

This file is generated for each trading member for all contracts in which the member or any of his clients, has either a brought forward position or an open positions on that day. The information will be given to each trading member and would contain details upto client level.

- The file is in a zip format.
- The naming convention of the PS03 Report for Trading Member is F_PS03_ F_<Member code>_DDMMYYYY.CSV.gz.
- It is available in the directory /FAOFTP/F<MEMBER CODE>/REPORTS.

The individual field descriptors of the file are detailed hereunder:

No.	Field Name	Descriptor
1	Position Date	Date
2	Segment Indicator	F' for F&O segment
3	Settlement Type	F' for Futures/ 'O' for Index Options/ 'S' for Options on securities etc.
4	Clearing Member Code	CM Code
5	Member Type	M' for TM/ 'C' for CP.
6	Trading Member Code	TM Code / CP Code
7	Account Type	P' for proprietary/ 'C' for client etc.
8	Client Account / Code	Client Account No. / Code
9	Instrument Type	FUTIDX / OPTIDX / OPTSTK etc.
10	Symbol	NIFTY / RELIANCE / DEFTY etc.
11	Expiry date	Contract expiry date
12	Strike Price	0' for Futures Contracts
13	Option Type	FF'/ 'CA'/'CE'/'PA'/'PE'
14	CA Level	0' for Futures Contracts / Number
15	Brought Forward Long Quantity	B/F long quantity
16	Brought Forward Long Value	B/F value for long futures positions/ 0 for options
17	Brought Forward Short Quantity	B/F short quantity

18	Brought Forward Short Value	B/F value for short futures positions / 0 for options
19	Day Buy Open Quantity	Quantity purchased today
20	Day Buy Open Value	Value of purchased quantity
21	Day Sell Open Quantity	Quantity sold today
22	Day Sell Open Value	Value of sold quantity
23	Pre Ex / Asgmt Long Quantity	Net long quantity before exercise
24	Pre Ex / Asgmt Long Value	Net long value for futures (0 for options)
25	Pre Ex / Asgmt Short Quantity	Net short quantity before assignment
26	Pre Ex / Asgmt Short Value	Net short value for futures (0 for options)
27	Exercised Quantity	Total Valid exercised quantity / 0
28	Assigned Quantity	Total Assigned quantity / 0
29	Post Ex / Asgmt Long Quantity	Sr. 23 - Sr. 27
30	Post Ex / Asgmt Long Value	Sr. 24 (0 for options)
31	Post Ex / Asgmt Short Quantity	Sr. 25 - Sr. 28
32	Post Ex / Asgmt Short Value	Sr. 26 (0 for options)
33	Settlement Price	Calculated Value (1) detailed below
34	Net Premium	Calculated Value (2) detailed below
35	Daily MTM Settlement Value	Calculated Value (3) detailed below
36	Futures Final Settlement Value	Calculated Value (4) detailed below
37	Exercised / Assigned Value	Calculated Value (5) detailed below

The values stored in Post Exercise Quantity are arrived at after taking into account the exercise / assigned quantity.

Value 1: Settlement Price

- In case of futures contracts, which have not yet expired, the contract settlement price is provided. This price is used for the daily MTM settlement of futures contracts.
- In case of options contracts, which have not yet expired, the underlying settlement price is provided. This price is used for interim exercise settlement of option contracts.
- In case of future and options contracts, on the day of expiry of the contract, the underlying settlement prices are provided. This price is used for final MTM settlement of futures contracts and final exercise settlement of option contracts.

Value 2: Net Premium

- In case of futures contracts, the value is zero.
- In the case of options contracts, the value is the day's sell value minus the day's buy value.
- The value is provided with the appropriate sign convention Payable (-)/ Receivable (+).
- The value represents premium settlement amount receivable or payable by the member.

Value 3: Daily MTM Settlement Value

- In case of futures contracts, which have not yet expired, the MTM settlement value is provided.
- In case of futures contracts, on the day of maturity of the contract, the value is zero. MTM settlement value for such contracts is provided as Value 4 detailed below.
- In the case of options contracts, the value is zero.
- The value is populated with the appropriate sign convention Payable (-)/ Receivable (+).

Value 4: Futures Final Settlement Value

- In case of futures contracts, which have not yet expired, the value is zero since it is provided as Value 3 detailed above.
- In case of futures contracts, on the day of expiry of the contract, the final MTM settlement value is provided.
- In the case of options contracts, the value will be zero.
- The value is provided with the appropriate sign convention Payable (-)/ Receivable (+).

Value 5: Exercised / Assigned Value

- In the case of futures contracts, the value is zero.
- In the case of option contracts, which have not expired and which have been exercised, the Exercise value is computed as follows:

For call options: Exercise value = (settlement price - strike price) * exercised quantity (a positive value)

For put options: Exercise value = (strike price - settlement price) * exercised quantity (a positive value)

- In the case of options contracts, which have not yet expired and which have been assigned, the assigned value is computed as detailed below:

For call options: Assigned value = (settlement price - strike price) * exercised quantity * (-1)

For put options: Assigned value = (strike price - settlement price) * exercised quantity * (-1)

- 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 populated with the appropriate sign convention Payable (-)/ Receivable (+)