

# **Metropolitan Stock Exchange of India Ltd.**

## **Equity Derivatives**

Version 11.14.1.0  
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## Section A: Introduction

### 1. Executive Summary

This document describes the various file formats published by the exchange and used by vendor/exchange's members for retrieving information.

The exchange requires that the vendor/exchange's member undergo a conformance test upon completing development of the interface. The vendor/exchange's member must contact the exchange to schedule an appropriate period for testing.

The vendor/exchange's member may contact the Information Technology Division of the exchange to seek clarification at:

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MSE reserves the right to amend details in this document at any time and without notice.

### **3. Target Audience**

This document is generated for information technology personnel, especially system designers and programmers of user organizations and third party software developers (referred as vendor/exchange member).

## Section B: File Formats

### 4. List of File Formats Supported

MSE supports the following file formats:

File Name	File Type	Mode	Source
Online Orders File	CSV	Online	Trade
Spread IOC/Combination Orders File	CSV	Online	Trade
Trade File	CSV	Online	Trade
Market Statistics File	CSV	Online	Trade
CTCL File from Member	CSV	FTP	CNS
CTCL Response File to Member	CSV	FTP	CNS
Regulatory Fees Detail File	CSV	FTP	CNS
IPF Charges to Clearing Member	CSV	FTP	Penalty & Charges
Transaction Charges to Clearing Member	CSV	FTP	Penalty & Charges

## **5. File Formats**

Appended below are the file formats used by MSE

## 5.1. Online Orders File

<b>File Name:</b> MSE-EDS_ddmmyyyyORD.txt	<b>File Type:</b> CSV
<b>Available:</b> Trade	<b>Mode:</b> Online
<b>File Path:</b>	
<b>TWS:</b> Application Data Path\TWS ID\ONLINEBACKUP\ORDERS	
<b>MAT:</b> Application Data Path\MAT ID\ONLINEBACKUP\ORDERS	
<b>There would be no column title row in file.</b>	

Sr. No	Field Name	Field Size	Remarks
1.	Order Number	Numeric (15,0)	Order number
2.	Order Trade Status	Numeric (2,0)	1 – Pending Order 3 – Partially Traded Order 4 – Fully Traded Order 5 – Cancelled Order 6 – Rejected Order
3.	Instrument ID	Numeric (2,0)	Instrument ID as defined.
4.	Instrument Name	Char (6)	Instrument Name as defined.
5.	Symbol	Char (10)	Symbol
6.	Expiry Date	Char (9)	Expiry Date Format : 'DDMMYYYY'
7.	Reserved	Char (2)	Reserved for Future use and any value in same should be ignored.
8.	Strike Price	Numeric (11,4)	Strike Price
9.	Options Type	Char (2)	Options Type
10.	Product Description	Char (25)	Product Description
11.	Book Type	Char (2)	1 – Regular Lot 3 – Stop Loss
12.	Book Type Name	Char (3)	RL – Regular Lot SL – Stop Loss
13.	Market Type	Char (2)	1 – Normal
14.	User ID	Numeric (10,0)	User ID
15.	Branch No	Char (2)	Branch No.
16.	Buy/Sell Indicator	Numeric (1,0)	1 – Buy 2 – Sell
17.	Disclosed Qty	Char (9)	Disclosed Quantity
18.	Disclosed Volume Remaining	Char (9)	Disclosed Volume Remaining
19.	Total Volume Remaining	Char (9)	Total Volume Remaining
20.	Original Volume	Char (9)	Original Volume
21.	Reserved	Char (9)	Reserved for Future use and any value in same should be ignored.
22.	Reserved	Char (1)	Reserved for Future use and any value in same should be ignored.
23.	Volume Filled Today	Char (9)	Volume Filled Today
24.	Price	Numeric (11,4)	The Spread Price can be Positive, Negative or Zero
25.	TM ID	Char (10)	Trading Member ID.
26.	Order Type	Char (1)	1 – Regular Lot 3 – Stop Loss
27.	Good Till Date	Char (20)	Good Till Date Format : 'DD MMM YYYY HH:MM:SS'

Sr. No	Field Name	Field Size	Remarks
28.	Duration	Char (1)	0 : DAY 1 : IOC 4 : EOS
29.	Account Type	Numeric (1,0)	1 – Client 2 – Pro 3 – INST
30.	Account ID	Char (10)	Client Account ID If the Trade Status is “12”, it will have the updated information (for Client Account ID) after the trade modification has been updated.
31.	Participant Settler	Char (12)	Clearing Member ID If Account Type is 3, it will contain CP code.
32.	Reserved	Char (5)	Reserved for Future use and any value in same should be ignored.
33.	Reserved	Char (7)	Reserved for Future use and any value in same should be ignored.
34.	Reserved	Char (20)	Reserved for Future use and any value in same should be ignored.
35.	Remarks	Char (50)	Remarks as entered by the operator while placing corresponding order.
36.	Order Time	Char (20)	Order Time Format : ‘DD MMM YYYY HH:MM:SS’
37.	Reserved	Char (5)	Reserved for Future use and any value in same should be ignored.
38.	Reserved	Char (20)	Reserved for Future use and any value in same should be ignored.
39.	Reserved	Char (10)	Reserved for Future use and any value in same should be ignored.
40.	Reserved	Char (12)	Reserved for Future use and any value in same should be ignored.
41.	ISV Unique No.	Char (15)	ISV Unique No.
42.	Product Month	Char (7)	Product Month as defined for the Product.
43.	Reserved	Char (1)	Reserved for Future use and any value in same should be ignored.

