

# **TECHNICAL DOCUMENT**

DotEx EOD DATA TECHNICAL SPECIFICATION  
CAPITAL MARKET AND FUTURE & OPTIONS MARKET

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# TECHNICAL SPECIFICATIONS FOR END OF DAY DATA

## CAPITAL MARKET AND FUTURES & OPTIONS MARKET

### **A. INTRODUCTION**

DotEx International Limited disseminates the NSEIL End of Day (EOD) data to various information agencies, electronic and print media, financial institutes and websites. The EOD vendors connect to the NIBISLIVE server that contains the EOD data files, through Internet and FTP to the server with a valid user name and password. The user name and password authentication provides the secured login to the server. There are number of files are populated on the server through out the day and to mention few are – Security and Trade Information File, Top Ten Scrips Detail File, Closing Indices File and Market Reports Information File etc.

### **B. PRODUCT DETAILS**

The EOD data is a delayed data services that contains the End of Day bhavcopy information along with security and trade details. This includes the data for both Capital Market and Future & Options Market. This data includes Closing price, Market activity reports, Market gainers and losers, Market toppers and other details that gives vide information about the different markets. The list of files populated on NIBISLIVE server along with their scheduled time is listed below table.

### **C. CONNECTIVITY**

All vendors need to connect internet and FTP to the NIBISLIVE server with an IP address 203.199.75.115. The FTP connection requires a User Name and Password for logging in and that is provided by DotEx after the vendors subscribes for it.

### **D. LIST OF DATA FILES**

The list of the files provided as EOD Data in Capital Market and Futures & Options market is given below –

<b>Sr. No.</b>	<b>File Name</b>	<b>Market Type</b>	<b>Number of Files</b>	<b>Time (approx.)</b>
1.	ANDDMMYY.TXT	CM	01	17:15
2.	BCDDMMYY.CSV	CM	01	17:15
3.	BHDDMMYY.CSV	CM	01	17:15
4.	BMDDMMYY.TXT	CM	01	17:15
5.	FODDMMYY.DBF	F & O	01	17:15
6.	FODDMMYYYY.CSV	F & O	01	17:15
7.	FODDMMYYYY.DOC	F & O	01	17:15
8.	GLDDMMYY.CSV	CM	01	17:15

9.	HLDDMMYY.CSV	CM	01	17:15
10.	IXDDMMYY.CSV	CM	01	17:15
11.	MADDMMYY.CSV	CM	01	17:15
12.	NPDDMMYY.TXT		02	17:15
13.	OPDDMMYY.DBF	F & O	01	17:45
14.	OPDDMMYYYY.CSV	F & O	01	17:45
15.	PDDMMYY.CSV	CM	01	17:15
16.	PRDDMMYY.CSV	CM	01	17:15
17.	RPDDMMYY.CSV		01	17:15
18.	RTDDMMYY.CSV		01	17:15
19.	TTDDMMYY.CSV	CM	01	17:15
20.	ETFDDMMYY.csv	CM	01	17:15
21.	FFIXDDMMYY.csv	CM	01	17:15
22.	CDDMMYYYY.doc	CD	01	17:15
23.	CFDDMMYYYY.csv	CD	01	17:15
24.	N_stock_inq1200.csv	CM	01	17:15
25.	N_stock_inq1500.csv	CM	01	17:15
26.	MBP_inq_output1534.csv	CM	01	17:15

**NOTE-**

Along with these files README.TXT, HELP.TXT, NUVER.TXT and RDM\_HELP.TXT files are also put at 17:15. These files contain files contains the details about the respective files that available for download for the day.

**E. DETAILS OF DATA FILES**

**1. FILE NAME: ANDDMMYY.TXT**

This file contains corporate announcements, broadcast to members during the day.

**Data Structure:**

- a) Company Name
- b) Symbol
- c) Announcements

**2. FILE NAME: BCDDMMYY.CSV**

This file contains the corporate action details for securities.

