Indian Clearing Corporation Limited

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BSE Currency Derivatives Segment Flat File Formats
(Settlement and Margins)

January 2020

Document Control:

Document No.	**BSE Currency Derivatives FLATFF**
Version No.	**1.1**
Prepared By	**ICCL**

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The list of flat files pertaining to Currency Derivatives Segment (CDX) is as follows. The file formats for these Files/Reports are detailed below:

- ***Margin/Penalty Files***

Sr No	File type	File Nomenclature	Details
1	Bank Report for Next Day Obligations (BR01)	BFX_BR01_<MEMBER CODE> _ DDMMMYY.csv	Net Debit or Credit transaction for various settlements for Clearing Member
2	Final Consolidated Margin Reporting File to Member	BFX_MGCM_<memcode>_ddmmyyyy.csv	For Clearing Member
		BFX_MGTM_<memcode>_ddmmyyyy.csv	For Trading Member
3	Margin Reporting File from Member	BFX_MGCM<memcode>.Mnn	Form Clearing Member
		BFX_MGTM<memcode>.Mnn	Form Trading Member
4	Margin Response File to Members	BFX_MGRCM_<memcode>_yyyymmdd.csv	For Clearing Member
		BFX_MGRTM_<memcode>_yyyymmdd.csv	For Trading Member
5	Final Consolidated Margin Statement for Information at Clearing Member/Trading Member	BFX_MG01_<memcode>_ddmmyyyy.csv	For Clearing Member
		BFX_MG02_<memcode>_ddmmyyyy.csv	For Trading Member
6	Margin Files for Information (Currency Segment /IRF Segment-Format same as that of Sr. No 2)	BFX_CUR_MGCM_<memcode>_ddmmyyyy.csv BFX_CDX_MGCM_<memcode>_ddmmyyyy.csv	For Clearing Member
		BFX_CUR_MGTM_<memcode>_ddmmyyyy.csv BFX_CDX_MGTM_<memcode>_ddmmyyyy.csv	For Trading Member
7	Margin Statement Files for Information (Currency Segment /IRF Segment-Format same as that of Sr No. 5)	BFX_CUR_MG01_<memcode>_ddmmyyyy.csv BFX_CDX_MG01_<memcode>_ddmmyyyy.csv	For Clearing Member
		BFX_CUR_MG02_<memcode>_ddmmyyyy.csv BFX_CDX_MG02_<memcode>_ddmmyyyy.csv	For Trading Member
8	Daily Penalty File to Members	BFX_PNLCM_ Member Code_ DDMMYYYY.CSV	For Clearing Member
		BFX_PNLTM_ Member Code_DDMMYYYY.CSV	For Trading Member

9	Monthly Penalty File to Members	BFX_PNLCM_ Member Code_MMMYYYY.CSV	For Clearing Member
		BFX_PNLTM_ Member Code_MMMYYYY.CSV	For Trading Member

- ***<u>Contract Master & Settlement Price Files</u>***

Sr No	File Type	Sub-Type	File Nomenclature
1	Contract Master File	All products	BFX_CC_CO<ddmmyy>.csv
2	Settlement Price & Open Interest File	Currency Derivatives	BFX_ SET_PRICE_DDMMYY_1.csv
		Currency Derivatives + IRD	BFX_ SET_PRICE_DDMMYY_2.csv
		All products	BFX_ SET_PRICE_DDMMYY_EOD.csv

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❖ ***Margin/Penalty Files***

1. Bank Report to Clearing Members for next day obligation (BR01)

Naming Convention	BFX_BR01_<MEMBER CODE> _ DDMMMYY .CSV
File Path	Extranet
File Format	comma separated file format (CSV)
Remarks	Net Debit or Credit transaction for various settlements like Daily Mark to Market, Premium and Final Settlement