### 5.1.1. Notes

- File is generated at TWS and Member Admin Terminal ( TM and TCM only)



## 5.2. Spread IOC/Combination Orders File

<b>File Name:</b> MSE-EDS_ddmmyyyySPREADCOMBORD.txt	<b>File Type:</b> CSV
<b>Available:</b> Trade	<b>Mode:</b> Online
<b>File Path:</b>	
<b>TWS:</b> Application Data Path\TWS ID\ONLINEBACKUP\SPREADIOCCOMBINATIONORDER	
<b>MAT:</b> Application Data Path\ MAT ID\ONLINEBACKUP\SPREADIOCCOMBINATIONORDER	
<b>There would be no column title row in file.</b>	

Sr. No	Field Name	Field Size	Remarks
1.	Type Of Order	Numeric (2,0)	1 – Spread IOC Order 2 – 2L Order 3 – 3L Order
2.	Order Trade Status	Numeric (2,0)	Status of the Order 4 – Fully Traded Order 5 – Cancelled Order 6 – Rejected Order
3.	Book Type	Char (2)	Book Type 1 – Regular Lot
4.	Book Type Name	Char (3)	RL – Regular Lot
5.	Market Type	Char (2)	Market type 1 – Normal
6.	User Id	Numeric (10,0)	User ID
7.	Branch No	Char (2)	Branch No
8.	TM ID	Char (10)	Trading Member ID.
9.	Order Type	Char (1)	1 – Regular Lot
10.	Good Till Date	Char (20)	DD MMM YYYY HH:MM:SS
11.	Duration	Char (1)	1 : IOC
12.	Account Type	Numeric (1,0)	1 – Client, 2 – Pro, 3 – INST
13.	Account ID	Char (10)	Client Account ID
14.	Participant Settler	Char (12)	Clearing Member ID If Account Type is 3, it will contain CP code.
15.	Remarks	Char (50)	Would display Remarks if any.
16.	Order Time	Char (20)	Order Time Format : DD MMM YYYY HH:MM:SS
17.	Date	Char (20)	Business Date time Format : DD MMM YYYY HH:MM:SS
18.	Reserved	Char (1)	Reserved for Future use and any value in same should be ignored.
19.	Reserved	Char (9)	Reserved for Future use and any value in same should be ignored.
20.	Reference Number	Numeric (15,0)	Multi Leg Reference number
21.	1 <sup>st</sup> leg Indicator	Numeric (1,0)	1-Buy 2-Sell
22.	1 <sup>st</sup> Leg Order Number	Numeric (15,0)	1 <sup>st</sup> Leg Order number
23.	1 <sup>st</sup> leg Instrument ID	Numeric (2,0)	Instrument ID as defined.
24.	1 <sup>st</sup> leg Instrument Name	Char (6)	Instrument Name as defined.
25.	1 <sup>st</sup> leg Product Symbol	Char (10)	1st Leg Product Symbol
26.	1 <sup>st</sup> leg Expiry Date	Char (10)	1st Leg Expiry Date of the Product e.g. 31DEC2000
27.	1 <sup>st</sup> leg Series	Char (2)	1st Leg Series
28.	1 <sup>st</sup> leg Strike Price	Numeric (11,4)	1st Leg Strike Price. Only applicable for Option Product
29.	1 <sup>st</sup> leg Options Type	Char(2)	Options Type
30.	1 <sup>st</sup> leg Product	Char (25)	1 <sup>st</sup> Leg Product Description

