



**HISTORICAL DATA
ORDERS AND TRADE LAYOUT**

HISTORICAL DATA ORDER AND TRADE LAYOUT

CM ORDERS

Message Layout						
Application	Research Data					
Name	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 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 < 10 chars. E.g. Symbol ABC will be "bbbbbbABC"
8	Series	Series	Alphanumeric	2		Different series are BE, BL, DR, EQ, GC, IL, MF, N1, N2, N3, N4, N5, N6, N7, N8, N9, NA,

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						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 field is 0 for Non-DQ orders and it will be padded with leading zeros when < 8 places,. E.g. 1234 will be "00001234"
10	Volume Original	Order Qty	Numeric	8	Non-Zero, Non-Negative	The value in this field be padded with leading zeros when < 8 places,. E.g. 1234 will be "00001234"
11	Limit Price	Order Price	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paise wherein the right most 2 digit will indicate values after decimal point.The value in this field will be padded with leading zeros when < 8 places. E.g. 123.45 will be "0000012345"
12	Trigger Price	Price at which StopLoss order is to be triggered	Numeric	8	Non-Zero, Non-Negative	The value in this field will be in paise wherein the right most 2 digit will indicate values after decimal point.The value in this field is 0 for Non-StopLoss orders. The value in this field will be padded with leading zeros when < 8 places. E.g. 123.45 will be "0000012345"
13	Market Order Flag	Market/Limit Order Indicator	Alphabetic	1	"Y","N"	Y = Market Order N = Limit Order
14	Stop Loss Flag	Stop Loss Indicator	Alphabetic	1	"Y","N"	Y = Stop Loss Order N = Regular Lot Order
15	IO Flag	IOC Indicator	Alphabetic	1	"Y","N"	Y = Immediate Or Cancel N = Non IOC

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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		

HISTORICAL DATA ORDER AND TRADE LAYOUT

CM TRADES

Message Layout						
Application	Research Data					
Name	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 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

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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
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		

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13	Sell Algo Indicator	Flag indicating source of Sell Terminal (Algo, SOR, etc)	Numeric	1	0, 1, 2, 3	0 - Algo 1 - Non-Algo 2 - Algo thru SOR 3 - Non-Algo thru SOR
14	Sell Client Identity Flag	Flag indicating Sell Side beneficiary (Proprietary, Client or Custodian)	Numeric	1	1,2,3	1 - CP 2 - Prop 3 - Non CP - Non Prop
Total Length				100		