Nextra.

The file structure for the same is as given below

Sr. No.	Column Name	Data Type	Description/Remarks
1	Trade Number	Char (10)	
2	Trade Status	Char (2)	11 - Original Trade 12 - Modified Trade 13 - Cancelled Trade 14 - Rejected Trade 15 - Modification Rejected 16 - Cancellation Rejected A - Give-Up Approved R - Give-Up Rejected
3	Instrument Type	Char (6)	FUTCOM - Futures on Commodity, OPTFUT - Options on Futures FUTIDX - Futures on Index
4	Symbol	Char (10)	Contract Descriptor
5	Expiry Date	Date	DDMMMYYYY
6	Strike Price	Double	
7	Option Type	Char (2)	
8	Contract Name	Char (30)	Contract Descriptor
9	Book Type	Integer	1 - Regular Lot 2 - Special Terms 4 – Negotiated Trade
10	Book Type Name	Char (2)	RL – Regular Lot NT – Negotiated Trade ST – Special Term trade
11	Market Type	Integer	1 - Normal Market
12	User ID	Char (5)	
13	TimeStamp2	Integer	Default 0
14	Buy / Sell	Integer	1 - Buy 2 – Sell
15	Trade Quantity	Long	
16	Price	Double	
17	Pro / Client	Char (1)	1 – Client 2 - Pro
18	Client ID	Char (10)	
19	Participant ID	Char (12)	

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20	Open / Close	Char (5)	Default 'OPEN'
21	Cover / Uncover	Char (7)	Default 'UNCOVER'
22	Activity Time	Date Time	DD MMM YYYY HH:MM:SS
23	Last Modified Time	Date Time	DD MMM YYYY HH:MM:SS
24	Order Number	Char (12)	Order ID
25	Filler	Char (5)	Blank
26	NNF Id	Double	NNF Id

2. **Trade Log File (TRADE LOG_DDMMYYYY)**

- **Naming convention:** NCDEX_<TMID>_TRD_LOG_DDMMYYYY.CSV
- This is subscription based member file and generated for trading members.
- File gives member wise trade information. The file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below:

Sr. No.	Field	Data Type	Description/Remarks
1	Branch	String	
2	User Id	String	
3	Inst Type	String	FUTCOM - Futures on Commodity OPTFUT - Options on Futures FUTIDX - Futures on Index
4	Inst Symbol	String	Contract Descriptor
5	Expiry Date	String	Date in DD-MON-YYYY format
6	Strike price	Number (9,2)	For Futures and Futures on Index - 0 For Options- strike price of the contract
7	Option Type	String	XX - FUTCOM/FUTIDX Instrument CE - Call European Option PE - Put European Option
8	Order ID	String	
9	Buy/Sell	String	Buy/ Sell indicator 'BUY' or 'SELL'
10	Open/Close	String	"O" = Open order; "C" = Closed Order
11	Trade No	String	
12	Quantity	Float	Traded Quantity
13	Qty Price	String	Price unit
14	Unit	String	Quantity unit
15	Price	Float	
16	Time	String	Trade Time
17	A/C No	String	Client id
18	Activity	String	Default value 'Trade'
19	Cover/Uncover	String	Default value 'U'
20	Is_spread	String	The flag that indicates the trade is due to a spread trade as 'Y' or 'N'
21	Trade Value	Float	

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3. **Order Log File (ORDER LOG_DDMMYYYY)**

- **Naming convention:** NCDEX_<TMID>_ORD_LOG_DDMMYYYY.CSV
- This is subscription based member file and generated for trading members.
- File gives member wise orders - new /modified /cancelled activity log for the orders and spread orders of a trading member. The file will be generated after close of trading hours on each business date.

The file structure for the same is as given below:

Sr. No.	Column Name	Data Type	Description/Remarks
1	Branch	String	
2	User Id	String	
3	Inst Type	Varchar2 (6)	FUTCOM - Futures on Commodity OPTFUT - Options on Futures FUTIDX - Futures on Index
4	Inst Symbol	String	Contract Descriptor
5	Expiry Date	String	Date in DD-MON-YYYY format
6	strike_price	Number (9,2)	For Futures and Futures on Index - 0 For Options- strike price of the contract
7	option_type	Varchar2 (2)	XX - FUTCOM/FUTIDX Instrument CE - Call European Option PE - Put European Option
8	Order ID	String	
9	Buy/Sell	String	Buy/ Sell indicator B- Buy, S – Sell
10	Open/Close	String	OPEN CLOSE
11	Order Qt	Float	
12	Bal Qty	Float	Balance order quantity
13	Price	Float	
14	Time	String	Time at which order was placed or activity happened on that orders
15	Participant	String	
16	ProCli	String	PRO = Propriety Order; CLI = Client Order
17	Client	String	
18	SP Terms	String	BLANK
19	MF	Float	Default 0
20	Ord Dur	String	DAY – for Day orders GTC – Good till Cancel GTD – Good till date IOC – Immediate or Cancel
21	Trigger Price	Float	
22	Discl Qt	Float	Disclosed quantity
23	Displ Qt	Float	Display quantity
24	Activity	String	Activity taken place on the order. Values can be ‘Order’ ‘Order Modified’ ‘Order Cxl Confirmed’ ‘Expired’

