

Index Management - Client File Format

Client – End of Day (EOD) File Formats

Version 1.0
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INTRODUCTION

Purpose

The purpose of this document is to serve as a central repository for the rules governing the format and structure of Asia Index Pvt. Ltd. (AIPL) Universal File Format 1.0 (UFF 1.0) fields for Equity indices. When a UFF file is inspected, this document will serve as a guide to decoding the information contained in the files. This document will outline the conditions and specifications that govern any fields that are valued conditionally for the purposes of distribution.

Scope

This document defines the UFF 1.0 file types delivered via Asia Index Pvt. Ltd. (AIPL) SFTP site. It provides information on the fields within each file type, such as character limitations and data type. This document will not discuss the index methodology in any way, except in so far as certain attributes of an index might be reflected in the file format. For example, Shares Outstanding may not be valued for equal-weighted indices. Matters of price, index level, and numerical valuations of the index components are not within the scope of this document. For the discussion of such matters, please consult the appropriate index methodology documentation. In addition, this document will not discuss any aspect of any index that is not an equities-based index

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1. Corporate Events File

File Name	File Type	Available
yyyyMMdd_BSE_[Index Code].SDE	SDE (Tab separated)	SFTP

File Structure

Sr. No.	Field Name	Data Type	Description
1	INDEX NAME	Alphanumeric; Max. Length: 1,000	Name of the index.
2	INDEX CODE	Alphanumeric; Max. Length: 1,000	A short code for the index.
3	BSE INDEX ID	Alphanumeric; Max. Length: 1,000	A unique index identifier that also represents characteristics of the index.
4	INDEX CURRENCY	Alphanumeric; Max. Length: 1,000	"INR"
5	ACTION TYPE	Text; Max. Length: 1,000	Event action types. (Stock Split, Dividend etc.)
6	ACTION GROUP	Text; Max. Length: 1,000	A broad classification of ACTION TYPE. (Information, Distribution)
7	STATUS	Text; Max. Length: 1,000	Status of the entry
8	ANNOUNCED DATE	Date format is yyyyMMdd	The date the event was first announced and appears in the file
9	LAST UPDATED DATE	Date format is yyyyMMdd	The date when the last change was made to this record.
10	CLOSE OF BUSINESS DATE	Date format is yyyyMMdd	The previous business day (of the EX-Date), taking holidays into account.
11	EFFECTIVE DATE	Date format is yyyyMMdd	Indicative of when the corporate actions data is applicable (EX-Date)
12	REFERENCE DATE	Date format is yyyyMMdd	Blank
13	ANNOUNCEMENT ID	Integer; Max. Length: 1,000	Blank
14	NEW INDEX PROFILE	Text; Max. Length: 1,000	Blank
15	SEQUENCE NO.	Integer; Max. Length: 1,000	Sequence number for multiple actions on a single stock on the same date.
16	STOCK KEY	Integer; Max. Length: 1,000	Blank
17	CURRENT COMPANY NAME	Text; Max. Length: 1,000	Current Name of the company
18	NEW COMPANY NAME	Text; Max. Length: 1,000	Constituent's new company name as of the EFFECTIVE DATE. Null if no name change

19	CURRENT RIC	Text; Max. Length: 1,000	Constituent's current Reuters Instrument Code
20	NEW RIC	Text; Max. Length: 1,000	Constituent's new Reuters Instrument Code as of the EFFECTIVE DATE. Null if no RIC change
21	CURRENT BLOOMBERG TICKER	Text; Max. Length: 1,000	Constituent's current Bloomberg Ticker
22	NEW BLOOMBERG TICKER	Text; Max. Length: 1,000	Constituent's new Bloomberg Ticker as of the EFFECTIVE DATE. Null if no Bloomberg Ticker change.
23	CURRENT CUSIP	Text; Max. Length: 1,000	Blank
24	NEW CUSIP	Text; Max. Length: 1,000	Blank
25	CURRENT ISIN	Alphanumeric; Max. Length: 1,000	Constituent's current 12-character ISIN identifier
26	NEW ISIN	Alphanumeric; Max. Length: 1,000	Constituent's new 12-character ISIN identifier as of the EFFECTIVE DATE. Null if no ISIN change
27	CURRENT SEDOL	Alphanumeric; Max. Length: 1,000	Constituent's current 7-character SEDOL.
28	NEW SEDOL	Alphanumeric; Max. Length: 1,000	Constituent's new 7-character SEDOL identifier as of the EFFECTIVE DATE. Null if no SEDOL change
29	CURRENT TICKER	Alphanumeric; Max. Length: 1,000	Constituent's current BSE Scrip code which serves as a unique identifier for each Scrip.
30	NEW TICKER	Alphanumeric; Max. Length: 1,000	Constituent's new BSE Scrip code as of the EFFECTIVE DATE. Null if no Ticker change
31	CURRENT GV KEY	Alphanumeric; Max. Length: 1,000	Blank
32	NEW GV KEY	Alphanumeric; Max. Length: 1,000	Blank
33	CURRENT GICS CODE	Integer; Max. Length: 1,000.	Blank
34	NEW GICS CODE	Integer; Max. Length: 1,000.	Blank
35	CURRENT DJI INDUSTRY CODE	Text; Max. Length: 1,000.	Blank
36	NEW DJI INDUSTRY CODE	Text; Max. Length: 1,000.	Blank
37	BSE INDUSTRY CLASSIFICATION CODE	Alphanumeric; Max. Length: 1,000	BSE Industry Sub- Group Classification Code.
38	NEW BSE INDUSTRY CLASSIFICATION CODE	Alphanumeric; Max. Length: 1,000	Constituent's new BSE Industry Sub- Group Classification Code as of the EFFECTIVE DATE. Null if no code change.
39	CURRENT STOCK ATTRIBUTES	Alphanumeric; Max. Length: 1,000	Blank

40	NEW STOCK ATTRIBUTES	Alphanumeric; Max. Length: 1,000	Blank
41	CURRENT MIC	Alphanumeric; Max. Length: 1,000	Constituent's current Market Identification Code, representing the 4-character ISO code of BSE - "XBOM"
42	NEW MIC	Alphanumeric; Max. Length: 1,000	Constituent's new Market Identification Code, representing the 4-character ISO code of BSE, as of the EFFECTIVE DATE. Null if no MIC change.
43	CURRENT COUNTRY OF DOMICILE	Text; Max. Length: 1,000	2-character ISO country/region code that is associated with the constituent's current country/region of domicile - "IN"
44	NEW COUNTRY OF DOMICILE	Text; Max. Length: 1,000	2-character ISO country/region code that is associated with the constituent's new country/region of domicile as of the EFFECTIVE DATE. Null if no country/region of domicile change.
45	CURRENT COUNTRY OF LISTING	Text; Max. Length: 1,000	2-character ISO country/region code that is associated with the constituent's current country/region of exchange - "IN"
46	NEW COUNTRY OF LISTING	Text; Max. Length: 1,000	2-character ISO country/region code that is associated with the constituent's new country/region of exchange as of the EFFECTIVE DATE. Null if no country/region of listing change
47	CURRENT REGION	Text; Max. Length: 1,000	Blank
48	NEW REGION	Text; Max. Length: 1,000	Blank
49	CURRENT SIZE	Alphanumeric; Max. Length: 1,000	Blank
50	NEW SIZE	Alphanumeric; Max. Length: 1,000 s	Blank
51	CURRENT CAP RANGE	Alphanumeric; Max. Length: 1,000	Blank
52	NEW CAP RANGE	Alphanumeric; Max. Length: 1,000	Blank
53	CURRENT SHARIAH	Text; Max. Length: 1,000	Blank
54	NEW SHARIAH	Text; Max. Length: 1,000	Blank
55	CURRENT CURRENCY CODE	Alphanumeric; Max. Length: 1,000	The current 3-character ISO currency code in which the closing price of the stock is stated – "INR"
56	NEW CURRENCY CODE	Alphanumeric; Max. Length: 1,000	Blank