**Data Structure:**

- a) Series
- b) Symbol
- c) Security
- d) Record Date
- e) Bc Start Date
- f) Bc End Date
- g) Expiry Date

- h) Nd Start Date
- i) Nd End Date
- j) Purpose

**3. FILE NAME: BHDDMMYY.CSV**

This file contains a list of securities that have hit their price bands during the day.

**Data Structure:**

- a) Symbol
- b) Series
- c) Security
- d) High/Low
- e) Index Flag

**4. FILE NAME: BMDDMMYY.TXT**

This file contains board-meeting announcements, broadcast to members during the day.

**Data Structure:**

- a) Company Name
- b) Symbol
- c) Board Meeting Date
- d) Board Meeting Purpose

**5. FILE NAME: FODDMMYY.DBF**

**Data Structure:**

- a) Contract Description
- b) Previous Close
- c) Open Price
- d) High Price
- e) Low Price
- f) Close Price
- g) Settlement Price
- h) Net Change
- i) Open interest Number Contracts
- j) Traded Quantity
- k) Number Of Trades
- l) Total Traded Volume

**6. FILE NAME: FODDMMYYYY.CSV**

**Data Structure:**

- a) Instrument Name
- b) Symbol
- c) Expiry Date

- d) Open Price
- e) High Price
- f) Low Price
- g) Close Price
- h) Open Interest
- i) Trade Value
- j) Trade Quantity
- k) Number of Contracts

## 7. FILE NAME: FODMMYYYY.DOC

### Data Structure:

- **Options Information**
  - a) Serial Number
  - b) Symbol
  - c) Number of Contracts
  - d) Notional Value
- **Top 20 Options Contracts Information**
  - a) Serial Number
  - b) Symbol
  - c) Expiry Date
  - d) Strike Price
  - e) Option Type
  - f) Number of Contracts
  - g) Notional value
- **Future Contracts Information**
  - a) Serial Number
  - b) Symbol
  - c) Trade Value
  - d) Number of Contracts
- **Top 10 Future Contracts Information**
  - a) Serial Number
  - b) Symbol
  - c) Expiry Date
  - d) Traded Value
  - e) Number of Contracts

## 8. FILE NAME: GLDDMMYY.CSV

This file contains a list of the top ten gainers and losers for Nifty Securities, Junior Nifty Securities and for Other Securities.

### Data Structure:

- a) Gain Loss Indicator
- b) Security Name
- c) Close Price

- d) Previous Close Price
- e) Percentage Change
- f) Carriage Return

**9. FILE NAME: HLDDMMYY.CSV**

This file contains a list of the scrips that have reached a new high or a new low for Nifty Securities, Junior Nifty Securities and for Other Securities in the specific segment (Compulsory rolling / Account period).

**Data Structure:**

- a) Security Name
- b) New Price
- c) Previous Price
- d) New Status

**10. FILE NAME: IXDDMMYY.CSV**

This file contains market capitalisation for Nifty and Jr. Nifty Securities.

**Data Structure**

- a) Index Flag
- b) Symbol
- c) Series
- d) Security Name
- e) Issue Capital
- f) Close Price
- g) Market Capital
- h) Index Weightage

**11. FILE NAME: MADDMMYY.CSV**

This file contains the Capital Market and Future & Options Market Activity reports for each trading day. This contains Indices Information, Top 25 Securities Information, Top Five S&P CNX Nifty Gainers / Losers, Compulsory Rolling Settlement Details for Capital Market. And also Options Information, Top 20 Options Contracts Information, Future Contacts Information, Top 10 Future Contracts Information for Futures & Options Market.