Sr. No	Field Name	Field Size	Remarks
	Description		
31.	1 <sup>st</sup> leg Total Volume Remaining	Char (9)	1 <sup>st</sup> Leg Total Volume Remaining if Type of order is 2L or 3L would be blank for Type of order is Spread IOC
32.	1 <sup>st</sup> leg Original Volume	Char (9)	1 <sup>st</sup> Leg Original Volume if Type of order is 2L or 3L would be blank for Type of order is Spread IOC
33.	1 <sup>st</sup> leg Volume Filled Today	Char (9)	1 <sup>st</sup> Leg Volume Filled Today if Type of order is 2L or 3L would be blank for Type of order is Spread IOC
34.	1 <sup>st</sup> leg Price	Numeric (11,4)	1 <sup>st</sup> Leg Price if Type of order is 2L or 3L would be blank for Type of order is Spread IOC
35.	1 <sup>st</sup> leg Product Month	Char (7)	Product Month as defined for the Product.
36.	2 <sup>nd</sup> leg Indicator	Numeric (1,0)	1-Buy 2-Sell
37.	2 <sup>nd</sup> leg Order Number	Numeric (15,0)	2 <sup>nd</sup> Leg Order number
38.	2 <sup>nd</sup> leg Instrument ID	Numeric (2,0)	Instrument ID as defined.
39.	2 <sup>nd</sup> leg Instrument Name	Char (6)	Instrument Name as defined.
40.	2 <sup>nd</sup> leg Product Symbol	Char (10)	2nd Leg Product Symbol
41.	2 <sup>nd</sup> leg Expiry Date	Char (10)	2 <sup>nd</sup> Leg Expiry Date of the Product e.g. 31DEC2000
42.	2 <sup>nd</sup> leg Series	Char (2)	2 <sup>nd</sup> Leg Series
43.	2 <sup>nd</sup> leg Strike Price	Numeric (11,4)	2 <sup>nd</sup> Leg Strike Price. Only applicable for Option Product
44.	2 <sup>nd</sup> leg Options Type	Char (2)	Options Type
45.	2 <sup>nd</sup> leg Product Description	Char (25)	2 <sup>nd</sup> Leg Product Description
46.	2 <sup>nd</sup> leg Total Volume Remaining	Char (9)	2 <sup>nd</sup> Leg Total Volume Remaining if Type of order is 2L or 3L Spread IOC Total Volume Remaining if Type of order is Spread IOC
47.	2 <sup>nd</sup> leg Original Volume	Char (9)	2 <sup>nd</sup> Leg Original Volume if Type of order is 2L or 3L Spread IOC Original Volume if Type of order is Spread IOC
48.	2 <sup>nd</sup> leg Volume Filled Today	Char (9)	2 <sup>nd</sup> Leg Volume Filled Today if Type of order is 2L or 3L Spread IOC Volume Filled Today if Type of order is Spread IOC
49.	2 <sup>nd</sup> leg Price	Numeric (11,4)	2 <sup>nd</sup> Leg Price if Type of order is 2L or 3L Spread IOC Price if Type of order is Spread IOC
50.	2 <sup>nd</sup> leg Product Month	Char (7)	Product Month as defined for the Product.
51.	3 <sup>rd</sup> leg Indicator	Numeric (1,0)	1-Buy 2-Sell
52.	3 <sup>rd</sup> leg Order Number	Numeric (15,0)	3 <sup>rd</sup> Leg Order number
53.	3 <sup>rd</sup> leg Instrument ID	Numeric (2,0)	Instrument ID as defined.
54.	3 <sup>rd</sup> leg Instrument Name	Char (6)	Instrument Name as defined.
55.	3 <sup>rd</sup> leg Product Symbol	Char (10)	3 <sup>rd</sup> Leg Product Symbol
56.	3 <sup>rd</sup> leg Expiry date	Char (10)	3 <sup>rd</sup> Leg Expiry Date of the Product e.g. 31DEC2000
57.	3 <sup>rd</sup> leg Series	Char (2)	3 <sup>rd</sup> leg Series
58.	3 <sup>rd</sup> leg Strike Price	Numeric (11,4)	3 <sup>rd</sup> leg Strike Price. Only applicable for Option Contract
59.	3 <sup>rd</sup> leg Options Type	Char (2)	Options Type
60.	3 <sup>rd</sup> leg Product Description	Char (25)	3 <sup>rd</sup> leg Product Description
61.	3 <sup>rd</sup> leg Total Volume Remaining	Char (9)	3 <sup>rd</sup> leg Total Volume Remaining
62.	3 <sup>rd</sup> leg Original Volume	Char (9)	3 <sup>rd</sup> leg Original Volume
63.	3 <sup>rd</sup> leg Volume Filled Today	Char (9)	3 <sup>rd</sup> leg Volume Filled Today
64.	3 <sup>rd</sup> leg Price	Numeric (11,4)	3 <sup>rd</sup> Leg Price if Type of order is 3L

Sr. No	Field Name	Field Size	Remarks
65.	Reserved	Char (12)	Reserved for Future use and any value in same should be ignored.
66.	3 <sup>rd</sup> leg Product Month	Char (7)	Product Month as defined for the Product.
67.	ISV Unique No.	Char (15)	ISV Unique No.

### 5.3. Trade File

<b>File Name:</b> 1) MSE-EDS_ddmmyyyyTRD.txt 2) MSE-EDS_yyyymmdd.rt	<b>File Type:</b> CSV
<b>Available:</b> Trade	<b>Mode:</b> Online
<b>File Path: For 'MSE-EDS_ddmmyyyyTRD.txt'</b> <b>TWS:</b> Application Data Path\TWS ID\ONLINEBACKUP\TRADES <b>MAT:</b> Application Data Path\MAT ID\ONLINEBACKUP\TRADES <b>Source:</b> Trade	
<b>File Path: For 'MSE-EDS_yyyymmdd.rt'</b> <b>MAT:</b> Application Data Path\MAT ID\Rtrade <b>Source:</b> Trade	
<b>There would be no column title row in file.</b>	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Number	Numeric (7,0)	Trade number
2.	Trade Status	Numeric (2,0)	Status of the trade "11 – Original trade " "12 – Modified trade" "13 – Cancelled trade" "17 –Approved trade" "18 – Rejected trade"  Note: For CP square off trades (orders initiated by the exchange) by default trade status will be approved i.e. trade status will be 17.
3.	Instrument ID	Numeric (2,0)	Instrument ID as defined.
4.	Instrument Name	Char (6)	Instrument Name as defined.
5.	Symbol	Char (10)	Symbol
6.	Expiry Date	Char (9)	Expiry Date Format : 'DDMMYYYY'
7.	Reserved	Char (2)	Reserved for Future use and any value in same should be ignored.
8.	Strike Price	Numeric (11,4)	Strike Price
9.	Options Type	Char(2)	Options Type
10.	Product Description	Char (25)	Product Description
11.	Book Type	Char (2)	1 – Regular Lot
12.	Book Type Name	Char (3)	RL – Regular Lot
13.	Market Type	Char (2)	1 – Normal
14.	User ID	Numeric (10,0)	User ID Exchange entered User ID in case of exchange initiated CP square-off orders.
15.	Branch No	Char (2)	Branch No.
16.	Buy/Sell Indicator	Numeric (1,0)	1 – Buy 2 – Sell
17.	Trade quantity	Char (9)	Traded Quantity
18.	Price	Numeric (11,4)	Traded Price
19.	Account Type	Numeric (1,0)	1 – Client 2 – Pro