57	FX RATE	Numeric; Max. Length: 38; Max. Precision: 16	Foreign exchange rate required in order to translate the stock's market value from local to index currency. In case of Dollex file, FX rate = 1/ USD current rate. For other files FX rate will be "1".
58	CURRENT SHARES OUTSTANDING	Integer; Max. Length: 38	Constituent's current Outstanding shares. Addition to an index, value= 0
59	NEW SHARES OUTSTANDING	Integer; Max. Length: 38	Constituent's new number of shares outstanding as of the EFFECTIVE DATE Deletion from an index, value= 0
60	CURRENT IWF	Numeric; Max. Length: 38; Max. Precision: 16	The current Investible Weight Factor (IWF) of the stock. A value of 1 = 100% Free Float. Addition to an index, value=0
61	NEW IWF	Numeric; Max. Length: 38; Max. Precision: 16	The new Investible Weight Factor (IWF) of the stock as of the EFFECTIVE DATE. A value of 1 = 100% Free Float. Deletion from an index, value=0
62	CURRENT AWF	Numeric; Max. Length: 38; Max. Precision: 16	The current Additional Weight Factor (AWF) of the stock as required for certain methodologies. For full market cap indices, value = 1. For price weighted indices, value = 1. Addition to an index, value=0
63	NEW AWF	Numeric; Max. Length: 38; Max. Precision: 16	The new Additional Weight Factor (AWF) of the stock as required for certain methodologies, as of the EFFECTIVE DATE. For full market cap indices, value = 1. For price weighted indices, value = 1. Deletion from an index, value=0
64	GROWTH	Numeric; Max. Length: 38; Max. Precision: 16	Blank
65	VALUE	Numeric; Max. Length: 38; Max. Precision: 16	Blank
66	CURRENT INDEX SHARES	Numeric; Max. Length: 38; Max. Precision: 16	[CURRENT SHARES OUTSTANDING] * [CURRENT IWF] * [CURRENT AWF]
67	NEW INDEX SHARES	Numeric; Max. Length: 38; Max. Precision: 16	[NEW SHARES OUTSTANDING] * [NEW IWF] * [NEW AWF]
68	INDEX SHARES PRIOR EVENTS	Numeric; Max. Length: 38; Max. Precision: 16	The constituent's index shares as of close of business the day prior to the effective date. [CURRENT INDEX SHARES]
69	INDEX SHARES POST EVENTS	Numeric; Max. Length: 38; Max. Precision: 16	The constituent's final index shares post all events with the same effective date. [NEW INDEX SHARES]

70	RATIO RECEIVED	Numeric; Max. Length: 38; Max. Precision: 16	Ratio of shares received on Bonus, Split or Rights (e.g. RATIO RECEIVED = 1 from 1:3 ratio A bonus issue in 1:3 ratio entitles one to a bonus share for every three shares held)
71	RATIO HELD	Numeric; Max. Length: 38; Max. Precision: 16	Ratio of shares held on Bonus, Split or Rights (e.g. RATIO HELD = 1:3 ratio A bonus issue in 1:3 ratio entitles one to a bonus share for every three shares held)
72	SUBSCRIPTION PRICE	Numeric; Max. Length: 38; Max. Precision: 16	Premium amount by company on Rights
73	PRICE ADJUSTMENT	Numeric; Max. Length: 38; Max. Precision: 16	It is the difference between current price and subscription price
74	CURRENT PRICE	Numeric; Max. Length: 38; Max. Precision: 16	Latest available price prior to the EFFECTIVE DATE adjusted for all corporate actions.
75	NEW PRICE	Numeric; Max. Length: 38; Max. Precision: 16	Closing price adjusted for corporate actions as of the EFFECTIVE DATE.
76	DIVIDEND CURRENCY	Alphanumeric; Max. Length: 1,000	The 3-character ISO currency code for the currency the dividend is paid in. – “INR”
77	DIVIDEND	Numeric; Max. Length: 38; Max. Precision: 16	Dividend amount as reported, as of the EFFECTIVE DATE.
78	NET DIVIDEND	Numeric; Max. Length: 38; Max. Precision: 16	Net dividend amount, as of the EFFECTIVE DATE (after subtracting taxes).
79	ISSUANCE FEE	Numeric; Max. Length: 38; Max. Precision: 16	Blank
80	FRANKING RATE	Numeric; Max. Length: 38; Max. Precision: 16	0
81	CURRENT TAX RATE	Numeric; Max. Length: 38; Max. Precision: 16	Current tax rate
82	NEW TAX RATE	Numeric; Max. Length: 38; Max. Precision: 16	Blank
83	ACQUIRER NAME	Text; Max. Length: 1,000	Name of the acquiring company in a merger/acquisition (M&A), as of the EFFECTIVE DATE.
84	CASH AMOUNT	Numeric; Max. Length: 38; Max. Precision: 16	Blank

85	SPIN/TARGET NAME	Text; Max. Length: 1,000	Name of the M&A target company, as of the EFFECTIVE DATE.
86	SPIN/TARGET TICKER	Alphanumeric; Max. Length: 1,000	Stock ticker associated with the exchange the M&A target company is traded on, as of the EFFECTIVE DATE.
87	SPIN/TARGET STOCK KEY	Text; Max. Length: 1,000	Blank
88	SPIN/TARGET MIC	Alphanumeric; Max. Length: 1,000	Blank
89	SPIN/TARGET IS INDEX CO	Text; Max. Length: 1,000	YES/NO flag, used to identify if the M&A target stock is also a current index constituent.
90	REPLACEMENT STOCK KEY	Integer; Max. Length: 1,000	Blank
91	COMMENTS	Text; Max. Length: 1,000	Descriptive Commentary associated with the event. (e.g. Bonus issue 1:1 / 2023 December Rebalance)

2. Adjusted Price File

File Name	File Type	Available
yyyyMMdd_BSE_[Index Code]_ADJ.SDC	SDC (Tab separated)	SFTP

File Structure

Sr. No.	Field Name	Data Type	Description
1	INDEX NAME	Alphanumeric; Max. Length: 200	Name of the index.
2	INDEX CODE	Alphanumeric; Max. Length: 200	A short code for the index.
3	BSE INDEX ID	Alphanumeric; Max. Length: 200	A unique index identifier that also represents characteristics of the index.
4	EFFECTIVE DATE	Date format is yyyyMMdd	Next business date
5	COMPANY	Text; Max. Length: 200	Name of the company
6	RIC	Text; Max. Length: 200	Reuters Instrument Code
7	BLOOMBERG TICKER	Text; Max. Length: 200	BLOOMBERG TICKER
8	CUSIP	Text; Max. Length: 200	Blank
9	ISIN	Alphanumeric; Max. Length: 200	Constituent's 12-character ISIN identifier
10	SEDOL	Alphanumeric; Max. Length: 200	Constituent's 7-character SEDOL identifier.