**Data Structure:**

- **Indices Information**
  - a) Index Name
  - b) Previous Close
  - c) Open
  - d) High
  - e) Low
  - f) Close
  - g) Gain / Loss
  
- **Top 25 Securities Information**
  - a) Securities Name

- b) Previous Close
  - c) Close Price
  - d) Percentage Variation
  - e) Total Traded Value
- **Top Five S&P CNX Nifty Gainers / Losers**
    - a) Gainers
      - b) Close Price
      - c) Previous Close
      - d) Percentage Change
    - a) Losers
      - b) Close Price
      - c) Previous Close
      - d) Percentage Change
  - **Compulsory Rolling Settlement Details**
    - a) Security Name
    - b) Close Price
    - c) Traded Value
    - d) Traded Quantity

**12. FILE NAME: NPDDMMYY.TXT**

This file contains the data for the securities which are not traded in the RDM segment for the day.

**Data Structure:**

- a) Market Type
- b) Series
- c) Symbol
- d) Security Name
- e) Previous Close Price
- f) Close Price

**13. FILE NAME: OPDDMMYY.DBF**

**Data Structure:**

- a) Contract
- b) Previous Close
- c) Open Price
- d) High Price
- e) Low Price
- f) Close Price
- g) Settlement Price
- h) Net Change
- i) Open interest Number Contracts
- j) Traded Quantity
- k) Trade Number

- l) Underling Strike price
- m) Notional Value
- n) Premium Trade

**14. FILE NAME: OPDDMMYYYY.CSV**

**Data Structure:**

- a) Instrument Name
- b) Symbol
- c) Expiry Date
- d) Strike Price
- e) Option type
- f) Open Price
- g) High price
- h) Low Price
- i) Close Price
- j) Open Interest
- k) Trading Quantity
- l) No. of Contracts
- m) Notional Value
- n) Previous Value

**15. FILE NAME: PDDMMYY.CSV**

This file also contains Symbol and Series codes for each Security in addition to the information contained in the PRDDMMYY.DBF file. The following codes are used for the various instruments:

<b>Series</b>	<b>Series Description</b>	
EQ	Fully Paid Equity Shares	
E@	Partly Paid Equity Shares	for @=1-9,A-P & R-Z)
P@	Non Convertible Preference Shares	(for @=1-9,A-Z)
Q@	Fully Convertible Preference Shares	(for @=1-9,A-Z)
R@	Partly Convertible Preference Shares	(for @=1-9,A-Z)
N@	Non Convertible Debt Instrument	(for @=1-9,A-Z)
D@	Fully Convertible Debt Instrument	(for @=1-9,A-Z)
C@	Partly Convertible Debt Instrument	(for @=1-9,A-Z)
W@	Convertible Warrants	(for @=1-9,A-Z)
BE	Fully Paid Dematerialised Equity Shares	Lot Size 1
AE	Fully Paid Dematerialised Equity Shares	Regular Lot

\* Where @ represents the different partly paid securities and/or series of the instrument. The PDDMMYY.DBF file may be used to publish instruments separately under distinct groups e.g.

- Nifty Equity Shares
- Junior Nifty Shares
- Other Equity Shares
- Depository Equity Shares

Debentures  
Partly Paid Shares  
Non Convertible Debentures etc...

**NOTE:**

When the securities traded under different series becomes pari pasu with each other, then they will be traded under a single series and trading in the earlier security type will be discontinued.

**Data Structure:**

- a) Market Type
- b) Series
- c) Symbol
- d) Security Name
- e) Previous Close Value
- f) Open Price
- g) High Price
- h) Low Price
- i) Close Price
- j) Net Traded Value
- k) Net Traded Quantity
- l) Ind\_Sec
- m) Corporate Indicator
- n) Trades
- o) 52 Week High
- p) 52 Week Low

**16. FILE NAME: PRDDMMYY.CSV**

This file contains security wise information along with the Index details.

