

# PAKISTAN STOCK EXCHANGE

## RMG Server Upload Data Specification



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## Document Change Log

Refer to this table to make sure you haven't missed the latest information

Date (yy/mm/dd)	Changed By	Description of Change	Reason for Change
2012/02/01	Karachi Stock Exchange  (I.T Division)	RMG Server Upload Data Specification	N/A
2012/02/09	Karachi Stock Exchange  (I.T Division)	Change in Client Data format  Removal of Portfolio Data Format	Client UIN, Clients Limits, Cash & Margin %, along with Portfolio data uploading through Client Data Upload
2012/03/08	Karachi Stock Exchange  (I.T Division)	Addition of new field in Client Data Upload "UIN – Portfolio Rule Bypass"	Portfolio Rule Bypass added in Client Data Format, Portfolio Checking will automatically bypass for defined client(s)
2015/06/10	Karachi Stock Exchange  (I.T Division)	Correction in section 2.1, 3.3.3 & 3.3.4 Limit Side field removed  <i>Specification v1.3</i>	Correction in section 2.1, 3.3.3, & 3.3.4 Data Upload field removed.

Date (yy/mm/dd)	Changed By	Description of Change	Reason for Change
2015/06/10	Karachi Stock Exchange (I.T Division)	Change of Field Name in Client Data Upload Specification <i>Specification v1.3</i>	Client Name field is dropped and renamed as Reserved. Users are not required to provide this data while uploading Client Data at RMG  <u>Field 6</u> "Client Name" renamed as "Reserved"  <i>Refer to section "2.1 Client Data Upload".</i>

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# 1 General Principles

## 1.1 Trading Session

### Hours of Operations

The trading system is accessible from:

Trading Timing			
	Mon - Thurs	Friday	
		First Session	Second Session
Regular (Pre-Open)	Refer to PSX Website / Business Timings for details <a href="http://www.psx.com.pk">www.psx.com.pk</a>		
Regular (Open)			
Regular (Suspend)			

### Business Day

The trading system is accessible on every business day from Monday (☞) to Friday (☞) inclusive, excluding statutory holidays.

## 2 Data Upload

### 2.1 Client Data Upload

S/No	Field Name	Values
1	Identifier	Record Identifier – Annexure “A”
2	Date	20120201
3	Member Code	001
4	Client UIN	4220110011
5	Client Code	CRO1
6	Reserved	RESERVED
7	Trading Status	Status – Annexure “A”
8	Market	Market – Annexure “A”
9	Symbol Code	PTC
10	Cash	0
11	Margin %	15
12	Portfolio	0
13	Session Holding	0
14	Maximum Volume Limit	0
15	Maximum Value Limit	0
16	Portfolio Check ByPass	Status – Annexure “A”

Client Data upload is required to be upload daily, updated file should contain all related records. See sample data for different types of data which can be provided through this format.

For details see Annexes “C” for different scenarios and required data field for each types of Identifiers.

## 2.2 Symbol Haircut & VAR

S/No	Field Name	Values
1	Date	31-JAN-12
2	Symbol	Symbol Code
3	VAR Value	20
4	Hair Cut	27.5
5	26Week Average Rate	89.176
6	Acceptable Quantity %	0
7	Half Hour Average Rate	87.17

Daily upload is required, updated file for trading session can be obtained from Pakistan Stock Exchange Website from the download section i.e.

[www.psx.com.pk](http://www.psx.com.pk) >>

Downloads >>

Daily Downloads >>

Symbols values as per new regime



## 2.3 Symbol Data

S/No	Field Name	Values
1	Market Code	Market Codes Annexed 'A'
2	Symbol Code	Symbol Code
3	Symbol Name	Symbol Name
4	Settlement Type	Symbol State (Ready, Spot)
5	Order Reject Upper Price	Upper Freeze & Alert
6	Order Reject Lower Price	Lower Freeze & Alert
7	Last Day Close Price	Last Day Close Price
8	Free Float	Symbol Free Float

Daily upload is required, updated file for trading session can be obtained from Paksitan Stock Exchange Website from the download section i.e.

