DGCX

بورصـــة دبـــــي للـذهــــب والسِـــلـع
DUBAI GOLD & COMMODITIES EXCHANGE

Notice No.: TECH-2006-003   **Issue Date:** March 3, 2006
Sub.: Release of Trader Work Station (TWS) Version 5.0.0.1 & Mock Trading

Notice to all Members,

Sub.: Release of Trader Work Station (TWS) Version 5.0.0.1 & Mock Trading

In pursuance of By-Laws of DGCX and Clearing Rules of DCCC, it is hereby notified as under:

In order to simplify operating procedures and facilitate introduction of new contracts, the existing trading software, TWS is proposed to be upgraded. Correspondingly the existing Member Administration Terminal (MAT) and TWS set-ups would have to be changed. Salient features of TWS Version 5.0.0.1 are provided in Annexure – 1.

For smoother migration of new software, the Exchange would conduct mock trading sessions before actually implementing the software. These sessions are expected to test the modified software in near-live situation and help members to understand the features of the same.

Members are requested to participate extensively during these sessions and also arrange to modify their back office systems appropriately. Revised back office data file formats are provided in Annexure 3.

Members may please note that trades executed during mock trading sessions are not merged with their actual positions and it will not have any financial implication on them.

Based on the results of mock trading and feedback received from Members, TWS version 5.0.0.1 is proposed to **GO-LIVE on Friday, March 24, 2006**. It is to be noted that on implementation of new software, all existing Good Till Cancel / Good Till Date (GTC/GTD) orders would be cancelled. Members may take necessary steps with regards to such orders latest by Thursday, March 23, 2006 before end of trading hours.

The details of the schedule of events and other relevant information are as given below:

Schedule of mock trading sessions	
1st Round of Mock Sessions	March 11 & 12, 2006
2nd Round of Mock Sessions	March 18 & 19, 2006
Timings during mock trading session	
Log-in Period	1030 to 1100 Hrs
Mock Trading Period	1100 to 1600 Hrs
Reports download from FTP Server	After 1700 Hrs

Procedures to be followed during Mock trading sessions

▪ **TWS Version 5.0.0.1 download**

New versions of TWS & MAT applications shall be used for this mock trading. The new set-up shall be available on the FTP server from 1800 Hrs on March 6, 2006 onwards. Members are requested to download those set-up files and install it in their respective PCs. Separate icons will be created in the desktop as "DGCX TWS Test" & "DGCX Member Administrator Test" for the TWS & MAT applications respectively. Please refer Annexure -2 for more details.

- **Login procedure**

  There is no change in the login procedure. Members can use their existing User ID and corresponding passwords to log-in to the TWS & MAT for the mock trading.

- **Post trading activities**

  After the mock trading, the Exchange will generate reports which shall be available in the FTP server. Members may download the reports from the FTP Server for verification purposes. To reiterate, the trades executed in mock trading sessions will not involve any financial obligation for pay-in and pay-out.

- **Revert back to live**

  No additional activity is required for the live trading. Members have to start the respective live application from their desktop for the same. However, as a precaution, members are requested to logon to the live system after participating in the mock trading to avoid any log-in problem on the next trading day in the live environment. The live system will be available from 1630 to 1730 Hrs for the same.

Members are requested to take note of the same.

For Dubai Gold & Commodities Exchange

Basab Banerjee
General Manager – Systems & Networking

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Annexure 1 – Salient features of the TWS Ver 5.0.0.1:

Area of impact

- TWS application
- MAT application
- Back office file structures

Features

1. **Quantity in terms of LOTS in all the interfaces**

Henceforth all transaction quantities shall be referred in terms of LOTS i.e. for a Gold futures contract – quantity will be 1 LOT instead of 32 TROY OUNCES as used currently. Existing transaction data will be migrated with this logic so that quantity remains synchronized with new notations.

2. **Discontinuation of UNITS option in TWS and Member Admin Log-in Screen**

At present, the user has 3 options on the log-in screen in TWS and Member Administrator i.e. Units, Lots and Weights. The new software version will carry only Lots and Weights. Trading in terms of Units shall be discontinued.

3. **Change in password policy**

The revised password policy is as under:

- The password should be of minimum 6 characters in length.
- It must comprise of at least 1 character from each of the following 3 character sets:

  (a) Upper / Lower 26 letters of English Alphabet (A - Z) / (a - z)
  (b) Ten digit Numerals (0 - 9)
  (c) Special Characters (32 in number): (` ~ ! @ # $ % ^ & * ( ) _ + - = { } | [ ] \ : " ; ' < > ?, . /)

- The password will be checked against log-in ID. The numeric part of the password should not comprise ONLY of numeric characters of log-in ID, e.g. in case log-in ID of an user is "21356", the following are INVALID passwords:
    o min653? [digits are from user ID - 21356]
    o KM5P6T% [digits are from user ID - 21356]
    o "ADP17:", "PO~ad159", "A$$8MC" etc. would be more secured passwords.
- Space is not a valid password character
- Default password would be oms.123
- New password cannot be set to Default Password ("**oms.123**") by any user.

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Annexure 2 - Steps for downloading NEW Version for participating in Mock Trading

Internet users:

Internet users can download the necessary set-up files from the existing FTP server (ftp://80.227.7.137) and kept in the folder "**Common\Setup\MockSetup50\Internet**".

After downloading the new TWS setup file, "**DGCXCLIENT50.exe**" the same can be installed after double clicking. It will create new folders as "**DGCX TWS Test**" in the desktop. After installation open the "**DGCX TWS Test**" and login to the mock environment of DGCX.

For MAT, downloads the file "**DGCXMINI50.exe**". Once you double click the exe, it will install the software and create a new icon "**DGCX Member Administrator Test**". Kindly double click the icon to connect the mock environment.

Lease Line /ISDN Users:

Kindly download all the files kept in the folder "**Common\Setup\ MockSetup50\Leased Line**" in the FTP Server (ftp://192.168.70.60) though Leased Line/ISDN before or after trading hours.

The installation procedure will be same as mention in the above section.

Annexure 3 – Revised File Formats for Back Office Applications

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Notice No.: TECH-2006-003   **Issue Date:** March 3, 2006
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1. FORMAT FOR COMMODITY/CONTRACT

File Name: ContractMaster.csv	**File Type:** CSV
Available: CNS	**Mode:** FTP
There is no Header Row in file; it will start with following structure.	