Column No	Header	Field Characteristics	Details
1	Transaction Received Date	DATE	Format DD-MMM-YY (Trade Date)
2	Transaction Code	VARCHAR2	Transaction Code: 1,2,3,4,0
3	Transaction Number	NUMBER	Transaction Number
4	Description	VARCHAR2	Details of transaction: 1-CD MTM, 2-CD Premium, 3- CD Sett. MTM, 4- CD Exercised/Assigned Value, 0- CD Net Amount
5	Debit Amount	NUMBER	Amount in INR
6	Credit Amount	NUMBER	Amount in INR

2. Margin Reporting File for Clearing Member

Naming Convention	BFX_MGCM_<memcode>_ddmmyyyy.csv
File Path	Extranet
File Format	csv

Sr.No.	Field Name	Remarks	Data type	Remarks
1	Trade date	Format DD-MM-YY	Char (8)	No change
2	Trading member /Custodial participant code	Trading Member / Custodial Participation Code	Char (12)	No change
3	Initial margin/SPAN Margin	This field will contain the Initial Margin/SPAN Margin	Numeric (22,2)	No change
4	Net Buy Premium	Amount of net buy premium margin	Numeric (22,2)	No change
5	Extreme Loss Margin/Exposure Margin	This field will contain the Exposure Margin	Numeric (22,2)	No change

6	MTM	MTM loss (MTM + Exercise/Assignment) in absolute terms. If MTM Profit, then it would be 0.00	Numeric (22,2)	Additional Field
7	Filler	Reserved for future use & any value in the same shall be ignored	Numeric (22,2)	Additional Field
8	Filler	Reserved for future use & any value in the same shall be ignored	Numeric (22,2)	Additional Field
9	Total Margin Payable	Total Margin Payable (Sr.No 3+4+5+6)	Numeric (22,2)	Change in sequence No
10	Account Type	I -Institution, P-Proprietary	Char (1)	Change in sequence No

Margin Reporting File for Trading Member

Naming Convention	BFX_MGTM_<memcode>_ddmmyyyy.csv
File Path	Extranet
File Format	csv

Sr.No.	**Field Name**	**Remarks**	**Data type**	**Remarks**
1	Trade date	Format DD-MM-YY	Char (8)	No change
2	Client Code	Client ID	Char (10)	No change
3	Initial margin/SPAN Margin	This field will contain the Initial Margin/SPAN Margin	Numeric (22,2)	No change
4	Net Buy Premium	Amount of net buy premium margin	Numeric (22,2)	No change
5	Extreme Loss Margin/Exposure Margin	This field will contain the Exposure Margin	Numeric (22,2)	No change
6	MTM	MTM loss (MTM + Exercise/Assignment) in absolute terms. If MTM Profit, then it would be 0.00	Numeric (22,2)	Made mandatory reporting
7	Filler	Reserved for future use & any value in the same shall be ignored	Numeric (22,2)	Additional Field
8	Filler	Reserved for future use & any value in the same shall be ignored	Numeric (22,2)	Additional Field
9	Total Margin Payable	Total Margin Payable (Sr.No 3+4+5+6)	Numeric (22,2)	Change in sequence No

10	Account Type	P- Proprietary, C- Client	Char (1)	Change in sequence No

3. Margin Reporting file from Clearing Member/Trading Member

Naming Convention	BFX_MGCM<memcode>.Mnn (Clearing Member)
	BFX_MGTM<memcode>.Mnn (Trading Member)
File Path	Extranet
File Format	csv

Sr.No.	Field Name	Remarks	Data type	Remarks
1	Trade date	Format DD-MM-YY	Char (8)	No change
2	Trading member /Custodial participant code/Client Code	In case of Margin File for Clearing Member, this field will contain the Trading Member ID / Custodial Participant Code. In case of Margin File for Trading Member, this field will contain the Client Codes under which transactions have been done.	Char (12)	No change
3	Initial margin/SPAN Margin	This field will contain the Initial Margin/SPAN Margin	Numeric (22,2)	No change
4	Net Buy Premium	Amount of net buy premium margin	Numeric (22,2)	No change
5	Extreme Loss Margin/Exposure Margin	This field will contain the Exposure Margin	Numeric (22,2)	No change
6	MTM	MTM loss (MTM + Exercise/Assignment) in absolute terms. If MTM Profit, then it would be 0.00	Numeric (22,2)	Made mandatory reporting
7	Filler	Reserved for future use & any value in the same shall be ignored	Numeric (22,2)	Additional Field
8	Filler	Reserved for future use & any value in the same shall be ignored	Numeric (22,2)	Additional Field
9	Total Margin Payable	Total Margin Payable (Sr.No 3+4+5+6)	Numeric (22,2)	Change in sequence No