Sr. No	Field Name	Field Size	Remarks
			3 – INST
20.	Account ID	Char (10)	Client Account ID If the Trade Status is “12”, it will have the updated information (for Client Account ID) after the trade modification has been updated.
21.	Participant Settler	Char (12)	Clearing Member ID If Account Type is 3, it will contain CP code.
22.	Spread Price	Numeric (11,4)	Spread Price or Spread IOC Price at which the Spread Order was Matched. Blank Spaces in case of Trades not generated through Spread Orders. The Spread Price or Spread IOC Price can be Positive, Negative or Zero
23.	TM ID	Char (5)	Trading Member ID Exchange entered Trading Member ID in case of exchange initiated CP square-off orders.
24.	Reserved	Char (7)	Reserved for Future use and any value in same should be ignored.
25.	Trade time	Char (20)	Trade Time Format : 'DD MMM YYYY HH:MM:SS'
26.	Last Modified Time	Char (20)	DD MMM YYYY HH:MM:SS If the Trade Status is “11”, then the original “Trade Time” If the Trade Status is “12”, then the time when the modifications has been accepted.
27.	Order Number	Numeric (15,0)	Order number.
28.	Reserved	Char (5)	Reserved for Future use and any value in same should be ignored.
29.	Remarks	Char (50)	Remarks as entered by the operator while placing corresponding order.
30.	Order User Last Update Time	Char (20)	DD MMM YYYY HH:MM:SS Last update time of the order for user initiated action.
31.	Reserved	Char (20)	Reserved for Future use and any value in same should be ignored.
32.	Reference Number	Numeric (15,0)	Multi Leg Reference Number.
33.	Reserved	Char (12)	Reserved for Future use and any value in same should be ignored.
34.	Reserved	Numeric (10,0)	Reserved for Future use and any value in same should be ignored.
35.	ISV Unique No.	Char (15)	ISV Unique No.
36.	Product Month	Char (7)	Product Month as defined for the Product.
37.	Reserved	Char (1)	Reserved for Future use and any value in same should be ignored.

### 5.3.1. Notes for file ‘MSE-EDS\_yyyymmdd.rt’

- File is generated at Member Admin Terminal only.
- If Member Admin Terminal is logged in and trades take place or existing trades are modified then trades are appended to the file.
- If Member Admin Terminal is logged off and re-logged in, then the file is updated with the last updated status of the trade.

## 5.4. Market Statistics File

<b>File Name:</b> <b>TWS/MAT:</b> MSE-EDS_ddmm-<SessionID>-MS.txt	<b>File Type:</b> CSV
<b>Available:</b> Trade	<b>Mode:</b> Online
<b>File Path:</b> <b>TWS:</b> Application Data Path \TWS ID\MarketStatistics <b>MAT:</b> Application Data Path \MAT ID\MarketStatistics	
<b>There would be no column title row in file.</b>	

Sr. No.	Field Name	Field Size	Remarks
1.	Market Statistics Date	Char (10)	Business Date for generation of Market Statistics Format: DDMMYYYY
2.	Session ID	Numeric (2,0)	Session ID for Market Statistics of particular session. 0 (zero) indicates cumulative Market Statistics.
3.	Market Type	Char (7)	'NORMAL' for Normal Market
4.	Instrument ID	Numeric (2,0)	Instrument ID as defined.
5.	Instrument Name	Char (6)	Instrument Name as defined.
6.	Symbol	Char (10)	Symbol
7.	Expiry Date	Char (10)	Expiry Date Format : 'DDMMYYYY'
8.	Reserved	Char (2)	Reserved for Future use and any value in same should be ignored.
9.	Strike Price	Numeric (11,4)	Strike Price
10.	Options Type	Char (2)	Options Type
11.	Previous Close Price	Numeric (11,4)	Previous Close Price
12.	Open Price	Numeric (11,4)	Open Price
13.	High Price	Numeric (11,4)	High Price
14.	Low Price	Numeric (11,4)	Low Price
15.	Closing Price	Numeric (11,4)	Closing Price
16.	Total Quantity Traded	Numeric (9,0)	Total Quantity Traded
17.	Total Value Traded (in thousands)	Numeric (13,2)	Total value traded
18.	Life Time High	Numeric (11,4)	Life Time High
19.	Life Time Low	Numeric (11,4)	Life Time Low
20.	Quote Unit(of Product)	Char (5)	Unit e.g., INR
21.	Settlement Price	Numeric (11,4)	Settlement Price
22.	Number Of Trades	Numeric (9,0)	No. Of Trades
23.	Open Interest	Numeric (9,0)	Open Interest
24.	Average Traded Price	Numeric (11,4)	Average Traded Price
25.	Reserved	Char(20)	Reserved for Future use and any value in same should be ignored.
26.	Currency Code	Char (3)	Currency code, for e.g. 'INR'.