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Char (6)	COM– Commodity FUTCOM– Contract **OPTCOM – Options**
2.	Instrument ID	Numeric(2,0)	2 – Reserved **3 – Options Contract** 4 – Futures Contract 5 – Spread Contract Not applicable for Commodities
3.	Unique Identifier	Numeric(10,0)	Unique Identifier for the Commodity or Contract. The value will uniquely identify an individual contract/ commodity.
4.	Underlying Unique Identifier	Numeric(10,0)	If the record is for Commodity then the value would be 0. In case of a Futures/Option contract the value would be the Underlying Unique Identifier of the Underlying.
5.	Contract Code	Char (10)	Commodity/Contract Code as defined by the exchange and used in the Trading Terminal
6.	Commodity Asset	Char (10)	Commodity Asset as defined by the exchange. Each Contract is attached to Asset.
7.	Commodity Group	Char (25)	Commodity Group to which the Commodity's Asset belongs. E.g. Precious Metals
8.	**Option Type**	Char(2)	If the Instrument Name is 'COM' – Blank Spaces If the Instrument Name is 'FUTCOM' – Blank Spaces If the Instrument Name is 'OPTCOM' – then CA - Call American PA - Put American CE - Call European PE - Put European
9.	**Strike Price**	Numeric (28,8)	If the Instrument Name is COM – Blank Spaces If the Instrument Name is 'FUTCOM' – Blank Spaces If the Instrument Name is 'OPTCOM' – Strike Price.
10.	Expiry Date	Char (11)	DDMMMYYYY format for contracts. E.g. 23OCT2003
11.	Base Price	Numeric (28,8)	Base price that was applicable on the first trading date of the contract. Not applicable for commodity.
12.	Contract Description	Char 25	Description for Commodity OR Contract as given by Exchange

Sr. No	Field Name	Field Size	Remarks
13.	Quotation Unit	Numeric 12,0	Quantity for which quote is provided. For example if gold is quoted for 10 grams, the value here would be 10.
14.	Quotation Metric	Char 5	Unit in which the commodity's contract shall be quoted in. 'Grams' in case of Gold and 'Bales' in case of cotton.
15.	Reserved	Char 5	Reserved for Future use.
16.	Reserved	Numeric(10,4)	Reserved for Future use.
17.	Reserved	Char 5	Reserved for Future use.
18.	Reserved	Numeric(10,4)	Reserved for Future use.
19.	Tradable Lot	Numeric 12,0	Quotation unit is considered as 1 lot. The multiple of lot is this value which means that quantity in order entry has to be in multiple of this lot. For e.g. if trading is done in lots of 100 gm where as the quotation unit is 10 gms. This will contain a value of 10. Therefore trading can be done in multiples of this.
20.	Price Tick	Numeric (28,8)	The value by which bid / offer should increase / decrease.
21.	Near Month Contract	Numeric(10,0)	Unique Identifier of Near Month Contract in Spread. Applicable only in case of Spread Contracts. Blank spaces for others.
22.	Far Month Contract	Numeric(10,0)	Unique Identifier of Far Month Contract in Spread. Applicable only in case of Spread Contracts. Blank spaces for others.
23.	Contract Start Date	Char (11)	dd-mmm-yyyy format
24.	Contract End Date	Char (11)	dd-mmm-yyyy format. This date is the actual last trading date of the contract. This date can be different from expiry date. The contract shall be identified with expiry date but would continue to trade till this date.
25.	Tender Start Date	Char (11)	dd-mmm-yyyy format. The First date from which the contract would enter into tender period. Blank in case of Spread contract.
26.	Tender End Date	Char (11)	dd-mmm-yyyy format. The last date till which Delivery can be tendered. Blank in case of Spread contract.
27.	Delivery Start Date	Char (11)	dd-mmm-yyyy format. The first date from which Delivery can be submitted to the clearing house. Blank in case of Spread contract.
28.	Delivery End Date	Char (11)	dd-mmm-yyyy format. The last date till which Delivery can be submitted to the clearing house. Blank in case of Spread contract.
29.	Reserved	Char (11)	Reserved for Future use.

Sr. No	Field Name	Field Size	Remarks
30.	Margin Indicator	Char (1)	0 – No Margin Applicable 1 - Margin in %age 2 – Margin in flat value.
31.	Regular Buy Margin	Numeric (28,8)	0 – if margin not applicable. %age of buy margin if margin indicator is 1. Flat rate per trading lot if margin indicator is 2
32.	Regular Sell Margin	Numeric (28,8)	0 – if margin not applicable. %age of sell margin if margin indicator is 1. Flat rate per trading lot if margin indicator is 2
33.	Special Buy Margin	Numeric (28,8)	0 – if margin not applicable. %age of buy margin if margin indicator is 1. Flat rate per trading lot if margin indicator is 2
34.	Special Sell Margin	Numeric (28,8)	0 – if margin not applicable. %age of sell margin if margin indicator is 1. Flat rate per trading lot if margin indicator is 2
35.	Tender Buy Margin	Numeric (28,8)	0 – if margin not applicable. %age of buy margin if margin indicator is 1. Flat rate per trading lot if margin indicator is 2
36.	Tender Sell Margin	Numeric (28,8)	0 – if margin not applicable. %age of sell margin if margin indicator is 1. Flat rate per trading lot if margin indicator is 2
37.	Delivery Buy Margin	Numeric (28,8)	0 – if margin not applicable. %age of buy margin if margin indicator is 1. Flat rate per trading lot if margin indicator is 2
38.	Delivery Sell Margin	Numeric (28,8)	0 – if margin not applicable. %age of sell margin if margin indicator is 1. Flat rate per trading lot if margin indicator is 2
39.	Limit for All Client	Numeric (28,8)	Maximum permissible limit for all clients including own accounts at commodity and contract level
40.	Limit for Only All Client	Numeric (28,8)	Maximum permissible limit for all clients excluding own accounts at commodity and contract level
41.	Limit for Only All Own	Numeric (28,8)	Maximum permissible limit for all own accounts only at commodity and contract level
42.	Limit Per Client Account	Numeric (28,8)	Maximum permissible limit for single client other than own accounts at commodity and contract level
43.	Limit Per Own Account	Numeric (28,8)	Maximum permissible limit for single own accounts at commodity and contract level
44.	Reserved	Char (1)	Blank Spaces
45.	Record Deleted	Char (1)	Y – The record is deleted by the exchange N – The record is active at exchange
46.	Remarks	Char (25)	Any additional information that exchanges adds to commodity or contract.
47.	**Price Numerator**	Numeric (20,4)	Value to be used for deriving the Trade Value.
48.	**Price Denominator**	Numeric (20,4)	Value to be used for deriving the Trade Value.
49.	**General**	Numeric	Value to be used for deriving the Trade Value.