11	TICKER	Alphanumeric; Max. Length: 200	Constituent's BSE Scrip code which serves as a unique identifier for each Scrip.
12	GV KEY	Alphanumeric; Max. Length: 200	Blank
13	STOCK KEY	Integer; Max. Length: 15	Blank
14	GICS CODE	Integer; Max. Length: 200; Format will always be 2 digits times 4 levels.	Blank
15	DJI INDUSTRY CODE	Text; Max. Length: 200; Format will always start with a "D" then 4 digits times 4 levels	Blank
16	BSE INDUSTRY CLASSIFICATION CODE	Alphanumeric; Max. Length: 200	BSE Industry Sub- Group Classification Code.
17	MIC	Alphanumeric; Max. Length: 10	Market Identification Code represents the 4-character ISO Code of the exchange the constituent is traded on. "XBOM"
18	COUNTRY OF DOMICILE	Text; Max. Length: 200	2-character ISO country/region code that is associated with the constituent's country/region of domicile - "IN"
19	COUNTRY OF LISTING	Text; Max. Length: 200	2-character ISO country/region code that is associated with the constituent's country/region of exchange - "IN"
20	REGION	Text; Max. Length: 200	Blank
21	SIZE	Alphanumeric; Max. Length: 10	Blank
22	CAP RANGE	Alphanumeric; Max. Length: 20	Blank
23	CURRENCY CODE	Alphanumeric; Max. Length: 20	The ISO currency code in which the closing price of the stock is stated - "INR"
24	LOCAL PRICE	Numeric; Max. Length: 38; Max. Precision: 16	Adjusted price of the constituents after Corporate Action is executed.
25	FX RATE	Numeric; Max. Length: 38; Max. Precision: 16	Foreign exchange rate required in order to translate the stock's market value from local to index currency. In case of Dollex file, FX rate = 1/ USD current rate. For other files FX rate will be "1".
26	SHARES OUTSTANDING	Integer; Max. Length: 38	The latest number of shares outstanding after Rights/ Bonus/ Splits for the constituent.
27	MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	The total market capitalization of the stock, representing the [SHARES OUTSTANDING] * [LOCAL PRICE] * [FX RATE]
28	IWF	Numeric; Max. Length: 38; Max. Precision: 16	The investible weight factor of the stock in the index. A value of 1 = 100% Free Float.
29	AWF	Numeric; Max. Length: 38; Max. Precision: 16	Additional weight factor as needed for certain methodologies. For methodologies not using AWF, the value will be 1.

30	GROWTH	Numeric; Max. Length: 38; Max. Precision: 20	Blank
31	VALUE	Numeric; Max. Length: 38; Max. Precision: 20	Blank
32	INDEX SHARES	Numeric; Max. Length: 38; Max. Precision: 16	The total number of shares determined and used by the index calculation methodology (i.e. [SHARES OUSTANDING] * [IWF] * [AWF])
33	INDEX MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	[INDEX SHARES] * [LOCAL PRICE] * [FX RATE]
34	INDEX WEIGHT	Numeric; Max. Length: 38; Max. Precision: 20	The weight of the stock within the parent index. Calculated as [INDEX MARKET CAP]/ (Sum of [INDEX MARKET CAP]).
35	DAILY PRICE RETURN	Numeric; Max. Length: 38; Max. Precision: 20	Blank
36	DAILY TOTAL RETURN	Numeric; Max. Length: 38; Max. Precision: 20	Blank
37	DIVIDEND	Numeric; Max. Length: 38; Max. Precision: 16	Dividend as reported by the constituent with an ex-date of the current day. If next trading date is Ex-Date for Dividend, then Display Dividend amount (Only Latest Dividend) else Blank.
38	NET DIVIDEND	Numeric; Max. Length: 38; Max. Precision: 16	Net dividend amount issued by the constituent with an ex-date of the current day (after subtracting taxes). If next trading date is Ex-Date for Dividend, then Display Net Dividend amount else Blank.

3. Close Price File

File Name	File Type	Available
yyyyMMdd_BSE_[Index Code]_CLS.SDC	SDC (Tab separated)	SFTP

File Structure

Sr. No.	Field Name	Data Type	Description
1	INDEX NAME	Alphanumeric; Max. Length: 200	Name of the index.
2	INDEX CODE	Alphanumeric; Max. Length: 200	A short code for the index.
3	BSE INDEX ID	Alphanumeric; Max. Length: 200	A unique index identifier that also represents characteristics of the index.
4	EFFECTIVE DATE	Date format is yyyyMMdd.	Current date
5	COMPANY	Text; Max. Length: 200	Name of the company
6	RIC	Text; Max. Length: 200	Reuters Instrument Code

7	BLOOMBERG TICKER	Text; Max. Length: 200	BLOOMBERG TICKER
8	CUSIP	Text; Max. Length: 200	Blank
9	ISIN	Alphanumeric; Max. Length: 200	Constituent's 12-character ISIN identifier
10	SEDOL	Alphanumeric; Max. Length: 200	Constituent's 7-character SEDOL identifier.
11	TICKER	Alphanumeric; Max. Length: 200	Constituent's BSE Scrip code which serves as a unique identifier for each Scrip.
12	GV KEY	Alphanumeric; Max. Length: 200	Blank
13	STOCK KEY	Integer; Max. Length: 15	Blank
14	GICS CODE	Integer; Max. Length: 200;	Blank
15	DJI INDUSTRY CODE	Text; Max. Length: 200;	Blank
16	BSE INDUSTRY CLASSIFICATION CODE	Alphanumeric; Max. Length: 200	BSE Industry Sub- Group Classification Code.
17	MIC	Alphanumeric; Max. Length: 10	Market Identification Code represents the 4-character ISO Code of the exchange the constituent is traded on. "XBOM"
18	COUNTRY OF DOMICILE	Text; Max. Length: 200	2-character ISO country/region code that is associated with the constituent's country/region of domicile - "IN"
19	COUNTRY OF LISTING	Text; Max. Length: 200	2-character ISO country/region code that is associated with the constituent's country/region of exchange - "IN"
20	REGION	Text; Max. Length: 200	Blank
21	SIZE	Alphanumeric; Max. Length: 10	Blank
22	CAP RANGE	Alphanumeric; Max. Length: 20	Blank
23	CURRENCY CODE	Alphanumeric; Max. Length: 20	The ISO currency code in which the closing price of the stock is stated - "INR"
24	LOCAL PRICE	Numeric; Max. Length: 38; Max. Precision: 16	The end-of-day closing price of the stock, represented in the local currency of the stock.
25	FX RATE	Numeric; Max. Length: 38; Max. Precision: 16	Foreign exchange rate required in order to translate the stock's market value from local to index currency. In case of Dollex file, FX rate = 1/ USD current rate. For other files FX rate will be "1".
26	SHARES OUTSTANDING	Integer; Max. Length: 38	The latest number of shares outstanding after Rights/ Bonus/ Splits for the constituent.
27	MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	The total market capitalization of the stock, representing the [SHARES OUTSTANDING] * [LOCAL PRICE] * [FX RATE]