## 5.5. CTCL File from Member

<b>File Name:</b> <b>For Trading Member:</b> MSE-EDS_<DDMMYYYY>_CTCL<Member ID>.Mnn	<b>File Type:</b> CSV
<b>Available:</b> CNS	<b>Mode:</b> FTP
<b>File Path:</b> <b>For Trading Member:</b> FTP Root path\Trading Member ID\dnld\	
<b>There would be no column title row in file.</b>	

### Header Record

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
1.	Record Type	Char (2)	Mandatory	Value = 01.
2.	Date	Date	Mandatory	Date Format: 'DDMMYYYY'
3.	Batch No	Numeric (2,0)	Mandatory	Value to start with 01 for a specific date.
4.	Member ID	Numeric (5,0)	Mandatory	Trading Member ID
5.	Total No of Detail record(s)	Numeric (5,0)	Mandatory	Total Number of Detail records.

### Detail Record

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
1.	Record Type	Char (2)	Mandatory	Value = 20.
2.	Market Segment	Char (1)	Mandatory	'F' – Futures/Options.
3.	VSAT/LEASED LINE ID	Char (13)	Optional	VSAT/LEASED LINE ID
4.	User ID	Char (10)	Mandatory	User ID
5.	CTCL Address – 1	Char (50)	Mandatory	CTCL Address – 1
6.	CTCL Address – 2	Char (50)	Optional	CTCL Address – 2
7.	CTCL Address – 3	Char (50)	Optional	CTCL Address – 3
8.	State-City Code	Char (50)	Mandatory	Valid State-City Code as provided by exchange
9.	Pin Code	Char (10)	Mandatory	Pin Code
10.	Reserved	Char (50)	Optional	Reserved for future use and any value in the same should be ignored.
11.	Telephone Number	Char (25)	Mandatory	Telephone Number
12.	Fax Number	Char (25)	Optional	Fax Number
13.	Email Id	Char (250)	Optional	Email Id
14.	Contact Person	Char (50)	Mandatory	Name of the Contact Person.
15.	Designation	Char (25)	Optional	Designation of the Contact Person.
16.	Mode of connectivity between CTCL terminal & CTCL server	Char (25)	Mandatory	Mode of connectivity between CTCL terminal & CTCL server
17.	Name of approved person using CTCL	Char (50)	Mandatory	Approved person's name using CTCL
18.	Father's name	Char (50)	Mandatory	Approved person father's name.

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
19.	Date of birth	Date	Mandatory	Date of birth Format: 'DDMMYYYY'
20.	Residential address of approved Person – 1	Char (50)	Mandatory	Residential address of approved Person – 1
21.	Residential address of approved Person – 2	Char (50)	Optional	Residential address of approved Person – 2
22.	Residential address of approved Person – 3	Char (50)	Optional	Residential address of approved Person – 3
23.	Reserved	Char (50)	Optional	Reserved for future use and any value in the same should be ignored.
24.	State-City Code	Char (50)	Mandatory	Valid State-City Code as provided by exchange
25.	Permanent address of approved Person – 1	Char (50)	Mandatory	Permanent address of approved Person – 1
26.	Permanent address of approved Person – 2	Char (50)	Optional	Permanent address of approved Person – 2
27.	Permanent address of approved Person – 3	Char (50)	Optional	Permanent address of approved Person – 3
28.	Reserved	Char (50)	Optional	Reserved for future use and any value in the same should be ignored.
29.	State-City Code	Char (50)	Mandatory	Valid State-City Code as provided by exchange
30.	Relationship with trading Member	Char (2)	Mandatory	Valid Values for relationship: 1) Employee – 11. 2) Authorized Person - 31 3) Approved User – 41. 4) Employee of Authorized Person - 61
31.	CTCL Id No allotted by trading member to approved person	Char (12)	Mandatory	CTCL Id No allotted by trading member to approved person
32.	Date of allocating the CTCL Id by the trading member to the approved person	Date	Mandatory	Date of allocating CTCL Id Format: 'DDMMYYYY'
33.	Date of disabling CTCL id	Date	Mandatory /Optional	Date of disabling CTCL Id Format: 'DDMMYYYY' If 'Status of CTCL Id' has value as 'D', then it would be mandatory.
34.	Nature of payment to the approved person	Char (50)	Mandatory	Nature of payment to the approved person
35.	Regd No. of the Derivatives Certification Test	Char (30)	Mandatory/Optional	Regd No. of the Derivatives Certification Test. Mandatory if Purpose of CTCL Id is TRD or TST. For ADM and VIEW it is optional.
36.	Certificate Valid Upto	Date	Mandatory/Optional	Certificate Valid Upto Format: 'DDMMYYYY' Mandatory if Purpose of CTCL Id is TRD or TST. For ADM and VIEW it is optional.
37.	Purpose of CTCL Id	Char (5)	Mandatory	TRD – Trade TST – Test Terminal ADM – Administrator. VIEW – View Terminal
38.	Auth Person Name	Char (50)	Optional	Authorized Person's Name.



Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
39.	CTCL Vendor	Char (2)	Mandatory	One/Two digit number as allotted by the exchange
40.	Status of CTCL Id	Char (1)	Mandatory	'A' – Active 'D' – Disable.
41.	Reserved	Numeric (12)	Optional	Reserved for future use and any value in the same should be ignored.
42.	PAN No. of Approved Person using CTCL	Char (10)	Mandatory	<p>Format should be as under: It should be of fix 10 alphanumeric.</p> <ul style="list-style-type: none"> <li>First 5 characters (From left) should be alphabetic.</li> <li>Next 4 should be numeric.</li> <li>Last character should be alphabetic.</li> </ul> <p>Here, while validating PAN No. it should also validate the 4<sup>th</sup> character in PAN No.</p> <p>It should also allow to upload text as 'PAN_EXEMPT' for the State where PAN No. is not applicable / exempted (i.e. 'State' specified by Exchange) else not.</p> <p>If PAN is exempted for any State but PAN Number is specified under this field for the respective 'State' instead of text 'PAN_EXEMPT' then also it should validate PAN as per format specified above.</p>

#### 5.5.1. Notes

- File – CTCL
- DDMMYYYY – Business Date
- 'M' indicates that the file is sent by the member
- nn – Batch number (is a running sequence) – valid values 01 to 99

## 5.6. CTCL Response File to Member

<b>File Name:</b> <b>For Trading Member:</b> MSE-EDS_<DDMMYYYY >_CTCL<Member ID>.Enn	<b>File Type:</b> CSV
<b>Available:</b> CNS	<b>Mode:</b> FTP
<b>File Path:</b> <b>For Trading Member:</b> FTP Root path\Trading Member ID\Upld\	
<b>There would be no column title row in file.</b>	

### Header Record

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
1.	Record Type	Char (2)	Mandatory	Value = 01.
2.	Date	Date	Mandatory	Date Format: 'DDMMYYYY'
3.	Member ID	Numeric (5,0)	Mandatory	Trading Member ID
4.	Total No of Records in Detail record(s)	Numeric (5,0)	Mandatory	Total No of Records in Detail record(s)
5.	Error Code	Numeric (2,0)	Mandatory /Optional	If there is any error in header record. Otherwise blank

### Detail Record

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
1.	User ID	Char (10)	Mandatory	User ID
2.	CTCL ID No. allotted by the trading member to approved person	Char (12)	Mandatory	CTCL ID No. allotted by the trading member to approved person
3.	Error Code	Numeric (2,0)	Mandatory /Optional	If there is any error in record. Otherwise blank

#### 5.6.1. Notes

- File – CTCL
- DDMMYYYY – Business Date
- 'E' indicates that the file is sent by the Exchange
- For rejected file due to following error code  
01 i.e. Invalid Filename Convention  
04 i.e. Invalid Header Record  
Then rejected file would have  
M.nn.F<Error Code
- 'M' indicates that the file is sent by the member.
- nn – Batch number (is a running sequence) – valid values 01 to 99. It would be in same order as received by Member.

## 5.7. Regulatory Fees Detail File

<b>File Name:</b> <b>For Trading Member:</b> MSE-EDS_RFD_<MMMYYYY>.csv	<b>File Type:</b> CSV
<b>Available:</b> CNS	<b>Mode:</b> FTP
<b>File Path:</b> <b>For Trading Member:</b> FTP Root path\Trading Member ID\Date Folder\	
<b>There would be no column title row in file.</b>	

### Header Record

Sr. No	Field Name	Field Size	Remarks
1.	Reference No.	Char (20)	Reference Number
2.	CM ID	Char (5)	Clearing Member ID
3.	TM ID	Char (12)	Trading Member ID
4.	Month	Char (7)	Month for which file is exported Format: 'MMMYYYY'
5.	Total Traded Value	Numeric (20,2)	Total Traded Value for the month
6.	Total Expiry Settlement Value	Numeric (20,2)	Total Expiry Settlement Value for the month
7.	Total Turnover Value	Numeric (20,2)	Total Turnover Value i.e. Total Traded Value + Total Expiry Settlement Value
8.	Regulatory Fees	Numeric (20,2)	Regulatory Fees as computed for the month
9.	Payment Due Date	Char (8)	Payment Due Date as selected while computing. Format: 'DDMMYYYY'
10.	Remarks	Char (25)	Remarks

### Details Record

Sr. No	Field Name	Field Size	Remarks
1.	Underlying Asset	Char (10)	Underlying Asset.
2.	Traded Value	Numeric (20,2)	Traded value for the month of the underlying asset
3.	Expiry Settlement Value	Numeric (20,2)	Expiry Settlement value for the month of the underlying asset
4.	Total Turnover Value	Numeric (20,2)	Total Turnover Value i.e. Traded Value + Expiry Settlement Value for the underlying asset

#### 5.7.1. Notes

- File would be sent to TCM and TM only
- MMMYYYY stands for Month & Year

## 5.8. IPF Charges to Trading Member

<b>File Name:</b> MSE-EDS_IPFSummary_<TM ID>_<MMYYYY>.CSV	<b>File Type:</b> CSV
<b>Available:</b> Penalty & Charges	<b>Mode:</b> FTP
<b>File Path:</b>	
<b>For Trading Member:</b> FTP Root path\Trading Member ID\Date Folder\	
<b>There would be column title row in file.</b>	

Sr. No	Field Name	Field Size	Remarks
1.	TM Code	Char (5)	Trading Member ID
2.	TM Name	Char (50)	Trading Member Name
3.	Bill No.	Char (20)	Bill No generated Eg. IPF/1112/00001/10005
4.	Bill Amount (In Rs.)	Numeric (22,2)	IPF Bill Amount
5.	Due Date of Payment	Char (10)	Funds-Pay in Date. Format: DD/MM/YYYY

### 5.8.1. Notes

- File would be sent to TCM and TM only
- MMYYYY – Month of computation.  
Eg. AUG2012

## 5.9. Transaction Charges to Trading Member

<b>File Name:</b> MSE-EDS_TXNSummary_<TM ID>_<MMYYYY>.CSV	<b>File Type:</b> CSV
<b>Available:</b> Penalty & Charges	<b>Mode:</b> FTP
<b>File Path:</b>	
<b>For Trading Member:</b> FTP Root path\Trading Member ID\Date Folder\	
<b>There would be column title row in file.</b>	