[www.psx.com.pk](http://www.psx.com.pk) >>

Downloads >>

Daily Downloads >>

Symbol Price (Upper / Lower)

## 3 Annexes

### 3.1 Annexes “A” – Codes Description

#### Market

REG	Regular Market
FUT	Future Market
CSF	Cash Settled Future
SIF	Stock Index Future

#### Symbol Settlement Type

SPT	SPOT
READY	Ready Delivery

#### Record Identifier

LMT	Trading Limit Data
UIN	UIN Data
CMS	Cash Data
POR	Portfolio Data

#### Status

ALLOWED	Allowed to UIN
DISALLOWED	Dis-Allowed to UIN

### 3.2 Annexes “B” – Sample Data

#### Client Data

```

IDENTIFIER|DATE, MEMBER, UIN, CC, NAME, TRADING, MARKET, SYMBOL, CASH, MARGIN%, PORTFOLIO, SESSIONHOLDING, MAXVOL, MAXVAL, PORTFOLIOBYPASS
LMT|20110207, 001, 4220110011, , , , , , , , , , , 100000, 200000, |*
LMT|20110207, 001, 4220110011, SRA1, , , REG, , , , , , , 75000, 150000, |*
LMT|20110207, 001, 4220110011, SRA1, , , FUT, , , , , , , 25000, 50000, |*
LMT|20110207, 001, 5110110011, , , , , , , , , , , 10000000, 20000000, |*
UIN|20110207, 001, 4220110011, SSRA1, RESERVED, ALLOWED, , , , , , , , , , , DISALLOWED|*
UIN|20110207, 001, 4220110011, SRA2, RESERVED, ALLOWED, , , , , , , , , , , DISALLOWED|*
UIN|20110207, 001, 4220110011, SRA3, RESERVED, ALLOWED, , , , , , , , , , , DISALLOWED|*
UIN|20110207, 001, 4220110011, SRA4, RESERVED, DISALLOWED, , , , , , , , , , , DISALLOWED|*
UIN|20110207, 001, 5110110011, MF1, RESERVED, ALLOWED, , , , , , , , , , , ALLOWED|*
UIN|20110207, 001, 5110110011, MF2, RESERVED, ALLOWED, , , , , , , , , , , ALLOWED|*
UIN|20110207, 001, 5110110011, MF3, RESERVED, ALLOWED, , , , , , , , , , , ALLOWED|*
UIN|20110207, 001, 5110110011, MF4, RESERVED, DISALLOWED, , , , , , , , , , , ALLOWED|*
UIN|20110207, 001, 6110110011, HA1, RESERVED, ALLOWED, , , , , , , , , , , ALLOWED|*
UIN|20110207, 001, 6110110011, HA2, RESERVED, ALLOWED, , , , , , , , , , , ALLOWED|*
UIN|20110207, 001, 6110110011, HA3, RESERVED, DISALLOWED, , , , , , , , , , , ALLOWED|*
CMS|20110207, 001, 4220110011, SSRA1, , , REG, , 100000, 25, , , , , |*
CMS|20110207, 001, 4220110011, SSRA2, , , FUT, , 20000, 25, , , , , |*
CMS|20110207, 001, 5110110011, , , , , , 2000000, 15, , , , , |*
CMS|20110207, 001, 5110110011, MF1, , , , , , 20, , , , , |*
CMS|20110207, 001, 5110110011, MF2, , , , , , 25, , , , , |*
CMS|20110207, 001, 6110110011, HA1, , , REG, , -100000, 50, , , , , |*
CMS|20110207, 001, 6110110011, HA1, , , FUT, , 100000, 50, , , , , |*
CMS|20110207, 001, 6110110011, HA1, , , SIF, , 1000000, 15, , , , , |*
CMS|20110207, 001, 6110110011, HA1, , , FUT, PTC, , 100, , , , , |*
POR|20110207, 001, 4220110011, SSRA1, , , REG, PTC, , , 50000, 100000, , , , |*
POR|20110207, 001, 4220110011, SSRA1, , , FUT, HUBC, , , 0, 400000, , , , |*
POR|20110207, 001, 4220110011, SSRA1, , , FUT, PTC-FEB, , , 100000, , , , |*
POR|20110207, 001, 4220110011, SSRA2, , , REG, OGD, , , 0, 55000, , , , |*
POR|20110207, 001, 5110110011, MF1, , , REG, LUCK, , , 55500, 100, , , , |*
POR|20110207, 001, 5110110011, MF2, , , REG, EFUG, , , 0, 55100, , , , |*
    
```

