



Derivatives Closing Prices File Specification (.txt files)

Field	Size	Comments	Align
DATE	8	yyyymmdd	
<space>	1		
SYMBOL	16		Left
<space>	1		
PRICE	11	Integral part	Right
	1	Decimal separator	
	4	Decimals	
<space>	1		
CHANGE	7	Integral part	Right
	1	Decimal separator	
	2	Decimals	
<space>	1		
VOLUME	16		Right
<space>	1		
PRICE MAX	11	Integral part	Right
	1	Decimal separator	
	4	Decimals	
<space>	1		
PRICE MIN	11	Integral part	Right
	1	Decimal separator	
	4	Decimals	
<space>	1		
TRADES	16		Right
<space>	1		
FIXING PRICE	11	Integral part	Right
	1	Decimal separator	
	4	Decimals	
<space>	1		
OPEN INTEREST	16		Right
<space>	1		
BASE SYMBOL	16		Left
<space>	1		
Total Length	173		

*The txt file has two sectors separated with empty line. Those sectors are: Options, Futures