Sr. No	Field Name	Field Size	Remarks
1.	TM Code	Char (5)	Trading Member ID
2.	TM Name	Char (50)	Trading Member Name
3.	Bill No.	Char (20)	Bill No generated Eg. TRC/1112/00001/10005
4.	Bill Amount (In Rs.)	Numeric (22,2)	Transaction Charges Amount
5.	Due Date of Payment	Char (10)	Funds-Pay in Date. Format: DD/MM/YYYY

### 5.9.1. Notes

- File would be sent to TCM and TM only
- MMMYYYY – Month of computation.  
Eg. AUG2012

## Section C: Change History

### 6. Changes Made

This section shows the changes made between versions.

#### 6.1. Version 11.13.1 to Version 11.13.2

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
<a href="#">5.10</a>	<a href="#">XML Position File</a>			Added note for considering the positions in terms of units
<a href="#">5.11</a>	<a href="#">CSV Position File</a>			Added note for considering the positions in terms of units
<a href="#">5.20</a>	<a href="#">Margin File to Clearing Member</a>			Description for record type 40 changed from 'Information at End Client Level for the CM' to 'Information at End Client - Product Level'
<a href="#">5.21</a>	<a href="#">Margin File to Trading Member</a>			Description for record type 40 changed from 'Information at End Client Level for the TM' to 'Information at End Client - Product Level'
<a href="#">5.21</a>	<a href="#">Margin File to Trading Member</a>	2	Account Type	Removed remarks for Account Type 'I' from Information at End Client Level for TM
<a href="#">5.21</a>	<a href="#">Margin File to Trading Member</a>	3	Account Type	Removed remarks for Account Type 'I' from Summary Margin Information at End Client Level
<a href="#">5.21</a>	<a href="#">Margin File to Trading Member</a>	3	Account ID	Removed remarks for Account Type 'I' from Information at End Client Level for TM
<a href="#">5.36</a>	<a href="#">STT File to Clearing Member</a>	16	STT Flag	Added new field
<a href="#">5.37</a>	<a href="#">STT File to Trading Member</a>	16	STT Flag	Added new field
<a href="#">5.38</a>	<a href="#">UCC File from Member</a>	5	Category	Added Category (FII-04) Qualified Foreign Investors-Groups or Associations (QFI-G/A) - 10 Qualified Foreign Investors – Individuals (QFI-I) - 11 New Pension Scheme -12
<a href="#">5.38</a>	<a href="#">UCC File from Member</a>	13	Telephone Number	Description changed to 'If Mobile No. is provided then Telephone Number is optional'.
<a href="#">5.38</a>	<a href="#">UCC File from Member</a>	55	Reserved	Field named 'SMS/Email Status' made 'Reserved'.
<a href="#">5.38</a>	<a href="#">UCC File from Member</a>	56	Mobile Number	Description changed to 'If Telephone Number is provided then Mobile No. is optional'.
<a href="#">5.38</a>	<a href="#">UCC File from Member</a>	57	Email ID	Changed to Optional
<a href="#">5.38</a>	<a href="#">UCC File from Member</a>	59	CIN of Client	Changed field size from Char(25) to Char(21)
<a href="#">5.39</a>	<a href="#">UCC Response File to Member</a>			Added Note for file naming convention
<a href="#">5.41</a>	<a href="#">CTCL Response File to Member</a>			Added Note for file naming convention
<a href="#">5.43</a>	<a href="#">SEBI Debarred Exports to Trading</a>	3	SEBI Order No.	Changes field size from Char(50) to

	<a href="#">Member</a>			Char(200)
5.43	<a href="#">SEBI Debarred Exports to Trading Member</a>	5	Reason	Changed field size from Char(1000) to Char(32767)
5.43	<a href="#">SEBI Debarred Exports to Trading Member</a>	6	Order Effective From	Changed field name and description to 'Reserved'
5.43	<a href="#">SEBI Debarred Exports to Trading Member</a>	7	Order Effective Till	Changed field name and description to 'Reserved'
5.43	<a href="#">SEBI Debarred Exports to Trading Member</a>	8	MSE Circular No.	Changed field size from Char(50) to Char(200)
5.48	<a href="#">Offset Positions to Members</a>			Added new File Format
5.49	<a href="#">Cross Margins Benefit to Members</a>			Added new File Format
5.50	<a href="#">INST Trade Confirmation File from Custodian</a>			Added new File Format

## 6.2. Version 11.13.2 to Version 11.13.3

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.51	<a href="#">Trade File (Liquidity Enhancement)</a>			Added new file format

## 6.3. Version 11.13.3 to Version 11.13.4

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.38	UCC File from Member			File format removed
5.39	UCC Response File to Member			File format removed
5.41	<a href="#">SEBI Debarred Exports to Trading Member</a>	11	First Name	Modified field name from 'First Name' to 'Client Name' and Data Type from Char (100) to Char(150)
5.41	<a href="#">SEBI Debarred Exports to Trading Member</a>	12	Middle Name	'Middle Name' field removed
5.41	<a href="#">SEBI Debarred Exports to Trading Member</a>	13	Last Name	'Last Name' field removed