Sr. No	Field Name	Field Size	Remarks
	Numerator	(20,4)	
50.	General Denominator	Numeric (20,4)	Value to be used for deriving the Trade Value.

Note:
Henceforth the Trade Value would be derived as under:
Trade Value = Round (Rate * (Price Numerator / Price Denominator) * Quantity * Tradable Lot * (General Numerator / General Denominator),2)

In case of Options, rate should be replaced with premium. Wherever only Strike Price is used to ascertain value, in the above formula, rate should be replaced with Strike Price and wherever (Strike Price + Premium) is used to ascertain value, in the above formula, rate should be replaced with (Strike + Premium) e.g., if Futures contract of Silver is to be traded in lots of 1000 Troy Ounce, Quotation Price is in cents per Troy Ounce with following data:
Rate = US¢ 805.50 i.e. (US$ 8.055)
Trading Unit: TOZ
Lot Size = 1000 (in terms of trading units)
Price Numerator = 1.0000
Price Denominator = 100.0000
General Numerator = 1.0000
General Denominator = 1.0000

Trade Value for each trade would be arrived as: ROUND (805.50 * (1 / 100) * 1 * 1000 * (1/1), 2) = 8055.00

2. ONLINE TRADES TXT FILE

File Name: ddmmyyyyTrd.txt	**File Type:** CSV
Available: Member / Trader Workstation	**Mode:** Online
There is no Header Row in file; it will start with following structure.	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Number	9(7) [Numeric (7)]	Trade number
2.	Trade Status	9(2) [Numeric (2)]	11 – Original trade 12 – Modified trade
3.	Instrument ID	9(2) [Numeric (2)]	2 – Reserved **3 – Options Contract** 4 – Futures Contract 5 – Reserved
4.	Instrument Name	X(6) [Char(6)]	'FUTCOM' for Futures **'OPTCOM' for Options**
5.	Contract Code	X(10) [Char(10)]	Symbol
6.	Expiry date	DDMMMYYYY	Expiry Date of the contract e.g. 31DEC2003
7.	**Strike Price**	9(7).99 [Numeric (7), Decimal (2)]	If the Instrument Name is 'FUTCOM' – Blank Spaces If the Instrument Name is 'OPTCOM' – Strike Price.
8.	**Option Type**	X(2) [Char(2)]	If the Instrument Name is 'FUTCOM' – Blank Spaces If the Instrument Name is 'OPTCOM' – then CA - Call American PA - Put American CE - Call European PE - Put European
9.	Contract Description	X(25) [Char(25)]	Contract Description
10.	Book Type	X(2) [Char(2)]	1 – Regular Lot
11.	**Book Type Name**	X(3) [Char(3)]	Book Type " RL"
12.	Market Type	X(2) [Char(2)]	1 – Normal
13.	User Id	9(10) [Numeric (10)]	User Id
14.	Branch No	X(2) [Char(2)]	Branch Id
15.	Buy/Sell Ind	9(1) [Numeric (1)]	1-Buy 2-Sell
16.	Trade quantity	X(9) [Char(9)]	Traded Quantity
17.	Price	9(9).99 [Numeric (9), Decimal(2)]	Traded Price

18.	Pro/Client	9(1) [Numeric (1)]	1 – Client 2 – Pro If the trade status is "12", it will have the updated information (for Client/Pro) after the trade modification has been updated by the exchange
19.	Account	X(10) [Char(10)]	Client account number In case of PRO TM ID If the trade status is "12", it will update the information (for Client account number) after the trade modification has been updated by the exchange.
20.	Participant Settler	X(12) [Char(12)]	Clearing Member ID
21.	Spread Price	9(9).99 [Numeric (9), Decimal(2)]	Price at which the Spread Order was Matched. Blank Spaces in case of Trades not generated through Spread Orders. The Spread Price can be Positive, Negative or Zero
22.	Reserved	X(5) [Char(5)]	Blank Spaces
23.	Reserved	X(7) [Char(7)]	Blank Spaces
24.	Trade time	X(20) [Char(20)]	DD MMM YYYY HH:MM:SS
25.	Last Modified Time	X(20) [Char(20)]	DD MMM YYYY HH:MM:SS If the trade status is "12", then the time when the modifications has been accepted by the exchange. And if the trade status is "11", then the original "Trade Time".
26.	Order Number	9(15) [Numeric (15)]	Order number.
27.	Reserved	X(5) [Char(5)]	'NIL'
28.	User Remarks	X(50) [Char(50)]	Remarks as entered by the operator while placing corresponding order.

3. ALL TRADES CSV FILE

File Name: Trdyyyymmdd.csv	File Type: CSV
Available: CNS	**Mode:** FTP
There is no Header Row in file; it will start with following structure.	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Number	9(7) [Numeric (7)]	Trade number
2.	Trade Status	9(2) [Numeric (2)]	11 – Original trade 12 – Modified trade
3.	Instrument ID	9(2) [Numeric (2)]	2 – Reserved **3 – Options Contract** 4 – Futures Contract 5 – Reserved
4.	Instrument Name	X(6) [Char(6)]	'FUTCOM' for Futures **'OPTCOM' for Options**
5.	Contract Code	X(10) [Char(10)]	Contract Symbol
6.	Expiry date	DDMMMYYYY	Expiry Date of the contract e.g. 31DEC2000
7.	**Strike Price**	9(7).99 [Numeric (7), Decimal (2)]	If the Instrument Name is 'FUTCOM' – Blank Spaces If the Instrument Name is 'OPTCOM' – Strike Price.
8.	**Option Type**	X(2) [Char(2)]	If the Instrument Name is 'FUTCOM' – Blank Spaces If the Instrument Name is 'OPTCOM' – then CA - Call American PA - Put American CE - Call European PE - Put European
9.	Contract Description	X(25) [Char(25)]	Contract Description
10.	Book Type	X(2) [Char(2)]	1 – Regular Lot
11.	**Book Type Name**	X(3) [Char(3)]	Book Type " RL"
12.	Market Type	X(2) [Char(2)]	1 – Normal
13.	Trading Member ID	X(12) [Char(12)]	Trading Member ID
14.	User Id	9(10) [Numeric (10)]	User Id
15.	Buy/Sell Ind	9(1) [Numeric (1)]	1-Buy 2-Sell
16.	Trade Qty	X(9) [Char(9)]	Traded Quantity
17.	Price	9(9).99	Traded Price

		[Numeric (9), Decimal(2)]	
18.	Pro/Client	9(1) [Numeric (1)]	1 – Client 2 – Pro If the trade status is "12", it will have the updated information (for Client/Pro) after the trade modification has been updated by the exchange.
19.	Account	X(10) [Char(10)]	Client account number. In case of PRO TM ID If the trade status is "12", it will update the information (for Client account number/ In case of PRO TM ID) after the trade modification has been updated by the exchange.
20.	Clearing Member ID	X(12) [Char(12)]	Clearing Member ID
21.	Open/Close Flag	X(5) [Char(5)]	Blank Spaces
22.	Spread Price	9(9).99 [Numeric (9), Decimal(2)]	Price at which the Spread Order was Matched. Ten Blank Spaces in case of Trades not generated through Spread Orders. The Spread Price can be Positive, Negative or Zero
23.	Cover/Uncover Flag	X(7) [Char(7)]	Blank Spaces
24.	Traded Time	X(20) [Char(20)]	Original trade time in DD MMM YYYY HH:MM:SS format.
25.	Order Number	9(15) [Numeric (15)]	Order number
26.	User Remarks	X(50) [Char(50)]	Remarks as entered by the operator while placing corresponding order.