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			'Order Rejected'
25	Cover/Uncover	String	Default value - 'UNCOVERED'
26	Cxl/Mod	String	User id of user carried modification or cancellation. System or batch cancellations will indicate 0
27	Remarks	String	
28	Qty Price	Float	Price Unit
29	Unit	Float	Quantity unit
30	Bal Value	Float	Value of balance quantity
31	Price Diff	Float	Price difference
32	Inst Type2	String	2nd Leg Instrument type
33	Inst Symbol2	String	2nd Leg Symbol name
34	ExpiryDate2	String	2nd Leg Expiry date
35	Open/Close2	String	Default value - 'Open'
36	Cover/Uncover2	String	Default value - 'UNCOVERED'

4. Open Order Log File (OPEN ORDER LOG DDMMYYYY)

- **Naming convention:** NCDEX_<TMID>_OPN_ORD_LOG_DDMMYYYY.CSV
- This is subscription based member file and generated for trading members.
- File gives the details of valid and unexpired GTC and GTD orders. The file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below:

Sr. No.	Column Name	Data Type	Description/Remarks
1	Branch	String	
2	User Id	String	
3	Inst Type	Varchar2 (6)	FUTCOM - Futures on Commodity OPTFUT - Options on Futures FUTIDX - Futures on Index
4	Inst Symbol	String	Contract Descriptor
5	Expiry Date	String	Date in DD-MON-YYYY format
6	strike_price	Number (9,2)	Commodity Futures - 0 Futures on Index - 0 For Options- strike price of the contract
7	option_type	Varchar2 (2)	XX - FUTCOM/FUTIDX Instrument CE - Call European Option PE - Put European Option
8	Order Id	String	
9	Buy/Sell	String	Buy/ Sell indicator 'BUY' OR 'SELL'
10	Open/Close	String	OPEN CLOSE
11	Order Qt	Float	
12	Bal Qty	Float	Balance order quantity
13	Price	Float	
14	Time	String	Time at which order was placed or activity happened on that order

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15	Participant	String	
16	ProCli	String	PRO = Proprietary Order CLI = Client Order
17	Client	String	
18	SP Terms	String	BLANK
19	MF Qty	Float	Default 0
20	Ord Dur	String	DAY – Day order GTC – Good till Cancel GTD – Good till date IOC – Immediate or Cancel
21	Trigger Price	Float	
22	Discl Qt	Float	Quantity that was disclosed
23	Cover/Uncover	String	Default value - 'UNCOVERED'
24	Qty Price	Float	Price unit
25	Unit	Float	Quantity unit
26	Bal Value	Float	Value of balance quantity

5. **Trade File (ddmmyyy_TMID.csv)**

- **Naming convention:** DDMMYYYY_<BROKERID>.csv
- The file gives the details of all trades for trading member.
- The file will be generated after close of trading hours on each business date.

The file structure for the same is as given below:

Sr. No.	Column Name	Data Type	Description/Remarks
1	trade_no	Varchar2 (30)	
2	trade_status	Integer	11 - Trade 12 - Modified Trade 13 - Cancelled Trade 17 - Give-Up Approved 18 - Give-Up Rejected
3	symbol	Varchar2 (10)	Contract Descriptor
4	instr_name	Varchar2 (6)	FUTCOM - Futures on Commodity OPTFUT - Options on Futures FUTIDX - Futures on Index
5	expiry_date	Varchar2 (30)	Expiry Date
6	strike_price	Number (9,2)	For Futures - 0 For Options- strike price of the contract
7	option_type	Varchar2 (2)	XX - FUTCOM/FUTIDX Instrument CE - Call European Option PE - Put European Option
8	security_name	Varchar2 (20)	Contract Descriptor
9	book_type	Integer	Regular - 1 Negotiated book - 4
10	market_type	Integer	Default value 1
11	user_id	Integer	
12	branch_id	Integer	