10	Account Type	In case of Clearing Member File : 'T' for Trading Member/ 'I' for Institutional accepted trades & In case of Trading Member File: 'P' for proprietary/ 'C' for client	Char (1)	Change in sequence No
11	Margin Collected	Reserved for Member Reporting (Sr.No 3+4+5+6)	Numeric (22,2)	Change in sequence No

4. **Margin Response File to Clearing Member/Trading Member**

Naming Convention	BFX_MGRCM_<memcode>_yyyymmdd.csv (Clearing Member)
	BFX_MGRTM_<memcode>_yyyymmdd.csv (Trading Member)
File Path	Extranet
File Format	csv

Sr.No.	Field Name	Remarks	Data type	Remarks
1	Trade date	Format DD MMM YYYY	Char (11)	No change
2	Trading member /Custodial participant code/Client Code	In case of Margin File for Clearing Member, this field will contain the Trading Member ID / Custodial Participant Code. In case of Margin File for Trading Member, this field will contain the Client Codes under which transactions have been done.	Char (12)	No change
3	Initial margin/SPAN Margin	This field will contain the Initial Margin/SPAN Margin	Numeric (22,2)	No change
4	Net Buy Premium	Amount of net buy premium margin	Numeric (22,2)	No change
5	Extreme Loss Margin/Exposure Margin	This field will contain the Exposure Margin	Numeric (22,2)	No change
6	MTM	MTM loss (MTM + Exercise/Assignment) in absolute terms. If MTM Profit, then it would be 0.00	Numeric (22,2)	Made mandatory reporting
7	Filler	Reserved for future use & any value in the same shall be ignored	Numeric (22,2)	Additional Field
8	Filler	Reserved for future use & any value in the same shall be ignored	Numeric (22,2)	Additional Field

9	Total Margin Payable	Total Margin Payable (Sr.No 3+4+5+6)	Numeric (22,2)	Change in sequence No
10	Account Type	In case of Clearing Member File : 'T' for Trading Member/ 'I' for Institutional accepted trades & In case of Trading Member File: 'P' for proprietary/ 'C' for client	Char (1)	Change in sequence No
11	Margin File Uploaded DateTime	Date & Time of margin file uploaded into the exchange system. (Ex: 16 NOV 2011 15:01:52:350)	Char (24)	Change in sequence No
12	Reported Margin	Margin reported by Member	Numeric (22,2)	Change in sequence No
13	Margin Shortage	If any difference in Total Margin and Margin collected.	Numeric (22,2)	Change in sequence No
14	Penalty Code	If any Margin shortage then apply penalty category. (A, B & C)	Char (1)	Change in sequence No
		Note: * is for invalid reported entry		
15	Penalty Amount	If any Margin shortage then applied penalty as given by SEBI.	Numeric (22,2)	Change in sequence No

5. Consolidated Margin Statement File for Clearing Member

Naming Convention	BFX_MG01_<memcode>_ddmmyyyy.csv
File Path	Extranet
File Format	csv

Sr.No.	Field Name	Remarks	Data type	Remarks
1	Sr. No	Number in ascending order	Numeric (2)	No change
2	Trading member /Custodial participant code	Trading Member / Custodial Participation Code	Char (12)	No change
3	Initial margin/SPAN Margin	This field will contain the Initial Margin/SPAN Margin	Numeric (22,2)	No change
4	Net Buy Premium	Amount of net buy premium margin	Numeric (22,2)	Change in sequence No