## 6.4. Version 11.13.4 to Version 11.13.5

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.25	<a href="#">Bank File Details to Member</a>			Bank File would be exported to TM also for Ad hoc Charges. File naming convention and file path for the same is updated for TM.
5.26	<a href="#">Next Day Bank File to Member</a>			Next Day Bank File would be exported to TM also for Ad hoc Charges. File naming convention and file path for the same is

Msg. No	Message Name	Field No	Field Name	Change
				updated for TM.
5.40	UCC Non Updated Client Details to Member			File format removed and provided separately
5.41	SEBI Debarred Export to Member			File format removed and provided separately
5.42	UCC PAN Verification Export to Member			File format removed and provided separately

### 6.5. Version 11.13.5 to Version 11.13.6

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
<a href="#">5.47</a>	<a href="#">Daily Margin Shortfall and Penalty to Trading Member</a>			Added new file format
<a href="#">5.48</a>	<a href="#">Daily Margin Shortfall and Penalty to Trading Member (New)</a>			Added new file format

### 6.6. Version 11.13.6 to Version 11.13.7

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
<a href="#">5.27</a>	<a href="#">Collateral File to Clearing Member</a>	3	Inward/Outward (Section: Reflecting collateral inward/outward for the day)	<p>Following sentence added:</p> <ol style="list-style-type: none"> <li>1. It would display "INWARDTRF" if the Collateral transfer is done from other segment.</li> <li>2. It would display "OUTWARDTRF" if the Collateral transfer is done to other segment.</li> </ol> <p>Order of priority also updated considering transfer records.</p>
<a href="#">5.49</a>	<a href="#">Share Securities Outward File from Clearing Member</a>			Added new file format
<a href="#">5.50</a>	<a href="#">Share Securities Outward Response File to Clearing Member</a>			Added new file format

### 6.7. Version 11.13.7 to Version 11.13.8

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
<a href="#">5.50</a>	<a href="#">Share Securities Outward Response File to Clearing Member</a>			Description for Error Code '001' updated as 'Invalid File Naming convention/Invalid date in file name'.



## 6.8. Version 11.13.8 to Version 11.13.9

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
<a href="#">5.36</a>	<a href="#">STT File to Clearing Member</a>	17	Reserved	New field added as reserved.
<a href="#">5.36</a>	<a href="#">STT File to Clearing Member</a>	18	Reserved	New field added as reserved.
<a href="#">5.36</a>	<a href="#">STT File to Clearing Member</a>	19	Reserved	New field added as reserved.
<a href="#">5.36</a>	<a href="#">STT File to Clearing Member</a>	20	Reserved	New field added as reserved.
<a href="#">5.36</a>	<a href="#">STT File to Clearing Member</a>	21	Reserved	New field added as reserved.
<a href="#">5.37</a>	<a href="#">STT File to Trading Member</a>	17	Reserved	New field added as reserved.
<a href="#">5.37</a>	<a href="#">STT File to Trading Member</a>	18	Reserved	New field added as reserved.
<a href="#">5.37</a>	<a href="#">STT File to Trading Member</a>	19	Reserved	New field added as reserved.
<a href="#">5.37</a>	<a href="#">STT File to Trading Member</a>	20	Reserved	New field added as reserved.
<a href="#">5.37</a>	<a href="#">STT File to Trading Member</a>	21	Reserved	New field added as reserved.

## 6.9. Version 11.13.9 to Version 11.14.0.0

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
<a href="#">5.38</a>	<a href="#">CTCL File from Member</a>	8	State-City Code	Field name updated from 'City / Town' to 'State-City Code'. Description has also been updated
<a href="#">5.38</a>	<a href="#">CTCL File from Member</a>	10	Reserved	Field name updated from 'State/Union Territory' to 'Reserved'. Description has also been updated.
<a href="#">5.38</a>	<a href="#">CTCL File from Member</a>	23	Reserved	Field name updated from 'Residential address of approved Person – 4' to 'Reserved'. Description has also been updated.
<a href="#">5.38</a>	<a href="#">CTCL File from Member</a>	24	State-City Code	Field name updated from 'Residential address of approved Person – 5' to 'State-City Code'. Description has also been updated.
<a href="#">5.38</a>	<a href="#">CTCL File from Member</a>	28	Reserved	Field name updated from 'Permanent address of approved Person – 4' to 'Reserved'. Description has also been updated
<a href="#">5.38</a>	<a href="#">CTCL File from Member</a>	29	State-City Code	Field name updated from 'Permanent address of approved Person – 5' to 'State-City Code'. Description has also been updated
<a href="#">5.38</a>	<a href="#">CTCL File from Member</a>	30	Relationship with trading	Description updated as:

Msg. No	Message Name	Field No	Field Name	Change
			Member	Valid Values for relationship: 1) Employee – 11. 2) Authorized Person - 31 3) Approved User – 41. 4) Employee of Authorized Person – 61
<a href="#">5.38</a>	<a href="#">CTCL File from Member</a>	42	PAN No. of Approved Person using CTCL	New field added

#### 6.10. Version 11.14.0.0 to Version 11.14.1.0

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
				File formats bifurcated based on availability from Exchange and Clearing Corporation
<a href="#">5.8</a>	<a href="#">Regulatory Fees Detail File</a>			File Name and File Path for Clearing Member is removed.
<a href="#">5.9</a>	<a href="#">IPF Charges to Trading Member</a>			Added New file format for Trading Member.
<a href="#">5.10</a>	<a href="#">Transaction Charges to Trading Member</a>			Added New file format for Trading Member.