#### Symbol Haircut & VAR

```

31-JAN-12|AABS|20|27.5|89.176|0|87.17|1736230
31-JAN-12|AACIL|60|60|2.323|0|2.31|109706990
31-JAN-12|AASM|60|60|25.859|0|22.7|2608416
31-JAN-12|AATM|60|60|.5424|0|.77|926222
31-JAN-12|ABL|12.5|17.5|61.2929|2|60.51|86031092
31-JAN-12|ABOT|17.5|22.5|100.5289|0|101.33|19298937
31-JAN-12|ABSON|60|60|0|0|2.5|1395000
31-JAN-12|ACCM|60|60|.1913|0|.4|4185000
31-JAN-12|ACPL|15|22.5|51.4844|0|57.5|17319088
31-JAN-12|ADAMS|25|32.5|17.4954|0|12.58|576365
31-JAN-12|ADMM|17.5|22.5|20.8684|0|24|25200000
    
```

#### Symbol Data

```

'REG', 'SLSOPP', 'Saleem Sugar Mills Ltd. (PP)', 'READY', 5.4, 3.4, 4.4
'REG', 'SMTM', 'Samin Textiles Ltd.', 'READY', 5.25, 3.25, 4.25
'REG', 'SNAI', 'Sana Industries Ltd.', 'READY', 37.0755, 33.5445, 35.31
'REG', 'SNBL', 'Soneri Bank Ltd.', 'READY', 5.32, 3.32, 4.32
'REG', 'SNKA', 'Saif Nadeem Kawasaki Motors Lt', 'READY', 1.6, .01, .6
'REG', 'FEROZ', 'Ferozsons Laboratories Ltd.', 'READY', 76.818, 69.502, 73.16
'REG', 'FFLM', 'First Fidelity Leasing Mod.', 'READY', 2.55, .55, 1.55
'REG', 'FHAM', 'First Habib Mod.', 'READY', 8.61, 6.61, 7.61
'REG', 'FHBM', 'First Habib Bank Modaraba.', 'READY', 8.2, 6.2, 7.2
'REG', 'FIMM', 'First Imrooz Mod.', 'READY', 55.2405, 49.9795, 52.61
    
```

### 3.3 Annexes “C” – Client Data Upload Scenarios and Required Fields Definition

#### 3.3.1 Aggregate Level Risk Control

S.#	Scenario Description	Identifier	Date	Member Code	Client UIN	Client Code	Reserved	Trading Status	Market	Symbol Code	Cash	Margin %	Portfolio	Session Holding	Maximum Volume Limit	Maximum Value Limit	Portfolio Check ByPass
1	Client UIN Limit in All Markets	LMT	20110207	001	4220110011										1000000	2000000	
2	Client UIN Limit in REG Markets	LMT	20110207	001	4220110011				REG						750000	1500000	
3	Client UIN and Client Code Limit In Regular Market	LMT	20110207	001	4220110011	SRA1			REG						1100000	11000000	
4	Client UIN and Client Code Limit in Regular Market PTC Symbol	LMT	20110207	001	4220110011	SRA1			REG	PTC					100000	850000	
5	Client UIN and Client Code Limit In Future Market	LMT	20110207	001	4220110011	SRA1			FUT						250000	500000	
6	Client UIN and Client Code Limit in Future Market PTC-FEB Symbol	LMT	20110207	001	4220110011	SRA2			FUT	PTC-FEB					250000	4500000	