4. ONLINE ORDERS TXT FILE

File Name: ddmmyyyyOrd.csv	**File Type:** CSV
Available: Member / Trader Workstation	**Mode:** Online
There is no Header Row in file; it will start with following structure.	

Sr. No	Field Name	Field Size	Remarks
1.	Order Number	9(15) [Numeric (15)]	Order number
2.	Order Trade Status	9(2) [Numeric (2)]	Status of the Order
3.	Instrument ID	9(2) [Numeric (2)]	2 – Reserved **3 – Options Contract** 4 – Futures Contract 5 – Spread
4.	Instrument Name	X(6) [Char(6)]	'FUTCOM' for Futures and Spread Contracts **'OPTCOM' for Options**
5.	Contract Code	X(10) [Char(10)]	Contract Symbol
6.	Expiry date	DDMMYYYY	Expiry Date of the contract e.g. 31DEC2000
7.	**Strike Price**	9(7).99	If the Instrument Name is 'FUTCOM' – Blank Spaces If the Instrument Name is 'OPTCOM' – Strike Price.
8.	**Option Type**	X(2)	If the Instrument Name is 'FUTCOM' – Blank Spaces If the Instrument Name is 'OPTCOM' – then CA - Call American PA - Put American CE - Call European PE - Put European
9.	Contract Description	X(25) [Char(25)]	Contract Description
10.	Book Type	X(2) [Char(2)]	1 – Regular Lot
11.	Book Type Name	X(3) [Char(3)]	Book Type " RL"
12.	Market Type	X(2) [Char(2)]	1 – Normal
13.	User Id	9(10) [Numeric (10)]	User Id
14.	Branch No	X(2) [Char(2)]	Branch Id
15.	Buy/Sell Ind	9(1) [Numeric (1)]	1-Buy 2-Sell
16.	Disclosed Qty	X(9) [Char(9)]	Disclosed Quantity
17.	Disclosed Volume Remaining	X(9) [Char(9)]	Disclosed Volume Remaining

18.	Total Volume Remaining	X(9) [Char(9)]	Total Volume Remaining
19.	Original Volume	X(9) [Char(9)]	Original Volume
20.	Minimum Fill Quantity	X(9) [Char(9)]	Minimum Fill
21.	All Or None	X(1) [Char(1)]	0 : No AON & 1 : AON
22.	Volume Filled Today	X(9) [Char(9)]	
23.	Price	9(7).99 [Numeric (7), Decimal(2)]	In case of Spread Order, Price can be Positive, Negative or Zero
24.	Broker ID	X(10) [Char(10)]	
25.	Order Type	X(1) [Char(1)]	
26.	Good Till Date	X(20) [Char(20)]	DD MMM YYYY HH:MM:SS
27.	Duration	X(1) [Char(1)]	0 : DAY, 1 : IOC , 2 : GTC, 3 : GTD, 4 : EOS
28.	Pro/Client	9(1) [Numeric (1)]	1 – Client, 2 – Pro
29.	Account	X(10) [Char(10)]	Client account number In case of PRO TM ID
30.	Participant Settler	X(12) [Char(12)]	Clearing Member ID
31.	Reserved	X(5) [Char(5)]	
32.	Reserved	X(7) [Char(7)]	
33.	Reserved	X(20) [Char(20)]	DD MMM YYYY HH:MM:SS
34.	Remarks	X(50) [Char(50)]	
35.	Order Time	X(20) [Char(20)]	DD MMM YYYY HH:MM:SS
36.	Reserved	X(5) [Char(5)]	

5. MARKET STATISTICS FILE

File Name: ddmm-<SessionID>-BC.txt	File Type: CSV
Available: Member/Trader Workstation/CNS	Mode: Online / FTP
There is no Header Row in file; it will start with following structure.	

Sr. No.	Field Name	Field Size	Remarks
1.	Market Statistics Date	Char(10)	Format DDMMMYYYY Date on which trading session was started
2.	Session ID	Numeric(1,0)	Session ID for Market Statistics of particular session. 0 (zero) indicates cumulative Price Statistics.
3.	Market Type	Char (7)	'NORMAL'
4.	Instrument ID	Numeric(2,0)	2 – Reserved **3 – Option Contract** 4 – Futures Contract 5 – Reserved
5.	Instrument Name	Char (6)	'FUTCOM' for Futures 'COM' for Commodity **'OPTCOM' for Options**
6.	Contract Code	Char (10)	Contract Code as available in Trading Terminal
7.	Expiry Date	Char (10)	Mandatory for Contracts. DDMMMYYYY eg.,24APR2003
8.	**Strike Price**	Numeric (9,2)	If the Instrument Name is 'FUTCOM' – Blank Spaces If the Instrument Name is 'OPTCOM' – Strike Price
9.	**Option Type**	Char (2)	If the Instrument Name is 'FUTCOM' – Blank Spaces If the Instrument Name is 'OPTCOM' – then CA - Call American PA - Put American CE - Call European PE - Put European
10.	Previous Close Price	Numeric (9,2)	Previous Close Price e.g., 234.00
11.	Open Price	Numeric (9,2)	Open Price e.g., 234.00
12.	High Price	Numeric (9,2)	High Price e.g., 245.00
13.	Low Price	Numeric (9,2)	Low Price e.g., 234.00
14.	Closing Price	Numeric (9,2)	Closing Price e.g., 240.00 The commodity closing price shall appear here.
15.	Number of Contracts Traded	Numeric (9,0)	Total Number of Contracts Traded e.g., 123 Contracts
16.	Reserved	Numeric (13,2)	Blank Spaces
17.	Life Time High	Numeric (9,2)	Life Time High e.g., 1234.00
18.	Life Time Low	Numeric (9,2)	Life Time Low e.g., 1234.00
19.	Quote Unit(of	Char (5)	Unit e.g., TOZ

	contract)		
20.	Settlement Price	Numeric (9,2)	Settlement Price e.g., 240.00
21.	Number Of Trades	Numeric (9,0)	No. Of Trades e.g., 1234
22.	Open Interest	Numeric (9,0)	Open Interest e.g., 1234
23.	Average Traded Price	Numeric (9,2)	Average Traded Price e.g., 1234.00

Note:
- All the Fields are left aligned.
- Numeric (9,2) includes decimal also. i.e. 999999.99
- In case the value is not available, spaces shall be sent for numeric also.
- Market Statistics for spread instruments will not be generated.