28	IWF	Numeric; Max. Length: 38; Max. Precision: 16	The investible weight factor of the stock in the index. A value of 1 = 100% Free Float.
29	AWF	Numeric; Max. Length: 38; Max. Precision: 16	Additional weight factor as needed for certain methodologies. For methodologies not using AWF, the value will be 1.
30	GROWTH	Numeric; Max. Length: 38; Max. Precision: 20	Blank.
31	VALUE	Numeric; Max. Length: 38; Max. Precision: 20	Blank
32	INDEX SHARES	Numeric; Max. Length: 38; Max. Precision: 16	The total number of shares determined and used by the index calculation methodology (i.e. [SHARES OUSTANDING] * [IWF] * [AWF])
33	INDEX MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	[INDEX SHARES] * [LOCAL PRICE] * [FX RATE]
34	INDEX WEIGHT	Numeric; Max. Length: 38; Max. Precision: 20	The weight of the stock within the parent index. Calculated as [INDEX MARKET CAP]/ (Sum of [INDEX MARKET CAP]).
35	DAILY PRICE RETURN	Numeric; Max. Length: 38; Max. Precision: 20	[LOCAL PRICE]/ ([LOCAL PRICE] from previous business date file) – 1
36	DAILY TOTAL RETURN	Numeric; Max. Length: 38; Max. Precision: 20	[LOCAL PRICE]/ ([LOCAL PRICE] from previous business date file) + [DIVIDEND] (Only Latest Dividend)
37	DIVIDEND	Numeric; Max. Length: 38; Max. Precision: 16	Dividend as reported by the constituent with an ex-date of the current day. If Current Date is Ex Date for Dividend, then Display Dividend amount (Only Latest Dividend) else Blank.
38	NET DIVIDEND	Numeric; Max. Length: 38; Max. Precision: 16	Net dividend amount issued by the constituent with an ex-date of the current day (after subtracting taxes). If current date is Ex-Date for Dividend, then Display Net Dividend amount else Blank.

4. Daily Proforma File

File Name	File Type	Available
yyyyMMdd_BSE_[Index Code]_DPRO.SDC	SDC (Tab separated)	SFTP

File Structure

Sr. No.	Field Name	Data Type	Description
1	INDEX NAME	Alphanumeric; Max. Length: 200	Name of the index.

2	INDEX CODE	Alphanumeric; Max. Length: 200	A short code for the index.
3	BSE INDEX ID	Alphanumeric; Max. Length: 200	A unique index identifier that also represents characteristics of the index.
4	EFFECTIVE DATE	Date format is yyyyMMdd	EFFECTIVE DATE (T+2), for the next 5 days.
5	COMPANY	Text; Max. Length: 200	Name of the company
6	RIC	Text; Max. Length: 200	Reuters Instrument Code
7	BLOOMBERG TICKER	Text; Max. Length: 200	BLOOMBERG TICKER
8	CUSIP	Text; Max. Length: 200	Blank
9	ISIN	Alphanumeric; Max. Length: 200	Constituent's 12-character ISIN identifier
10	SEDOL	Alphanumeric; Max. Length: 200	Constituent's 7-character SEDOL identifier.
11	TICKER	Alphanumeric; Max. Length: 200	Constituent's BSE Scrip code which serves as a unique identifier for each Scrip.
12	GV KEY	Alphanumeric; Max. Length: 200	Blank
13	STOCK KEY	Integer; Max. Length: 15	Blank
14	GICS CODE	Integer; Max. Length: 200; Format will always be 2 digits times 4 levels.	Blank
15	DJI INDUSTRY CODE	Text; Max. Length: 200; Format will always start with a "D" then 4 digits times 4 levels	Blank
16	BSE INDUSTRY CLASSIFICATION CODE	Alphanumeric; Max. Length: 200	BSE Industry Sub- Group Classification Code.
17	MIC	Alphanumeric; Max. Length: 10	Market Identification Code represents the 4-character ISO Code of the exchange the constituent is traded on - "XBOM"
18	COUNTRY OF DOMICILE	Text; Max. Length: 200	2-character ISO country/region code that is associated with the constituent's country/region of domicile - "IN"
19	COUNTRY OF LISTING	Text; Max. Length: 200	2-character ISO country/region code that is associated with the constituent's country/region of exchange - "IN"
20	REGION	Text; Max. Length: 200	Blank
21	SIZE	Alphanumeric; Max. Length: 10	Blank
22	CAP RANGE	Alphanumeric; Max. Length: 20	Blank
23	CURRENCY CODE	Alphanumeric; Max. Length: 20	The ISO currency code in which the closing price of the stock is stated - "INR"

24	LOCAL PRICE	Numeric; Max. Length: 38; Max. Precision: 16	The end-of-day closing price of the stock, represented in the local currency of the stock.
25	FX RATE	Numeric; Max. Length: 38; Max. Precision: 16	Foreign exchange rate required in order to translate the stock's market value from local to index currency. In case of Dollex file, FX rate = 1/ USD current rate. For other files FX rate will be "1".
26	SHARES OUTSTANDING	Integer; Max. Length: 38	The latest number of shares outstanding after Rights/ Bonus/ Splits for the constituent.
27	MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	The total market capitalization of the stock, representing the [SHARES OUTSTANDING] * [LOCAL PRICE] * [FX RATE]
28	IWF	Numeric; Max. Length: 38; Max. Precision: 16	The investible weight factor of the stock in the index. A value of 1 = 100% Free Float.
29	AWF	Numeric; Max. Length: 38; Max. Precision: 16	Additional weight factor as needed for certain methodologies. For methodologies not using AWF, the value will be 1.
30	GROWTH	Numeric; Max. Length: 38; Max. Precision: 20	Blank
31	VALUE	Numeric; Max. Length: 38; Max. Precision: 20	Blank
32	INDEX SHARES	Numeric; Max. Length: 38; Max. Precision: 16	The total number of shares determined and used by the index calculation methodology (i.e. [SHARES OUSTANDING] * [IWF] * [AWF])
33	INDEX MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	[INDEX SHARES] * [LOCAL PRICE] * [FX RATE]
34	INDEX WEIGHT	Numeric; Max. Length: 38; Max. Precision: 20	The weight of the stock within the parent index. Calculated as [INDEX MARKET CAP]/ (Sum of [INDEX MARKET CAP]).
35	DAILY PRICE RETURN	Numeric; Max. Length: 38; Max. Precision: 20	Blank
36	DAILY TOTAL RETURN	Numeric; Max. Length: 38; Max. Precision: 20	Blank
37	DIVIDEND	Numeric; Max. Length: 38; Max. Precision: 16	Blank
38	NET DIVIDEND	Numeric; Max. Length: 38; Max. Precision: 16	Blank

5. Proforma File

This file is generated only when there are Adds/Drops in the index.

