ORDER-LEVEL HISTORICAL DATA LAYOUT

CAPITAL MARKET
FUTURES AND OPTIONS
CURRENCY DERIVATIVES
COMMODITY DERIVATIVES

NSE DATA & ANALYTICS LIMITED
EXCHANGE PLAZA,
PLOT NO. C/1, G BLOCK,
BANDRA-KURLA COMPLEX,
BANDRA (E), MUMBAI 400 051.
INDIA.

Message Layout

Application	Research Data					
	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		
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 less than 10 chars. E.g. Symbol ABC will be "bbbbbbbABC"

						Message Layout		

Application	Research Data
	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
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 filed is 0 for Non-DQ orders and it will be padded with leading zeros when less than 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 less than 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 less than 8 places. E.g. 123.45 will be "0000012345"

Message Layout						
Application	Research Data					
	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
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 less than 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

Message Layout						
Application	Research Data					
	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
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**		

	Message Layout					
Application	Research Data					
	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		
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

						Message Layout
Application	Research Data					
	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
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		
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

Message Layout						
Application	Research Data					
	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
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

Message Layout						
Application	Research Data					
	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
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					
	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	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 less than 10 chars. E.g. Symbol ABC will be "bbbbbbbABC"

Message Layout						
Application	Research Data					
	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 less than 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

	Message Layout					
Application	Research Data					
	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 less than 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 less than 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 less than 8 places. E.g. 123.45 will be "0000012345"

			Message Layout			
Application	Research Data					
	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 less than 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

			Message Layout				

Application	Research Data
	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				**111**		

Message Layout

Application	Research Data					
	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	2	"RM"	Regular Market Trade
2	Segment	Segment	Alphabetic	4	"FAOb "	Equity 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 less than 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					
	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 less than 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

						Message Layout		

Application	Research Data
	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
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 less than 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 less than 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

Message Layout						
Application	Research Data					
	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		
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
		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**		123		

Message Layout

Application	Research Data	
	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	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
	Buy / Sell Indicator	Order Type	Alphabetic	1	"B", "S"	B = Buy S = Sell
6	Activity Type	Transaction Type (Entry,Modify, 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 less than 10 chars. E.g. Symbol ABC will be "bbbbbbbABC"

						Message Layout
Application	Research Data					
	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 less than 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

				Message Layout		
Application	Research Data					
	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
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 less than 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 less than 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 less than 8 places. E.g. 12.3456 will be "00123456"

Message Layout

Application	Research Data
	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
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 less than 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

**Message Layout**
Application		Research Data
		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
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**		

Message Layout						
Application	Research Data					
	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	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 less than 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"

Message Layout						
Application	Research Data					
	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
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 less than 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 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 less than 8 places. E.g. 12.3456 will be "00123456"

Message Layout							
Application	Research Data						
	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	
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 less than 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	

Message Layout						
Application	Research Data					
	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		
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					
	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				**123**		

Message Layout						
Application	Research Data					
	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 50 Index	Value of Nifty 50 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 less than 8 places. E.g. 5245.05 will be "00524505"

Message Layout						
Application	Research Data					
	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 Next 50	Value of Nifty Next 50 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 less than 8 places. E.g. 10013.55 will be "01001355"
Total Length			**24**			

Message Layout

Application	Research Data					
	Commodity Derivatives 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	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 = 1 second. 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 less than 10 chars. E.g. Symbol ABC will be "bbbbbbbABC"
8	Instrument	Derivative Instrument Type	Alphabetic	6	FUTBLN FUTENR	FUTBLN = Future Bullion 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 less than 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 less than 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 less than 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 less than 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 less than 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**		

						Message Layout	

Application	Research Data
	Commodity Derivatives 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	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 less than 10 chars. E.g. Symbol ABC will be "bbbbbbbABC"
6	Instrument	Derivative Instrument Type	Alphabetic	6	FUTBLN FUTENR	FUTBLN = Future Bullion 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 less than 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 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 less than 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 less than 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**		

Support Information

Name	Email	Contact Number
Business & Technical Support	marketdata@nse.co.in	+91-22-26598385