6. POSITION (XML) FILE

File Name: For CM it would be **<CMCode>.pos** For TM it would be **<TMCode>.pos**	**File Type:** XML
Available: CNS	**Mode:** FTP

Open Tag Name	Remarks	Close Tag Name
<?xml version="1.0"?>		
<posFile>		
<fileFormat>	4.00	</fileFormat>
<created>	It is the file creation date (The date on which the file is created). In YYYYMMDD format.	</created>
<pointInTime>		
<date>	It is the Business date (The date for which the position file is generated). In YYYYMMDD format.	</date>
<isSetl>	1	</isSetl>
<setlQualifier>	Final	</setlQualifier>
<portfolio>		
<firm>	If the File is for CM/TM, the TM Code will be displayed.	</firm>
<acctId>	If the File is for CM/TM, the End Client Code will be displayed.	</acctId>
<acctType>	S	</acctType>
<isCust>	1	</isCust>
<seg>	N/A	</seg>
<parentAcct>		
<firm>	If the File is for CM/TM, the TM Code will be displayed.	</firm>
<acctId>	TRADINGMEMBER	</acctId>
<seg>	N/A	</seg>
		</parentAcct>
<isNew>	1	</isNew>
<currency>	US$	</currency>
<ledgerBal>	0	</ledgerBal>
<ote>	0	</ote>
<securities>	0	</securities>
<lue>	0	</lue>
<ecPort>		
<ec>	DGCX	</ec>
<ccPort>		
<cc>	Displays the Underlying Commodity of the Contract in which there is net open position.	</cc>
<r>	1	</r>
<currency>	US$	</currency>
<pss>	0	</pss>
<np>		
<exch>	DGCX	</exch>

Open Tag Name	Remarks	Close Tag Name
<pfCode>	Displays the Contract Symbol in which there is net open position.	</pfCode>
<pfType>	"FUT" for Futures Contract, **"OOP" for Options on physical, "OOF" for Options on Future.**	</pfType>
<pe>	Displays the expiry date for the Contract mentioned above (<pfCode>). In YYYYMMDD format.	</pe>
<undPe>	**IF options are on Future, then expiry date of the Future Contract in YYYYMMDD format OTHERWISE "000000"**	</undPe>
<o>	**Specify as "C" for Call or "P" for Put. (Options Contract)**	</o>
<k>	**Strike Price (Options Contract)**	</k>
<net>	Displays the net open position in terms of Quantity for the Contract mentioned above. Note: For long position (positive figure) For short position (negative figure)	</net>
		</np>
		</ccPort>
		</ecPort>
		</portfolio>
<portfolio>		
<firm>	**If the File is for CM/TM, the TM Code will be displayed.**	</firm>
<acctId>	**If the File is for CM/TM, the End Client Code's Non Spread Position will be displayed. In Case of OWN (NonSpreadAcct_*****). In Case of End Client (NonSpreadAcct_End Client Code)**	</acctId>
<acctType>	**S**	</acctType>
<isCust>	**1**	</isCust>
<seg>	**N/A**	</seg>
<parentAcct>		
<firm>	**If the File is for CM/TM, the TM Code will be displayed.**	</firm>
<acctId>	**TRADINGMEMBER**	</acctId>
<seg>	**N/A**	</seg>
		</parentAcct>
<isNew>	**1**	</isNew>
<currency>	**US$**	</currency>
<ledgerBal>	**0**	</ledgerBal>
<ote>	**0**	</ote>
<securities>	**0**	</securities>
<lue>	**0**	</lue>
<ecPort>		
<ec>	**DGCX**	</ec>
<ccPort>		
<cc>	**Displays the Underlying Commodity of the Contract in which there is net open position (i.e.**	</cc>

Open Tag Name	Remarks	Close Tag Name
	Non Spread)	
<r>	1	</r>
<currency>	US$	</currency>
<pss>	0	</pss>
<np>		
<exch>	DGCX	</exch>
<pfCode>	Displays the Contract Symbol in which there is net open position (i.e. Non Spread).	</pfCode>
<pfType>	"FUT" for Futures Contract, "OOP" for Options on physical, "OOF" for Options on Future.	</pfType>
<pe>	Displays the expiry date for the Contract mentioned above (<pfCode>). In YYYYMMDD format.	</pe>
<undPe>	IF options are on Future, then expiry date of the Future Contract in YYYYMMDD format OTHERWISE "000000"	</undPe>
<o>	Specify as "C" for Call or "P" for Put. (Options Contract)	</o>
<k>	Strike Price (Options Contract)	</k>
<net>	Displays the net open position in terms of Quantity for the Contract mentioned above. Note: For long position (positive figure) For short position (negative figure)	</net>
		</np>
		</ccPort>
		</ecPort>
		</portfolio>
<portfolio>		
<firm>	If the File is for CM/TM, the TM Code will be displayed.	</firm>
<acctId>	TRADINGMEMBER	</acctId>
<acctType>	Always "O" (Omnibus/Speculator)	</acctType>
<isCust>	1	</isCust>
<seg>	N/A	</seg>
<isNew>	1	</isNew>
<qib>	1	</qib>
<custPortUseLov>	1	</custPortUseLov>
<currency>	US$	</currency>
<ledgerBal>	0	</ledgerBal>
<ote>	0	</ote>
<securities>	0	</securities>
<lue>	0	</lue>
		</portfolio>
		</pointInTime>
		</posFile>

Note:

1. **FTP Folder Path for Position File:**
    a) Incase of ITCM\PCM:
        Clearing Member ID\Date Folder\<CMCode>.pos
        Clearing Member ID\Trading Member ID\Date Folder\<TMCode>.pos

    b) Incase of TCM:
        Trading Member ID\ Date Folder\<TMCode>.pos

2. **Remarks Column:**
    Text in Black Colour indicates that, the value between open tag and close tag will not change.
    Text in Blue Colour indicates that, the value between open tag and close tag would change.