File Name	File Type	Available
yyyyMMdd _BSE_[Index Code]_PRO.SDC	SDC (Tab separated)	SFTP

File Structure

Sr. No.	Field Name	Data Type	Description
1	INDEX NAME	Alphanumeric; Max. Length: 200	Name of the index. `
2	INDEX CODE	Alphanumeric; Max. Length: 200	A short code for the index.
3	BSE INDEX ID	Alphanumeric; Max. Length: 200	A unique index identifier that also represents characteristics of the index.
4	EFFECTIVE DATE	Date format is yyyyMMdd.	Upcoming Rebalancing date
5	COMPANY	Text; Max. Length: 200	Name of the company
6	RIC	Text; Max. Length: 200	Reuters Instrument Code
7	BLOOMBERG TICKER	Text; Max. Length: 200	BLOOMBERG TICKER
8	CUSIP	Text; Max. Length: 200	Blank
9	ISIN	Alphanumeric; Max. Length: 200	Constituent's 12-character ISIN identifier
10	SEDOL	Alphanumeric; Max. Length: 200	Constituent's 7-character SEDOL identifier
11	TICKER	Alphanumeric; Max. Length: 200	Constituent's BSE Scrip code which serves as a unique identifier for each Scrip.
12	GV KEY	Alphanumeric; Max. Length: 200	Blank
13	STOCK KEY	Integer; Max. Length: 15	Blank
14	GICS CODE	Integer; Max. Length: 200; Format will always be 2 digits times 4 levels.	Blank
15	DJI INDUSTRY CODE	Text; Max. Length: 200; Format will always start with a "D" then 4 digits times 4 levels	Blank
16	BSE INDUSTRY CLASSIFICATION CODE	Alphanumeric; Max. Length: 200	BSE Industry Sub- Group Classification Code.

17	MIC	Alphanumeric; Max. Length: 10	Market Identification Code represents the 4-character ISO Code of the exchange the constituent is traded on. "XBOM"
18	COUNTRY OF DOMICILE	Text; Max. Length: 200	2-character ISO country/region code that is associated with the constituent's country/region of domicile - "IN"
19	COUNTRY OF LISTING	Text; Max. Length: 200	2-character ISO country/region code that is associated with the constituent's country/region of exchange - "IN"
20	REGION	Text; Max. Length: 200	Blank
21	SIZE	Alphanumeric; Max. Length: 10	Blank
22	CAP RANGE	Alphanumeric; Max. Length: 20	Blank
23	CURRENCY CODE	Alphanumeric; Max. Length: 20	The ISO currency code in which the closing price of the stock is stated - "INR"
24	LOCAL PRICE	Numeric; Max. Length: 38; Max. Precision: 16	The end-of-day closing price of the stock, represented in the local currency of the stock.
25	FX RATE	Numeric; Max. Length: 38; Max. Precision: 16	Foreign exchange rate required in order to translate the stock's market value from local to index currency. In case of Dollex file, FX rate = 1/ USD current rate. For other files FX rate will be "1".
26	SHARES OUTSTANDING	Integer; Max. Length: 38	The latest number of shares outstanding after Rights/ Bonus/ Splits for the constituent.
27	MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	The total market capitalization of the stock, representing the [SHARES OUTSTANDING] * [LOCAL PRICE] * [FX RATE]
28	IWF	Numeric; Max. Length: 38; Max. Precision: 16	The investible weight factor of the stock in the index. A value of 1 = 100% Free Float.
29	AWF	Numeric; Max. Length: 38; Max. Precision: 16	Additional weight factor as needed for certain methodologies. For methodologies not using AWF, the value will be 1.
30	GROWTH	Numeric; Max. Length: 38; Max. Precision: 20	Blank
31	VALUE	Numeric; Max. Length: 38; Max. Precision: 20	Blank
32	INDEX SHARES	Numeric; Max. Length: 38; Max. Precision: 16	The total number of shares determined and used by the index calculation methodology (i.e. [SHARES OUTSTANDING] * [IWF] * [AWF])
33	INDEX MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	[INDEX SHARES] * [LOCAL PRICE] * [FX RATE]
34	INDEX WEIGHT	Numeric; Max. Length: 38; Max. Precision: 20	The weight of the stock within the parent index. Calculated as [INDEX MARKET CAP]/ (Sum of [INDEX MARKET CAP]).
35	DAILY PRICE RETURN	Numeric; Max. Length: 38; Max. Precision: 20	Blank

36	DAILY TOTAL RETURN	Numeric; Max. Length: 38; Max. Precision: 20	Blank
37	DIVIDEND	Numeric; Max. Length: 38; Max. Precision: 16	Blank
38	NET DIVIDEND	Numeric; Max. Length: 38; Max. Precision: 16	Blank

6. Headlines File

This file is only provided to the subscribers of Headline package.

File Name	File Type	Available
yyyyMMdd _BSE_HEADLINES.SDL	SDL (Tab separated)	SFTP

File Structure

Sr. No.	Field Name	Data Type	Description
1	CHANGE	Alphanumeric; Max. Length: 1	A "#" symbol will be present to denote any adjustment made to the divisor based on events effective for the next trading day
2	DATE OF INDEX	Date format is yyyyMMdd	Current Business Date
3	INDEX NAME	Alphanumeric; Max. Length: 200	Name of the index.
4	INDEX CODE	Alphanumeric; Max. Length: 200	A short code for the index.
5	BSE INDEX ID	Alphanumeric; Max. Length: 200	A unique index identifier that also represents characteristics of the index.
6	GICS CODE	Integer; Max. Length: 8; Format will always be 2 digits times 4 levels	Blank
7	ISO CODE	Alphanumeric; Max. Length: 20	The 3-character ISO currency code for the currency in which the index level data is being reported in and stock market capitalizations are being normalized to.
8	INDEX VALUE	Numeric; Max. Length: 38; Max. Precision: 16	The end-of-day closing value
9	CLOSE MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	The sum of all constituent INDEX MARKET CAPs, stated in the currency of the index.
10	CLOSE DIVISOR	Numeric; Max. Length: 38; Max. Precision: 16	An index divisor is the basis for comparability across time, and the starting point for adjustments that need to be made due to changes in the equity composition of the underlying companies in the index or to

			corporate actions that cause changes to the market value of the stocks in the index
11	CLOSE COUNT	Integer; Max. Length: 15	The number of securities that make up the index portfolio at the end-of-day close
12	DAILY RETURN	Numeric; Max. Length: 38; Max. Precision: 20	$[(\text{Current index value} / \text{Previous index value}) - 1]$
13	INDEX DIVIDEND	Numeric; Max. Length: 38; Max. Precision: 16	The impact on the index from dividends issued by constituents with an ex-date of the DATE OF THE INDEX. $[\text{Sum of (DIVIDEND * INDEX SHARES * FX RATE)}] / \text{CLOSE DIVISOR}$ Please note that net total return indices account for taxes by subtracting out taxes from the DIVIDEND amount.
14	ADJ MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	The adjusted market capitalization is calculated after the index's markets have closed, considering any adjustments being made to the securities (adds, drops, share changes, IWF changes, etc.) prior to the start of trading for the following index trading day. Same as CLOSE MARKET CAP if there are no changes
15	ADJ DIVISOR	Numeric; Max. Length: 38; Max. Precision: 16	Any adjustments made to the index CLOSE DIVISOR due to corporate actions, constituent changes or specific index methodology changes occurring on the next day are reflected in the ADJ DIVISOR. The divisor is adjusted to ensure index levels remain consistent and comparable. Same as CLOSE DIVISOR if there are no changes
16	ADJ COUNT	Integer; Max. Length: 15	The number of constituents that make up the index portfolio as of the effective date of the upcoming rebalance considering rebalance changes.