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5	Extreme Loss Margin/Exposure Margin	This field will contain the Exposure Margin	Numeric (22,2)	Change in sequence No
6	MTM	MTM loss (MTM + Exercise/Assignment) in absolute terms. If MTM Profit, then it would be 0.00	Numeric (22,2)	Made mandatory reporting
7	Delivery Margin	This field will contain the Delivery Margin	Numeric (22,2)	Change in sequence No
8	Filler	Reserved for future use & any value in the same shall be ignored	Numeric (22,2)	Additional Field
9	Total Margin Payable	Total Margin Payable (Sr.No 3+4+5+6)	Numeric (22,2)	Change in sequence No
10	Filler	Reserved for future use & any value in the same shall be ignored	Numeric (22,2)	Additional Field

Consolidated Margin Statement File for Trading Member.

Naming Convention	BFX_MG02_<memcode>_ddmmyyyy.csv
File Path	Extranet
File Format	csv

Sr.No.	**Field Name**	**Remarks**	**Data type**	**Remarks**
1	Sr. No	Number in ascending order	Numeric (2)	No change
2	Proprietory/Client Code	P- Proprietary C- Client	Char (12)	No change
3	Initial margin/SPAN Margin	This field will contain the Initial Margin/SPAN Margin	Numeric (22,2)	No change
4	Net Buy Premium	Amount of net buy premium margin	Numeric (22,2)	Change in sequence No
5	Extreme Loss Margin/Exposure Margin	This field will contain the Exposure Margin	Numeric (22,2)	Change in sequence No
6	MTM	MTM loss (MTM + Exercise/Assignment) in absolute terms. If MTM Profit, then it would be 0.00	Numeric (22,2)	Made mandatory reporting
7	Delivery Margin	This field will contain the Delivery Margin	Numeric (22,2)	Change in sequence No

8	Filler	Reserved for future use & any value in the same shall be ignored	Numeric (22,2)	Additional Field
9	Total Margin Payable	Total Margin Payable (Sr.No 3+4+5+6)	Numeric (22,2)	Change in sequence No
10	Filler	Reserved for future use & any value in the same shall be ignored	Numeric (22,2)	Additional Field

6. **Detail penalty for short/ non-reporting file to Trading Members (PNLTM)/ Clearing Members (PNLCM) - Daily Basis**.

Naming Convention	BFX_PNLCM_ Member Code_ DDMMYYYY.CSV BFX_PNLTM_ Member Code_DDMMYYYY.CSV
File Path	Extranet
File Format	csv

Sr.No.	Field Name	Remarks	Data type
1	Trade Date	DD-MMM-YYYY	DATE
2	Trading Member Code/CP Code/Client Code	This field will contain the Trading Member ID / Custodial Participant Code/Client ID (Client for TM).	Char (12)
3	Shortfall Amount		Numeric (22,2)
4	Penalty Amount		Numeric (22,2)
5	GST Amount		Numeric (22,2)
6	Total Penalty Amount		Numeric (22,2)

7. **Detail penalty for short/ non-reporting file to Trading Members (PNLTM)/ Clearing Members (PNLCM) - Monthly Basis**.

Naming Convention	BFX_PNLTM_ Member Code_MMMYYYY.CSV BFX_PNLCM_ Member Code_MMMYYYY.CSV
File Path	Extranet
File Format	csv

Sr.No.	Field Name	Remarks	Data type
1	Trade Date	DD-MMM-YYYY	DATE
2	Trading Member Code/CP Code/Client Code	This field will contain the Trading Member ID / Custodial Participant Code/Client ID (Client for TM).	Char (12)
3	Shortfall Amount		Numeric (22,2)
4	Penalty Amount		Numeric (22,2)
5	GST Amount		Numeric (22,2)
6	Total Penalty Amount		Numeric (22,2)