7. POSITION (CSV) FILE

File Name: For CM it would be **POSITION_<CM CODE>_<YYYYMMDD>.CSV** For TM it would be **POSITION_<TM CODE>_<YYYYMMDD>.CSV**		**File Type:** CSV
Available: CNS		**Mode:** FTP
There is no Header Row in file; it will start with following structure.		

Sr. No.	Field Name	Field Size	Remarks
1.	Date	Char(10)	Format DDMMMYYYY The obligation date for which position file is generated. e.g. 31DEC2000.
2.	Clearing Member Code	Char(12)	Clearing Member ID
3.	Trading Member Code	Char(12)	Trading Member ID
4.	Account Type	Char(1)	'P' for proprietary/ 'C' for client
5.	Client Code	Char(10)	End Client Code. In case of Account Type in 4 above is 'P' then TM code
6.	Instrument Type	Char(6)	'FUTCOM' for Futures & **'OPTCOM' for Options**
7.	Contract Code	Char(10)	Contract Code as available in Trading Terminal
8.	Expiry Date	Char (9)	Expiry Date of the contract DDMMMYYYY eg.,24APR2005
9.	**Strike Price**	Numeric (9,2)	Strike price for Option Contracts. '0' for Future Contracts.
10.	**Option Type**	Char(2)	If the Instrument Name is 'OPTCOM' – then CA - Call American PA - Put American CE - Call European PE - Put European
11.	Brought Forward Long Quantity	Numeric (9,0)	Brought Forward Net Buy Quantity. In case of Net Sell Position this will be 0 (Zero)
12.	Brought Forward Long Value	Numeric (22,2)	Brought Forward Net Buy Value. At Previous Close Price. In case of Net Sell Position this will be 0.00. **In case of Options '0'**
13.	Brought Forward Short Quantity	Numeric (9,0)	Brought Forward Net Sell Quantity. In case of Net Buy Position this will be 0 (Zero)
14.	Brought Forward Short Value	Numeric (22,2)	Brought Forward Net Sell Value. At Previous Close Price. In case of Net Buy Position this will be 0.00. **In case of Options '0'**
15.	Day Buy Quantity	Numeric (9,0)	Total Quantity purchased today
16.	Day Buy Value	Numeric (22,2)	Value of purchased quantity. At Traded Price
17.	Day Sell Quantity	Numeric (9,0)	Total Quantity sold today
18.	Day Sell Value	Numeric (22,2)	Value of sold quantity. At Traded Price

19.	Pre Delivery/ **Exercise/Assignment** Long Quantity	Numeric (9,0)	In case of Futures Net Buy quantity before delivery marking. **In case of Options Net Buy quantity before exercise/assignment**
20.	Pre Delivery/ **Exercise/Assignment** Long Value	Numeric (22,2)	Net Buy Value before Delivery Marking. At Close Price. In case of Net Sell Position this will be 0.00. **'0' for Options**
21.	Pre Delivery/ **Exercise/Assignment** Short Quantity	Numeric (9,0)	Net Sell quantity before Delivery Marking. In case of Net Buy Position this will be 0 (Zero). In case of Futures Net Sell quantity before delivery marking. **In case of Options Net Sell quantity before exercise/assignment.**
22.	Pre Delivery/ **Exercise/Assignment** Short Value	Numeric (22,2)	Net Sell Value before Delivery Marking. At Close Price. In case of Net Buy Position this will be 0.00. **'0' for Options**
23.	Buy Delivery Marked/ **Exercised Quantity**	Numeric (9,0)	In case of Futures Buy Delivery Marked Quantity. Actual Buy Delivery Marked quantity else 0. **In case of Options Total Valid exercised quantity. Actual exercised quantity accepted else 0.**
24.	Sell Delivery Marked/ **Assigned Quantity**	Numeric (9,0)	In case of Futures Sell Delivery Marked Quantity. Actual Sell Delivery Marked quantity else 0. **In case of Options Total Valid assigned quantity. Actual assigned quantity accepted else 0**
25.	Post Delivery / **Exercise/Assignment** Long Quantity	Numeric (9,0)	In case of Futures Net Buy quantity after delivery marking. **In case of Options Net Buy quantity after exercise/assignment.**
26.	Post Delivery / **Exercise/Assignment** Long Value	Numeric (22,2)	In case of Futures Net Buy Value after Delivery Marking. At Close Price. **'0' for Options**
27.	Post Delivery / **Exercise/Assignment** Short Quantity	Numeric (9,0)	In case of Futures Net Sell quantity after delivery marking. **In case of Options Net Sell quantity after exercise/assignment**
28.	Post Delivery / **Exercise/Assignment** Short Value	Numeric (22,2)	In case of Futures Net Sell Value after Delivery Marking. At Close Price. **'0' for Options**
29.	Settlement Price	Numeric (9,2)	In case of future contracts, which have not yet expired, the contract settlement price is provided. This price is used for the daily MTM settlement of future contracts.

In case of options contract, which have not yet expired, the underlying settlement price is provided. This price is used for interim exercise settlement of options contracts.

In case of future contracts, on the day of expiry of the contract, the settlement price is provided. **In case of options contracts, on the day of** |

DGCX

بورصة دبــي للذهــب والســلع

DUBAI GOLD & COMMODITIES EXCHANGE

Notice No.: TECH-2006-003   **Issue Date:** March 3, 2006
Sub.: Release of Trader Work Station (TWS) Version 5.0.0.1 & Mock Trading

			==expiry of the contract, the underlying settlement price is provided.== This price is used for final MTM settlement of future contracts and final exercise settlement of options contracts.
30.	==Net Premium==	Numeric (22,2)	In case of future contracts, the value is zero. In case of options contract, the value is the day's sell value minus the day's buy value. In value is provided with the appropriate sign convention Payable (-) / Receivable (+). The value represents premium settlement amount receivable or payable by the member.
31.	Daily MTM Settlement Value	Numeric (22,2)	In case of Future Contracts, which have not yet expired, the MTM Profit/Loss value is provided. In case of Future Contracts, on the day of maturity of the contract, MTM Profit/Loss value is provided. ==In case of options contracts, the value is zero.== The value is provided with the appropriate sign convention Payable (-) / Receivable (+).Positive Value represents Mark to Market Profit and Negative value represents Mark to Market Loss.
32.	Delivery Marked / ==Exercised / Assigned== Value	Numeric (22,2)	In case of no delivery marked 0.00. ==On expiry date of an option contract, all in-the-money long positions are treated as exercised positions and exercise value computed. Similarly all in-the-money short positions are treated as assigned positions and assigned value computed.== ==The field is populated with zero in case the contract is at / out of the money.== The value is provided with the appropriate sign convention Payable (-) / Receivable (+).