7. Sectors File

This file is only provided to the subscribers of Sector package.

File Name	File Type	Available
yyyyMMdd _BSE_SECTORS.SDL	SDL (Tab separated)	SFTP

File Structure

Sr. No.	Field Name	Data Type	Description
1	CHANGE	Alphanumeric; Max. Length: 1	A "#" symbol will be present to denote any adjustment made to the divisor based on events effective for the next trading day
2	DATE OF INDEX	Date format is yyyyMMdd	Current Business Date
3	INDEX NAME	Alphanumeric; Max. Length: 200	Name of the index.
4	INDEX CODE	Alphanumeric; Max. Length: 200	A short code for the index.
5	BSE INDEX ID	Alphanumeric; Max. Length: 200	A unique index identifier that also represents characteristics of the index.
6	GICS CODE	Integer; Max. Length: 8; Format will always be 2 digits times 4 levels	Blank
7	ISO CODE	Alphanumeric; Max. Length: 20	The 3-character ISO currency code for the currency in which the index level data is being reported in and stock market capitalizations are being normalized to.
8	INDEX VALUE	Numeric; Max. Length: 38; Max. Precision: 16	The end-of-day closing value
9	CLOSE MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	The sum of all constituent INDEX MARKET CAPs, stated in the currency of the index.
10	CLOSE DIVISOR	Numeric; Max. Length: 38; Max. Precision: 16	An index divisor is the basis for comparability across time, and the starting point for adjustments that need to be made due to changes in the equity composition of the underlying companies in the index or to corporate actions that cause changes to the market value of the stocks in the index
11	CLOSE COUNT	Integer; Max. Length: 15	The number of securities that make up the index portfolio at the end-of-day close
12	DAILY RETURN	Numeric; Max. Length: 38; Max. Precision: 20	$[(\text{Current index value} / \text{Previous index value}) - 1]$

13	INDEX DIVIDEND	Numeric; Max. Length: 38; Max. Precision: 16	The impact on the index from dividends issued by constituents with an ex-date of the DATE OF THE INDEX. [Sum of (DIVIDEND * INDEX SHARES * FX RATE)] / CLOSE DIVISOR Please note that net total return indices account for taxes by subtracting out taxes from the DIVIDEND amount.
14	ADJ MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	The adjusted market capitalization is calculated after the index's markets have closed, considering any adjustments being made to the securities (adds, drops, share changes, IWF changes, etc.) prior to the start of trading for the following index trading day. Same as CLOSE MARKET CAP if there are no changes
15	ADJ DIVISOR	Numeric; Max. Length: 38; Max. Precision: 16	Any adjustments made to the index CLOSE DIVISOR due to corporate actions, constituent changes or specific index methodology changes occurring on the next day are reflected in the ADJ DIVISOR. The divisor is adjusted to ensure index levels remain consistent and comparable. Same as CLOSE DIVISOR if there are no changes
16	ADJ COUNT	Integer; Max. Length: 15	The number of constituents that make up the index portfolio as of the effective date of the upcoming rebalance considering rebalance changes.

8. Sectors Open-High-Low File

This file is only provided to the subscribers of Sector package.

File Name	File Type	Available
yyyyMMdd_BSE_SECTORS_OHL.SDL	SDL (Tab separated)	SFTP

File Structure

Sr. No.	Field Name	Data Type	Description
1	CHANGE	Alphanumeric; Max. Length: 1	A "#" symbol will be present to denote any adjustment made to the divisor based on events effective for the next trading day
2	DATE OF INDEX	Date format is yyyyMMdd	Current Business Date
3	INDEX NAME	Alphanumeric; Max. Length: 200	Name of the index.
4	INDEX CODE	Alphanumeric; Max. Length: 200	A short code for the index.

5	BSE INDEX ID	Alphanumeric; Max. Length: 200	A unique index identifier that also represents characteristics of the index.
6	GICS CODE	Integer; Max. Length: 8; Format will always be 2 digits times 4 levels	Blank
7	ISO CODE	Alphanumeric; Max. Length: 20	The 3-character ISO currency code for the currency in which the index level data is being reported in and stock market capitalizations are being normalized to.
8	INDEX VALUE	Numeric; Max. Length: 38; Max. Precision: 16	The end-of-day closing value
9	CLOSE MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	The sum of all constituent INDEX MARKET CAPs, stated in the currency of the index.
10	CLOSE DIVISOR	Numeric; Max. Length: 38; Max. Precision: 16	An index divisor is the basis for comparability across time, and the starting point for adjustments that need to be made due to changes in the equity composition of the underlying companies in the index or to corporate actions that cause changes to the market value of the stocks in the index
11	CLOSE COUNT	Integer; Max. Length: 15	The number of securities that make up the index portfolio at the end-of-day close
12	DAILY RETURN	Numeric; Max. Length: 38; Max. Precision: 20	$[(\text{Current index value} / \text{Previous index value}) - 1]$
13	INDEX DIVIDEND	Numeric; Max. Length: 38; Max. Precision: 16	The impact on the index from dividends issued by constituents with an ex-date of the DATE OF THE INDEX. $[\text{Sum of (DIVIDEND * INDEX SHARES * FX RATE)}] / \text{CLOSE DIVISOR}$ Please note that net total return indices account for taxes by subtracting out taxes from the DIVIDEND amount.
14	ADJ MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	The adjusted market capitalization is calculated after the index's markets have closed, considering any adjustments being made to the securities (adds, drops, share changes, IWF changes, etc.) prior to the start of trading for the following index trading day. Same as CLOSE MARKET CAP if there are no changes
15	ADJ DIVISOR	Numeric; Max. Length: 38; Max. Precision: 16	Any adjustments made to the index CLOSE DIVISOR due to corporate actions, constituent changes or specific index methodology changes occurring on the next day are reflected in the ADJ DIVISOR. The divisor is adjusted to ensure index levels remain consistent and comparable. Same as CLOSE DIVISOR if there are no changes
16	ADJ COUNT	Integer; Max. Length: 15	The number of constituents that make up the index portfolio as of the effective date of the upcoming rebalance considering rebalance changes.

17	INDEX OPEN	Numeric; Max. Length: 38; Max. Precision: 16	The beginning-of-day open value.
18	INDEX HIGH	Numeric; Max. Length: 38; Max. Precision: 16	The intra-day highest value.
19	INDEX LOW	Numeric; Max. Length: 38; Max. Precision: 16	The intra-day lowest value.