**Data Structure:**

- a) Market Type
- b) Security Name
- c) Previous Close Price
- d) Open Price
- e) High Price
- f) Low Price
- g) Close Price
- h) Net Traded Value
- i) Net Traded Quantity
- j) Corporate Indicator
- k) Trades
- l) 52 Week High
- m) 52 Week Low

**17. FILE NAME: RPDDMMYY.CSV**

This file contains the data for the securities traded in the RDM segment.

**Data Structure:**

- a) Market Type
- b) Series
- c) Symbol
- d) Security Name
- e) Previous Close Price
- f) Open Price
- g) High Price
- h) Low Price
- i) Traded Value
- j) Traded Quantity
- k) Trade Count
- l) Weighted Average Price
- m) Yield

**18. FILE NAME: RTTDDMMYY.CSV**

This file contains top traded securities in the RDM segment.

**Data Structure:**

- a) Security Name
- b) Previous Close Price
- c) Close Price
- d) Net Traded Quantity
- e) Net Traded Value

**19. FILE NAME: TTDDMMYY.CSV**

This file contains a list of top twenty-five securities by traded value.

**Data Structure:**

- a) Security
- b) Previous Close Price
- c) Close Price
- d) Net Trading Quantity
- e) Net Trading Volume

**20. FILE NAME: ETFDDMMYY.csv**

This file contains price volume trades data of Exchange Traded Fund.

**Data Structure:**

- a) Market Type
- b) Series
- c) Symbol

- d) Security Name
- e) Previous Close Price of Security
- f) Opening Price of Security
- g) Highest Price of Security
- h) Lowest Price of Security
- i) Closing Price of Security
- j) Traded Value (Rs.)
- k) Traded Quantity (Units)
- l) No of Trades
- m) Yearly High Price of Security
- n) Yearly Low Price of Security
- o) Underlying Asset for ETF

**21. FILE NAME: FFIXDDMMYY.csv**

This file contains free float market capitalization for Free Float Index Securities along with its free float factor.

**Data Structure:**

- a) Index flag
- b) Symbol
- c) Series
- d) Security
- e) Issue capital
- f) Investible factor
- g) Close price
- h) Free float market capitalization
- i) Weightage

**22. FILE NAME: CDDMMYY.DOC**

This file contains market activity report for currency derivative segment. It also contains Currency wise following information.

- a) Expiry Month
- b) Open Interest as at the end of trading hrs
- c) Total Traded Value
- d) No of Contract Traded

**23. FILE NAME: CFDDMMYY.CSV**

**Data Structure:**

- a) Instrument
- b) Symbol
- c) Expiry date
- d) Open price
- e) High price
- f) Low price

- g) Close Price
- h) Open Interest
- i) Trade Value
- j) Trade quantity
- k) No of Contract
- l) No of Trade

**24. FILE NAME: N\_stock\_inq1200.csv**

**Data Structure:**

- a) Symbol
- b) Series
- c) Security
- d) Previous close
- e) Open
- f) High
- g) Low
- h) Current value
- i) Quantity
- j) value
- k) Trades
- l) Yearly high
- m) Yearly low
- n) Index flag
- o) X index

**25. FILE NAME: N\_stock\_inq1500.csv**

**Data Structure:**

- a) Symbol
- b) Series
- c) Security
- d) Previous close
- e) Open
- f) High
- g) Low
- h) Current value
- i) Quantity
- j) Value
- k) Trades
- l) Yearly high
- m) Yearly low
- n) Index flag
- o) X index

**26. FILE NAME: MBP\_inq\_output1534.csv**

**Data Structure:**

- a) Instrument
- b) Symbol
- c) Series
- d) Security
- e) Market type
- f) Best buy price
- g) Total buy quantity
- h) Best sell price
- i) Total sell quantity
- j) Last trading price
- k) Last trading Date
- l) Total traded quantity

## F. CONTACT DETAILS:

Following are the contact details for business assistance:

<b>Name</b>	<b>Email Address</b>	<b>Contact Numbers</b>
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Ms. Prachee Chavan	pracheec@nse.co.in	91-22-26598385
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