Contract Master & Other Settlement Files

1. Contract Master format

File	Name	Type
Contract Master	BFX_CC_CO<ddmmyy>.csv	csv

Control Record

Field No.	Field Name	Field Description	Data Type	Default Value
1	Segment Indicator	Underlying Market. Default Value should be '1'	CHAR 6)	
2	Version Number		CHAR (5)	

Detail Record

Field No.	Field Name	Field Description	Data Type
1	Contract token number / Series ID	Unique Identifier for the Contract	Int
2	Asset Token Number	Unique numeric identifier for underlying asset	Large Int
3	Instrument Type / Product Type	e.g. FUTCUR / OPTCUR/ FUTIRD/ FUTIRT/ OPTIRD	CHAR (6)
4	Symbol / Asset Code	Symbol/ Asset Code of currency e.g. USDINR /GBPINR /JPYINR / EURINR / 10YGS883 / 91DTB	CHAR (10)
5	Asset Type	'N' - INR-based Currency Pair e.g. USDINR, EURINR, etc. 'C' - Cross Currency Pair e.g. EUR-USD, GBP-USD, etc.	CHAR (2)
6	Underlying Asset Class	For Currency-based contract- CDX For Interest Rate-based contracts – IRD	CHAR (4)
7	Expiry date (last trading date)	This date is the actual last trading date of the Contract e.g. DD-MMM-YYYY format	Datetime (11)
8	Strike Price	Default Value is '0'for Futures Contracts. Note: Value to be divided by 10000000 to get price in Rupees.	Int
9	Option Type	'CE' for Call Option (European) 'PE' for Put Option (European) '' for Futures Contracts	CHAR (2)

10	Precision	No of Decimal places. Default value to be '4'	CHAR (1)
11	Maturity Bucket	This field will provide buckets of bond maturity in IRD for GSEC: For eg: 6 years – bond maturity between 4-8 years 10 years – bond maturity between 8-11 years 13 years - bond maturity between 11-15 years For TBILLs & Currency - default value is 'Asset Token No'	Int
12	Filler	Not in use	CHAR (3)
13	Partition ID	The field is required for trading through ETI Default value '100000' for Exchange flag with value as '2' provided in field no.38	Int
14	Filler	Not in use	Int
15	Filler	Not in use	Int
16	Filler	Not in use	Int
17	Filler	Not in use	CHAR (2)
18	Filler	Not in use	Int
19	Filler	Not in use	Int
20	Filler	Not in use	CHAR (2)
21	Filler	Not in use	Int
22	Filler	Not in use	Int
23	Filler	Not in use	CHAR (2)
24	Filler	Not in use	Int
25	Filler	Not in use	Int
26	Filler	Not in use	CHAR (2)
27	Contract Start Date	Start Date of the Contract e.g. DD-MMM-YYYY format	datetime(11)
28	Settlement Date (last business date of the month)	last business date of the month e.g. DD-MMM-YYYY format	datetime(11)
29	Product ID / Market Segment ID	Unique numeric Identifier for Product	Large Int
30	Capacity Group ID	Capacity group ID for each contract. Default value '0' for Exchange flag with value as '2' provided in field no.38	Int
31	Minimum Lot Size	Minimum Lot Size	Int
32	Board Lot Quantity (Minimum Lot Size)	Board Lot Quantity	Int