9. Index Value File

File Name	File Type	Available
yyyyMMdd_[Index Code].SDL	SDL (Tab separated)	SFTP

File Structure

Sr. No.	Field Name	Data Type	Description
1	CHANGE	Alphanumeric; Max. Length: 1	A "#" symbol will be present to denote any adjustment made to the divisor based on events effective for the next trading day
2	DATE OF INDEX	Date format is yyyyMMdd	Current Business Date
3	INDEX NAME	Alphanumeric; Max. Length: 200	Name of the index.
4	INDEX CODE	Alphanumeric; Max. Length: 200	A short code for the index.
5	BSE INDEX ID	Alphanumeric; Max. Length: 200	A unique index identifier that also represents characteristics of the index.
6	GICS CODE	Integer; Max. Length: 8; Format will always be 2 digits times 4 levels	Blank
7	ISO CODE	Alphanumeric; Max. Length: 20	The 3-character ISO currency code for the currency in which the index level data is being reported in and stock market capitalizations are being normalized to.
8	INDEX VALUE	Numeric; Max. Length: 38; Max. Precision: 16	The end-of-day closing value
9	CLOSE MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	The sum of all constituent INDEX MARKET CAPs, stated in the currency of the index.
10	CLOSE DIVISOR	Numeric; Max. Length: 38; Max. Precision: 16	An index divisor is the basis for comparability across time, and the starting point for adjustments that need to be made due to changes in the equity composition of the underlying companies in the index or to corporate actions that cause changes to the market value of the stocks in the index

11	CLOSE COUNT	Integer; Max. Length: 15	The number of securities that make up the index portfolio at the end-of-day close
12	DAILY RETURN	Numeric; Max. Length: 38; Max. Precision: 20	$[(\text{Current index value} / \text{Previous index value}) - 1]$
13	INDEX DIVIDEND	Numeric; Max. Length: 38; Max. Precision: 16	The impact on the index from dividends issued by constituents with an ex-date of the DATE OF THE INDEX. $[\text{Sum of (DIVIDEND * INDEX SHARES * FX RATE)}] / \text{CLOSE DIVISOR}$ Please note that net total return indices account for taxes by subtracting out taxes from the DIVIDEND amount.
14	ADJ MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	The adjusted market capitalization is calculated after the index's markets have closed, considering any adjustments being made to the securities (adds, drops, share changes, IWF changes, etc.) prior to the start of trading for the following index trading day. Same as CLOSE MARKET CAP if there are no changes
15	ADJ DIVISOR	Numeric; Max. Length: 38; Max. Precision: 16	Any adjustments made to the index CLOSE DIVISOR due to corporate actions, constituent changes or specific index methodology changes occurring on the next day are reflected in the ADJ DIVISOR. The divisor is adjusted to ensure index levels remain consistent and comparable. Same as CLOSE DIVISOR if there are no changes
16	ADJ COUNT	Integer; Max. Length: 15	The number of constituents that make up the index portfolio as of the effective date of the upcoming rebalance considering rebalance changes.

10. Index Of Index File

This file is only provided to the subscribers of Index Of Index for component level data.

File Name	File Type	Available
yyyyMMdd_[Index Code].SDCL	SDCL	SFTP

File Structure

Sr. No.	Field Name	Data Type	Description
1	CHANGE	Alphanumeric; Max. Length: 1	A "#" symbol will be present to denote any adjustment made to the divisor based on events effective for the next trading day
2	DATE OF INDEX	Date format is yyyyMMdd	Current Business Date

3	INDEX NAME	Alphanumeric; Max. Length: 200	Name of the index.
4	INDEX CODE	Alphanumeric; Max. Length: 200	A short code for the index.
5	BSE INDEX ID	Alphanumeric; Max. Length: 200	A unique index identifier that also represents characteristics of the index.
6	COMPONENT NAME	Alphanumeric; Max. Length: 200	The name of the components of the Index.
7	COMPONENT CODE	Alphanumeric; Max. Length: 200	A short code for the component index.
8	COMPONENT KEY	Alphanumeric; Max. Length: 200	A unique index identifier that also represents characteristics of the component index.
9	COMPONENT ISO CODE	Alphanumeric; Max. Length: 200	"INR"
10	COMPONENT VALUE	Numeric; Max. Length: 38; Max. Precision: 16	The end-of-day closing value of the component Index
11	DAILY RETURN	Numeric; Max. Length: 38; Max. Precision: 20	$[(\text{Current index value} / \text{Previous index value}) - 1]$
12	WEIGHT	Numeric; Max. Length: 38; Max. Precision: 20	Weight of the component in the parent Index.
13	ADJ WEIGHT	Numeric; Max. Length: 38; Max. Precision: 20	Adjusted weight after corporate action.
14	FUTURE REBALANCE DATE	Date format is yyyyMMdd	Blank
15	FUTURE REBALANCE WEIGHT	Numeric; Max. Length: 38; Max. Precision: 20	Blank

11. End Of Month Headlines File

This file is only provided to the subscribers of Headline package.

File Name	File Type	Available
yyyyMMdd_BSE_HEADLINES_EOM.SDL	SDL (Tab separated)	SFTP

File Structure

Sr. No.	Field Name	Data Type	Description
1	CHANGE	Alphanumeric; Max. Length: 1	A "#" symbol will be present to denote any adjustment made to the divisor based on events effective for the next trading day
2	DATE OF INDEX	Date format is yyyyMMdd	Current Business Date

3	INDEX NAME	Alphanumeric; Max. Length: 200	Name of the index.
4	INDEX CODE	Alphanumeric; Max. Length: 200	A short code for the index.
5	BSE INDEX ID	Alphanumeric; Max. Length: 200	A unique index identifier that also represents characteristics of the index.
6	GICS CODE	Integer; Max. Length: 8.	Blank
7	ISO CODE	Alphanumeric; Max. Length: 20	The 3-character ISO currency code for the currency in which the index level data is being reported in and stock market capitalizations are being normalized to.
8	INDEX VALUE	Numeric; Max. Length: 38; Max. Precision: 16	The end-of-day closing value
9	CLOSE MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	The sum of all constituent INDEX MARKET CAPs, stated in the currency of the index
10	CLOSE DIVISOR	Numeric; Max. Length: 38; Max. Precision: 16	An index divisor is the basis for comparability across time, and the starting point for adjustments that need to be made due to changes in the equity composition of the underlying companies in the index or to corporate actions that cause changes to the market value of the stocks in the index
11	CLOSE COUNT	Integer; Max. Length: 15	The number of securities that make up the index portfolio at the end-of-day close.
12	MTD RETURN	Numeric; Max. Length: 38; Max. Precision: 20	Percent Change Month/Month – 1
13	MTD INDEX DIVIDEND	Numeric; Max. Length: 38; Max. Precision: 16	Month-to-date Index Dividend
14	ADJ MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	The adjusted market capitalization is calculated after the index's markets have closed, considering any adjustments being made to the securities (adds, drops, share changes, IWF changes, etc.) prior to the start of trading for the following index trading day. Same as CLOSE MARKET CAP if there are no changes
15	ADJ DIVISOR	Numeric; Max. Length: 38; Max. Precision: 16	Any adjustments made to the index CLOSE DIVISOR due to corporate actions, constituent changes or specific index methodology changes occurring on the next day are reflected in the ADJ DIVISOR. The divisor is adjusted to ensure index levels remain consistent and comparable. Same as CLOSE DIVISOR if there are no changes
16	ADJ COUNT	Integer; Max. Length: 15	The number of constituents that make up the index portfolio as of the effective date of the upcoming rebalance considering rebalance changes.

17	FY0 P/E	Numeric 38,16	Blank
18	1 YR FWD P/E	Numeric 38,16	Blank
19	2 YR FWD P/E	Numeric 38,16	Blank
20	12 MO TRAILING P/E	Numeric 38,16	Current P/E= Sum of Index Market cap / sum of Index constituents PAT
21	P/BV	Numeric 38,16	Price/book value= Sum of Index Market cap / sum of Index constituents Net worth
22	P/CF	Numeric 38,16	Blank
23	P/S	Numeric 38,16	Blank
24	ROE	Numeric 38,16	Blank
25	DIV YLD	Numeric 38,16	Trailing Dividend Yield= Sum of Index constituents dividend / Sum of Index Market cap.
26	IND YLD	Numeric 38,16	Blank

12. End Of Month Sectors File

This file is only provided to the subscribers of Sector package.