Note:
1. **FTP Folder Path for POSITION File:**
   a) Incase of ITCM\PCM:
      Clearing Member ID\Date Folder\POSITION_<CMCode>_<YYYYMMDD>.csv

Clearing Member ID\Trading Member ID\Date
Folder\POSITION_<TMCode>_<YYYYMMDD>.csv

b) Incase of TCM:
Trading Member ID\Date Folder\POSITION_<CMCode>_<YYYYMMDD>.csv

8. MARGIN FILE

File Name: For CM it would be **MARGIN_<CM CODE>_<YYYYMMDD>.CSV** For TM it would be **MARGIN_<TM CODE>_<YYYYMMDD>.CSV**	**File Type:** CSV
Available: CNS	**Mode:** FTP
There is no Header Row in file; it will start with following structure.	

Sr. No.	Field Name	Field Size	Remarks
1.	Date	Char(10)	Format DDMMMYYYY Date of the margin file generation. e.g. 05FEB2005.
2.	Clearing Member Code	Char(12)	Clearing Member ID
3.	Trading Member Code	Char(12)	Trading Member ID
4.	Account Type	Char(1)	'P' for proprietary/ 'C' for client
5.	Client Code	Char(10)	End Client Code. In case of Account Type in 4 above is 'P' then TM code.
6.	Regular Margin	Numeric (22,2)	Sum of Regular Margin at end client level for each contract where end client has positions
7.	Special Margin	Numeric (22,2)	Sum of Special Margin at end client level for each contract where end client has positions
8.	Tender Margin	Numeric (22,2)	Sum of Tender Margin at end client level for each contract where end client has positions
9.	Delivery Margin	Numeric (22,2)	Sum of Delivery Margin at end client level for each contract where end client has delivery marked positions
10.	Spread Benefit	Numeric (22,2)	Sum of Spread Benefit at end client level for each contract where end client has positions
11.	Total Margin	Numeric (22,2)	Total of Regular Margin, Special Margin, Tender Margin, Delivery Margin Less Spread Benefit

Note:
1. **FTP Folder Path for MARGIN File:**
   a) Incase of ITCM\PCM:
      Clearing Member ID\Date Folder\MARGIN_<CMCode>_<YYYYMMDD>.csv
      Clearing Member ID\Trading Member ID\Date Folder\MARGIN_<TMCode>_<YYYYMMDD>.csv

   b) Incase of TCM:
      Trading Member ID\Date Folder\MARGIN_<CMCode>_<YYYYMMDD>.csv

9. EXDI FILE

File Name: For CM it would be **EXDI_\<CM CODE\>_\<YYYYMMDD\>.CSV** For TM it would be **EXDI_\<TM CODE\>_\<YYYYMMDD\>.CSV**	**File Type:** CSV
Available: CNS	**Mode:** FTP
There is no Header Row in file; it will start with following structure.	

Sr. No.	Field Name	Field Size	Remarks
1.	Date	Char(10)	Format DDMMMYYYY The date for which EXDI file is generated
2.	**EXDI Number**	Numeric (15,0)	
3.	Buy/Sell	Char(1)	B-Buy S-Sell
4.	**Exercise / Do Not Exercise Flag**	Char(1)	'E' for Exercise. 'N' for Do Not Exercise
5.	Clearing Member Code	Char(12)	Clearing Member ID
6.	Trading Member Code	Char(12)	Trading Member ID
7.	Account Type	Char(1)	'P' for proprietary/ 'C' for client
8.	Client Code	Char(10)	End Client Code. In case of Account Type in 8 above is 'P' then TM code
9.	Instrument Type	Char(6)	'FUTCOM' for Futures & **'OPTCOM' for Options**
10.	Contract Code	Char(10)	Contract Code as available in Trading Terminal
11.	Expiry Date	Char (9)	Format DDMMMYYYY Expiry Date of the contract e.g. 31DEC2000
12.	**Strike Price**	Numeric (9,2)	Strike price for Option Contracts. '0' for Future Contracts
13.	**Option Type**	Char(2)	If the Instrument Name is 'OPTCOM' – then CA - Call American PA - Put American CE - Call European PE - Put European
14.	Requested Quantity	Numeric (9,0)	Quantity Requested for Delivery Marking
15.	Rejected Quantity	Numeric (9,0)	0 (Zero).
16.	Rejection Reason	Char(50)	Rejected Reason in case of rejection
17.	Accepted Quantity	Numeric (9,0)	Actual **Exercised / Assigned** / Delivery Marked Quantity
18.	Remarks	Char(50)	Remarks entered by Member at the time of EXDI Entry

Note:
1. **FTP Folder Path for EXDI File:**
   a) Incase of ITCM\PCM:
      Clearing Member ID\Date Folder\EXDI_<CMCode>_<YYYYMMDD>.csv
      Clearing Member ID\Trading Member ID\Date Folder\EXDI_<TMCode>_<YYYYMMDD>.csv

   b) Incase of TCM:
      Trading Member ID\Date Folder\EXDI_<CMCode>_<YYYYMMDD>.csv

10. ONLINE DELIVERY REQUEST TXT FILE

File Name: ddmmyyyyEx.txt	File Type: CSV
Available: Member / Trader Workstation	**Mode:** Online
There is no Header Row in file; it will start with following structure.	

Sr. No	Field Name	Field Size	Remarks
1.	Request Number	Numeric (15,0)	Yyyymmddnnnnnnn
2.	Request flag	Numeric (1,0)	**1 - Exercise Request** **2 - Don't Exercise** 3 – Delivery Instruction
3.	Buy/Sell	Numeric (1,0)	1 – Buy, in case of net long position, 2 – Sell, in case of net short position
4.	Status	Numeric (1,0)	0 – Pending
5.	Instrument	Char (6)	FUTCOM **OPTCOM**
6.	Symbol	Char (10)	Contract Code
7.	Expiry Date	DDMMMYYYY	Expiry Date of the contract e.g. 31DEC2000
8.	**Strike Price**	Numeric (9,2)	Strike Price
9.	**Option Type**	Char (2)	If the Instrument Name is 'FUTCOM' – Blank Spaces If the Instrument Name is 'OPTCOM' – then CA - Call American PA - Put American CE - Call European PE - Put European
10.	Market Type	Numeric (2,0)	1 – Normal
11.	Quantity	Numeric (9,0)	Quantity Requested for Delivery / **Exercise**
12.	Member Id	Numeric (12,0)	Trading Member ID
13.	User Id	Numeric (10,0)	User ID
14.	Pro/Client	Numeric (2,0)	1 – Client 2 – Pro
15.	Client	Char (10)	Client Account Number In case of PRO TM ID
16.	Last modified time stamp		DD MMM YYYY HH:MM:SS
17.	CM Id	Char (12)	Clearing Member ID
18.	Remarks	Char (50)	User Remarks
19.	Entry date time stamp		DD MMM YYYY HH:MM:SS