33	Tick Size	The value by which bid / offer would increase / decrease. Note: Value to be divided by 10000000 to convert to Rupees.	Int
34	Filler	Not in use	Int
35	Filler	Not in use	Int
36	Filler	Not in use	Int
37	Instrument ID/ SimpleSecurityID	Unique Identifier for the Contract	Int
38	Exchange Flag	1= contract available exclusively at BSE 2= contract of underlying asset not available in BSE's Currency Derivatives segment 10 = contract of underlying asset that is available in BSE's & other Exchange(s) Currency Derivatives segment	Int
39	Token	Numeric identifier of the contract, as provided in NSE's contract master file	Int
40	Unique identifier	Numeric identifier of the contract, as provided in MSE contract master file	Int
41	Filler	Not in use	Int
42	Filler	Not in use	Int
43	Filler	Not in use	Int
44	Filler	Not in use	Int
45	Filler	Not in use	Int
46	Filler	Not in use	Int
47	Filler	Not in use	Int
48	Filler	Not in use	Int
49	Contract Exercise Start Date	Last Trading Date e.g. DD–MMM-YYYY format	datetime(11)
50	Contract Exercise End Date	Last Trading Date e.g. DD-MMM-YYYY format	datetime(11)
51	Filler	Not in use	Int
52	Quantity Multiplier	Lot size multiplier	Int
53	Filler	Not in use	CHAR (12)
54	Instrument Name	Instrument Name	CHAR (26)
55	Leg 1	For Asset Type 'N' – this field will be blank For Asset Type 'C' – Asset Token Number of traded currency to be populated. E.g. in case of EUR-USD asset, asset token number of EUR shall be the 'traded currency'	Int

56	Leg 2	For Asset Type 'N' – this field will be blank For Asset Type 'C' – Asset Token Number of base currency to be populated. E.g. in case of EUR-USD asset, asset token number of USD shall be the 'base currency'	Int
57	Underlying RBI Reference Rate	For Asset Type 'N' – this field will be blank For Asset Type 'C' – RBI Reference Rate corresponding to rate of base currency of that asset, in INR terms. Note: Value to be divided by 10000000	Int
58	Underlying Market	7- for Currency reference market 8- T-Bill reference market 9- GSEC reference market 10- FBIL Overnight MIBOR market	Int
59	Filler		CHAR (24)
60	Contract Type	M- Monthly W- Weekly Q- Quarterly H- Half Yearly Default value '0' for Exchange flag with value as '2' as provided in field no.38	CHAR (1)
61	Filler	Not in use	CHAR (1)
62	Symbol	Security symbol of underlying security, as provided in NSE's contract master file	CHAR (10)
63	Underlying unique identifier	Security symbol of underlying security, as provided in MSE's contract master file	CHAR (10)
64	Filler	Not in use	CHAR (1)
65	Filler	Not in use	CHAR (1)
66	Filler	Not in use	CHAR (10)
67	Filler	Not in use	CHAR (6)
68	Base Price	Closing Price of the respective contract Note: Value to be divided by 10000000 to get price in Rupees.	Int
69	Delete Flag	This will contain one of the following values to denote whether the spread combination is deleted or not. • 'N' – Active • 'Y' – Deleted	CHAR (1)

2. Settlement Price & Open Interest File by Clearing Corporation

Segment	File Name	Type
Currency Derivatives	BFX_ SET_PRICE_DDMMYY_1.csv	CSV
Currency Derivatives + IRF	BFX_ SET_PRICE_DDMMYY_2.csv	CSV
All products	BFX_ SET_PRICE_DDMMYY_EOD.csv	CSV

Field No.	Field Name	Field Description	Data Type
1	Trading Date	DD-MMM-YYYY	Date (11)
2	Contract token number / Series ID	Unique Identifier for the Contract	Int
3	Instrument Type / Product Type	For example : FUTCUR / OPTCUR/ FUTIRD/ FUTIRT/OPTIRD	CHAR (6)
4	Symbol / Asset Code	Symbol / Asset Code of Currency	CHAR (10)
5	Expiry date (last trading date)	DD-MMM-YYYY	Datetime (11)
6	Strike Price	Strike Price	Numeric (11,4)
7	Option Type	'CE' for Call Option (European) 'PE' for Put Option (European) '' for Futures Contracts	CHAR (2)
8	Settlement Price	Settlement Price	Numeric (11,4)
9	Open Interest	Open Interest in terms quantity	Int
10	Filler1	Reserved Field	VarCHAR (30)
11	Filler2	Reserved Field	VarCHAR (30)
12	Filler3	Reserved Field	VarCHAR (30)
13	Filler4	Default Value '0'	VarCHAR (30)

*****End of Document*****