File Name	File Type	Available
yyyyMMdd_BSE_SECTORS_EOM.SDL	SDL (Tab separated)	SFTP

File Structure

Sr. No.	Field Name	Data Type	Description
1	CHANGE	Alphanumeric; Max. Length: 1	A "#" symbol will be present to denote any adjustment made to the divisor based on events effective for the next trading day
2	DATE OF INDEX	Date format is yyyyMMdd	Current Business Date
3	INDEX NAME	Alphanumeric; Max. Length: 200	Name of the index.
4	INDEX CODE	Alphanumeric; Max. Length: 200	A short code for the index.
5	BSE INDEX ID	Alphanumeric; Max. Length: 200	A unique index identifier that also represents characteristics of the index.

6	GICS CODE	Integer; Max. Length: 8.	Blank
7	ISO CODE	Alphanumeric; Max. Length: 20	The 3-character ISO currency code for the currency in which the index level data is being reported in and stock market capitalizations are being normalized to.
8	INDEX VALUE	Numeric; Max. Length: 38; Max. Precision: 16	The end-of-day closing value
9	CLOSE MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	The sum of all constituent INDEX MARKET CAPs, stated in the currency of the index
10	CLOSE DIVISOR	Numeric; Max. Length: 38; Max. Precision: 16	An index divisor is the basis for comparability across time, and the starting point for adjustments that need to be made due to changes in the equity composition of the underlying companies in the index or to corporate actions that cause changes to the market value of the stocks in the index
11	CLOSE COUNT	Integer; Max. Length: 15	The number of securities that make up the index portfolio at the end-of-day close.
12	MTD RETURN	Numeric; Max. Length: 38; Max. Precision: 20	Percent Change Month/Month – 1
13	MTD INDEX DIVIDEND	Numeric; Max. Length: 38; Max. Precision: 16	Month-to-date Index Dividend
14	ADJ MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	The adjusted market capitalization is calculated after the index's markets have closed, considering any adjustments being made to the securities (adds, drops, share changes, IWF changes, etc.) prior to the start of trading for the following index trading day. Same as CLOSE MARKET CAP if there are no changes
15	ADJ DIVISOR	Numeric; Max. Length: 38; Max. Precision: 16	Any adjustments made to the index CLOSE DIVISOR due to corporate actions, constituent changes or specific index methodology changes occurring on the next day are reflected in the ADJ DIVISOR. The divisor is adjusted to ensure index levels remain consistent and comparable. Same as CLOSE DIVISOR if there are no changes
16	ADJ COUNT	Integer; Max. Length: 15	The number of constituents that make up the index portfolio as of the effective date of the upcoming rebalance considering rebalance changes.
17	FY0 P/E	Numeric 38,16	Blank
18	1 YR FWD P/E	Numeric 38,16	Blank
19	2 YR FWD P/E	Numeric 38,16	Blank

20	12 MO TRAILING P/E	Numeric 38,16	Current P/E= Sum of Index Market cap / sum of Index constituents PAT
21	P/BV	Numeric 38,16	Price/book value= Sum of Index Market cap / sum of Index constituents Net worth
22	P/CF	Numeric 38,16	Blank
23	P/S	Numeric 38,16	Blank
24	ROE	Numeric 38,16	Blank
25	DIV YLD	Numeric 38,16	Trailing Dividend Yield= Sum of Index constituents dividend / Sum of Index Market cap.
26	IND YLD	Numeric 38,16	Blank

13. End Of Month Index Value File

File Name	File Type	Available
yyyyMMdd _BSE_[Index Code]_EOM.SDL	SDL (Tab separated)	SFTP

File Structure

Sr. No.	Field Name	Data Type	Description
1	CHANGE	Alphanumeric; Max. Length: 1	A "#" symbol will be present to denote any adjustment made to the divisor based on events effective for the next trading day
2	DATE OF INDEX	Date format is yyyyMMdd	Current Business Date
3	INDEX NAME	Alphanumeric; Max. Length: 200	Name of the index.
4	INDEX CODE	Alphanumeric; Max. Length: 200	A short code for the index.
5	BSE INDEX ID	Alphanumeric; Max. Length: 200	A unique index identifier that also represents characteristics of the index.
6	GICS CODE	Integer; Max. Length: 8.	Blank

7	ISO CODE	Alphanumeric; Max. Length: 20	The 3-character ISO currency code for the currency in which the index level data is being reported in and stock market capitalizations are being normalized to.
8	INDEX VALUE	Numeric; Max. Length: 38; Max. Precision: 16	The end-of-day closing value
9	CLOSE MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	The sum of all constituent INDEX MARKET CAPs, stated in the currency of the index
10	CLOSE DIVISOR	Numeric; Max. Length: 38; Max. Precision: 16	An index divisor is the basis for comparability across time, and the starting point for adjustments that need to be made due to changes in the equity composition of the underlying companies in the index or to corporate actions that cause changes to the market value of the stocks in the index
11	CLOSE COUNT	Integer; Max. Length: 15	The number of securities that make up the index portfolio at the end-of-day close.
12	MTD RETURN	Numeric; Max. Length: 38; Max. Precision: 20	Percent Change Month/Month – 1
13	MTD INDEX DIVIDEND	Numeric; Max. Length: 38; Max. Precision: 16	Month-to-date Index Dividend
14	ADJ MARKET CAP	Numeric; Max. Length: 38; Max. Precision: 16	The adjusted market capitalization is calculated after the index's markets have closed, considering any adjustments being made to the securities (adds, drops, share changes, IWF changes, etc.) prior to the start of trading for the following index trading day. Same as CLOSE MARKET CAP if there are no changes
15	ADJ DIVISOR	Numeric; Max. Length: 38; Max. Precision: 16	Any adjustments made to the index CLOSE DIVISOR due to corporate actions, constituent changes or specific index methodology changes occurring on the next day are reflected in the ADJ DIVISOR. The divisor is adjusted to ensure index levels remain consistent and comparable. Same as CLOSE DIVISOR if there are no changes
16	ADJ COUNT	Integer; Max. Length: 15	The number of constituents that make up the index portfolio as of the effective date of the upcoming rebalance considering rebalance changes.
17	FY0 P/E	Numeric 38,16	Blank
18	1 YR FWD P/E	Numeric 38,16	Blank
19	2 YR FWD P/E	Numeric 38,16	Blank
20	12 MO TRAILING P/E	Numeric 38,16	Current P/E= Sum of Index Market cap / sum of Index constituents PAT
21	P/BV	Numeric 38,16	Price/book value= Sum of Index Market cap / sum of Index constituents Net worth
22	P/CF	Numeric 38,16	Blank

23	P/S	Numeric 38,16	Blank
24	ROE	Numeric 38,16	Blank
25	DIV YLD	Numeric 38,16	Trailing Dividend Yield= Sum of Index constituents dividend / Sum of Index Market cap.
26	IND YLD	Numeric 38,16	Blank

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