### 3.3.2 Client UIN Data and Trading Rights

s.#	Scenario Description	Identifier	Date	Member Code	Client UIN	Client Code	Reserved	Trading Status	Market	Symbol Code	Cash	Margin %	Portfolio	Session Holding	Maximum Volume Limit	Maximum Value Limit	Portfolio Check ByPass
1	Client UIN and Code Data Allowed for Trading	UIN	20110207	001	4220110011	SRA1	RESERVED	ALLOWED									ALLOWED
2	Client UIN and Code Data Allowed for Trading	UIN	20110207	001	4220110011	SRA2	RESERVED	ALLOWED									ALLOWED
3	Client UIN and Code Data Disallowed for Trading	UIN	20110207	001	4220110011	CC01	RESERVED	DISALLOWED									DISALLOWED
4	Client UIN and Code Data Allowed for Trading	UIN	20110207	001	00100011	CC01	RESERVED	ALLOWED									ALLOWED
5	Client UIN and Code Data Allowed for Trading	UIN	20110207	001	00100011	CC2	RESERVED	ALLOWED									DISALLOWED
6	Client UIN and Code Data Allowed for Trading (Inter Exchange)	UIN	20110207	001	450100//511111	450//511	RESERVED	ALLOWED									DISALLOWED
7	Client UIN and Code Data Allowed for Trading (Inter Exchange)	UIN	20110207	001	001211//911111	001//911	RESERVED	DISALLOWED									ALLOWED

### 3.3.3 Client Cash & Margin (%) Data Upload

S.#	Scenario Description	Identifier	Date	Member Code	Client UIN	Client Code	Reserved	Trading Status	Market	Symbol Code	Cash	Margin %	Portfolio	Session Holding	Maximum Volume Limit	Maximum Value Limit	Portfolio Check ByPass
1	Client Cash Position & Margin % for all Symbols in Regular Market	CMS	20110207	001	4220110011	SRA1			REG		1000000	25					
2	Client Cash Position & Margin % for all Symbols in Future Market	CMS	20110207	001	4220110011	SRA2			FUT		561000	30					
3	Client Cash Position & Margin % for all Symbols in All Market	CMS	20110207	001	00100011						25000000	30					
4	Client Cash Position & Margin % for all Symbols in All Market	CMS	20110207	001	00100011	CC01					10000000	25					
7	Client Cash Position & Margin % for all Symbols in Regular Market	CMS	20110207	001	6110110011	HA1			REG		-100000	50					
8	Client Cash Position & Margin % for all Symbols in Future Market	CMS	20110207	001	6110110011	HA1			FUT		100000	55					
9	Client Cash Position & Margin % for all Symbols in Stock Index Market	CMS	20110207	001	6110110011	HA1			SIF		1000000	10					
10	Client Margin % for PTC-FEB Symbol in Future Market	CMS	20110207	001	6110110011	HA1			FUT	PTC-FEB		100					

### 3.3.4 Client Portfolio Data Upload

S.#	Scenario Description	Identifier	Date	Member Code	Client UIN	Client Code	Reserved	Trading Status	Market	Symbol Code	Cash	Margin %	Portfolio	Session Holding	Maximum Volume Limit	Maximum Value Limit	Portfolio Check ByPass
1	Client Portfolio & Session Holding (Un-Settled Holding)	POR	20110207	001	4220110011	SRA1			REG	PTC			50000	100000			
2	Client Portfolio & Session Holding (Un-Settled Holding)	POR	20110207	001	4220110011	SRA1			REG	HUBC			0	400000			
3	Client Portfolio & Session Holding (Un-Settled Holding)	POR	20110207	001	4220110011	SRA1			FUT	PTC-FEB			0	100010			
4	Client Portfolio & Session Holding (Un-Settled Holding)	POR	20110207	001	4220110011	SRA2			REG	OGDC			10000	0			
5	Client Portfolio & Session Holding (Un-Settled Holding)	POR	20110207	001	5110110011				REG	LUCK			555100	1001			
6	Client Portfolio & Session Holding (Un-Settled Holding)	POR	20110207	001	5110110011				REG	EFUG			0	551010			
7	Client Portfolio & Session Holding (Un-Settled Holding)	FOR	20110207	001	5110110011				FUT	PTC-FEB			0	100100			