11. TERMINAL WISE POSITION (XML) FILE

File Name:	File Type: XML
For CM it would be **<CMCode>-Terminal.pos** For TM it would be **<TMCode>-Terminal.pos**	
Available: CNS	**Mode:** FTP

Open Tag Name	Remarks	Close Tag Name
<?xml version="1.0"?>		
<posFile>		
<fileFormat>	4.00	</fileFormat>
<created>	It is the file creation date (The date on which the file is created). In YYYYMMDD format.	</created>
<pointInTime>		
<date>	It is the Business date (The date for which the position file is generated). In YYYYMMDD format.	</date>
<isSetl>	1	</isSetl>
<setlQualifier>	Final	</setlQualifier>
<portfolio>		
<firm>	If the File is for CM/TM, the TM Code will be displayed.	</firm>
<acctId>	If the File is for CM/TM, then the Terminal wise position at End Client level for each Terminal under the respective CM/TM would be displayed. The format would be: <Terminal ID>_<End Client Code> In case of position in OWN account (House Trade) then in <End Client Code> Tag it would display the *OWN*.	</acctId>
<acctType>	S	</acctType>
<isCust>	1	</isCust>
<seg>	N/A	</seg>
<parentAcct>		
<firm>	If the File is for CM/TM, the TM Code will be displayed.	</firm>
<acctId>	TRADINGMEMBER	</acctId>
<seg>	N/A	</seg>
		</parentAcct>
<isNew>	1	</isNew>
<currency>	US$	</currency>
<ledgerBal>	0	</ledgerBal>
<ote>	0	</ote>
<securities>	0	</securities>
<lue>	0	</lue>
<ecPort>		
<ec>	DGCX	</ec>

Open Tag Name	Remarks	Close Tag Name
<ccPort>		
<cc>	Displays the Underlying Commodity of the Contract in which there is net open position.	</cc>
<r>	1	</r>
<currency>	US$	</currency>
<pss>	0	</pss>
<np>		
<exch>	DGCX	</exch>
<pfCode>	Displays the Contract Symbol in which there is net open position.	</pfCode>
<pfType>	"FUT" for Futures Contract, **"OOP" for Options on physical, "OOF" for Options on Future.**	</pfType>
<pe>	Displays the expiry date for the Contract mentioned above (<pfCode>). In YYYYMMDD format.	</pe>
<undPe>	IF options are on Future, then expiry date of the Future Contract in YYYYMMDD format OTHERWISE "000000"	</undPe>
<o>	**Specify as "C" for Call or "P" for Put. (Options Contract)**	</o>
<k>	**Strike Price (Options Contract)**	</k>
<net>	Displays the net open position in terms of Quantity for the Contract mentioned above. Note: For long position (positive figure) For short position (negative figure)	</net>
		</np>
		</ccPort>
		</ecPort>
		</portfolio>
<portfolio>		
<firm>	If the File is for CM/TM, the TM Code will be displayed.	</firm>
<acctId>	If the File is for CM/TM, then the Terminal wise non spread position at End Client level for each Terminal under the respective CM/TM would be displayed. The format would be: NonSpreadAcct_<Terminal ID>_<End Client Code> In case of position in OWN account (House Trade) then in <End Client Code> Tag it would display the *OWN*.	</acctId>
<acctType>	S	</acctType>
<isCust>	1	</isCust>
<seg>	N/A	</seg>
<parentAcct>		
<firm>	If the File is for CM/TM, the TM Code will be displayed.	</firm>
<acctId>	TRADINGMEMBER	</acctId>

Open Tag Name	Remarks	Close Tag Name
<seg>	N/A	</seg>
		</parentAcct>
<isNew>	1	</isNew>
<currency>	US$	</currency>
<ledgerBal>	0	</ledgerBal>
<ote>	0	</ote>
<securities>	0	</securities>
<lue>	0	</lue>
<ecPort>		
<ec>	DGCX	</ec>
<ccPort>		
<cc>	Displays the Underlying Commodity of the Contract in which there is net open position (i.e. Non Spread)	</cc>
<r>	1	</r>
<currency>	US$	</currency>
<pss>	0	</pss>
<np>		
<exch>	DGCX	</exch>
<pfCode>	Displays the Contract Symbol in which there is net open position (i.e. Non Spread).	</pfCode>
<pfType>	"FUT" for Futures Contract, "OOP" for Options on physical, "OOF" for Options on Future.	</pfType>
<pe>	Displays the expiry date for the Contract mentioned above (<pfCode>). In YYYYMMDD format.	</pe>
<undPe>	IF options are on Future, then expiry date of the Future Contract in YYYYMMDD format OTHERWISE "000000"	</undPe>
<o>	Specify as "C" for Call or "P" for Put. (Options Contract)	</o>
<k>	Strike Price (Options Contract)	</k>
<net>	Displays the net open position in terms of Quantity for the Contract mentioned above. Note: For long position (positive figure) For short position (negative figure)	</net>
		</np>
		</ccPort>
		</ecPort>
		</portfolio>
<portfolio>		
<firm>	If the File is for CM/TM, the TM Code will be displayed.	</firm>
<acctId>	TRADINGMEMBER	</acctId>
<acctType>	Always "O" (Omnibus/Speculator)	</acctType>
<isCust>	1	</isCust>
<seg>	N/A	</seg>
<isNew>	1	</isNew>

Open Tag Name	Remarks	Close Tag Name
<qib>	1	</qib>
<custPortUseLov>	1	</custPortUseLov>
<currency>	US$	</currency>
<ledgerBal>	0	</ledgerBal>
<ote>	0	</ote>
<securities>	0	</securities>
<lue>	0	</lue>
		</portfolio>
		</pointInTime>
		</posFile>

Note:

1. **FTP Folder Path for Position File:**
   a) Incase of ITCM\PCM:
      Clearing Member ID\Date Folder\<CMCode>-Terminal.pos
      Clearing Member ID\Trading Member ID\Date Folder\<TMCode>-Terminal.pos

   b) Incase of TCM:
      Trading Member ID\ Date Folder\<TMCode>-Terminal.pos

2. **Remarks Column:**
   Text in Black Colour indicates that, the value between open tag and close tag will not change.
   Text in Blue Colour indicates that, the value between open tag and close tag would change.