13	buy_sell	String	Buy - 1 Sell – 2
14	trade_qty	Number (12)	Traded quantity
15	trade_price	Number (10,2)	Traded price
16	pro_cli	String	Client - 1 Pro – 2
17	client	String	
18	participant code	String	It is Participant Id For Giveup trade it will be Participant ID otherwise it will be broker ID.
19	settle	Integer	Default 0. For NNF it is 10
20	entry_dt	String	Order entry date time
21	mod_dt_tm	Varchar2 (30)	It contains modified date time, if it is modified. If not modified, value is entry date time.
22	order_number	String	
23	cpid	String	Default NIL
24	nnf_field	Integer	Terminal id entered via CTCL

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C. **Client Level Position**

1. **CLIPS UCI PAN Level**

- **Naming Convention**:

  1) NCDEX_CLIPS_<MEM CODE>PAN_COM_<DDMMYYYYhhmm>.csv

     - The file shows client wise position at **Commodity** level across all trading members.

  2) NCDEX_CLIPS_<MEM CODE>PAN_NM_<DDMMYYYYhhmm>.csv

     - The file shows client wise position for **Near Month** across all Trading members

- The reports will be generated for Trading Members, if any of their client has open position exceeding 70% of applicable position limit.
- These intraday and end of day reports / files will be available on the Extranet at around 2:30 p.m., 4:30 p.m., 7:45 p.m. and after close of trading hours on each business day
- The Files Structure is given below:

Sr. No.	Column Name	Data Type	Remarks
1	Sr_No	Integer	Serial No
2	Commodity	String (255)	Name of the Base Underlying Commodity e.g. CHANA_BU
3	Contract_Descriptor	String (50)	Contract descriptor INSTRUMENT TYPE_SYMBOL_DD-MMM-YY_0_XX_0 e.g. FUTCOM_GUARGUM5_20-Jul-17_0_XX_0.0
4	Mapped_Member_Id	String (5)	TMID / Other Member
5	Mapped_Client_Id	String (10)	Client Id / Other Client
6	Long_Position_Qty	Integer	Long position of Client
7	Short_Position_Qty(After_EPI)	Integer	Short position of Client after excluding EPI quantity
8	EPI	Double	Early Pay-In quantity
9	Netted_Position	Integer	Open position after netting, if applicable
10	Client_Position_Side	String (10)	Long/Short
11	Mkt_Wide_OI	Integer	Market wide Open Interest
12	%_Mkt_Wide_OI_Qty	Double	Position limit as a percentage of Mkt_Wide_OI, if applicable at client level

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13	Absolute_Qty_Limit_Allowed	Integer	Applicable numerical position limit
14	Utilization	Double	Equal to or above 70%

2. **Clips Club Client Level**

- **Naming Convention**:

  1) NCDEX_CLIPS_<MEM CODE>_CLUB_COM_<DDMMYYYYhhmm>
     - The file shows client wise clubbed positions at **Commodity** level across all trading members

  2) NCDEX_CLIPS_<MEM CODE>_CLUB_NM_< DDMMYYYYhhmm>
     - The file shows client wise clubbed positions for **Near Month** across all trading members

- The reports will be generated for Trading Members, if any of their client has open position exceeding 70% of applicable position limit.
- These intraday and end of day reports / files will be available on the Extranet at around 2:30 p.m., 4:30 p.m., 7:45 p.m. and after close of trading hours on each business day
- The Files Structure is given below :

Sr. No.	Column Name	Data Type	Remarks
1	Sr_No	Integer	Serial No
2	Commodity	String (255)	Name of the Base Underlying Commodity e.g. CHANA_BU
3	Contract_Descriptor	String (50)	Contract descriptor INSTRUMENTTYPE_SYMBOL_DD-MMM-YY_0_XX_0 e.g. FUTCOM_GUARGUM5_20-Jul-17_0_XX_0.0
4	Mapped_Member_Id	String (5)	TMID / Other Member
5	Mapped_Client_Id	String (10)	Client Id / Other Client
6	Long_Position_Qty	Integer	Long position of Client
7	Short_Position_Qty (After_EPI)	Integer	Short position of Client after excluding EPI quantity
8	EPI	Double	Early Pay-In quantity
9	Netted_Position	Integer	Open position after netting, if applicable
10	Client_Position_Side	String (10)	Long/Short

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11	Mkt_Wide_OI	Integer	Market wide Open Interest
12	%_Mkt_Wide_OI_Qty	Double	Position limit as a percentage of Mkt_Wide_OI, if applicable at client level
13	Absolute_Qty_Limit_Allowed	Integer	Applicable numerical position limit
14	Utilization	Double	Equal to or above 70%

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