

Overview of Back-Office File formats for Members – Currency Derivatives Segment

Formats:

Clearing Members/Trading Members/Custodians are requested to note the following list of additional files & their formats proposed in Currency Derivatives segment.

Sr. No	File Type	File Details	Nomenclature	Remarks
1	ICCL Contract Master File	Master file for contracts available at ICCL for clearing & settlement	BFX_CC_CO<ddmmyy>.csv	New File
3	Trade File	Only Currency	BFX_CUR_TRCM_<memcode>_yyyymmdd.csv	Revision enclosed in annexure
			BFX_CUR_TRTM_<memcode>_yyyymmdd.csv	No change
		Only IRF	BFX_IRF_TRCM_<memcode>_yyyymmdd.csv	Revision enclosed in annexure
			BFX_IRF_TRTM_<memcode>_yyyymmdd.csv	No change
		Currency & IRF	BFX_CDX_TRCM_<memcode>_yyyymmdd.csv	Revision enclosed in annexure
			BFX_CDX_TRTM_<memcode>_yyyymmdd.csv	No change
		Currency, IRF & Cross	BFX_TRCM_<memcode>_yyyymmdd.csv	Revision enclosed in annexure

			BFX_TRTM_<memcode>_yyyymmdd.csv	No change
		Only Cross Currency	BFX_CCDX_TRCM_<memcode>_yyyymmdd.csv	Revision enclosed in annexure
			BFX_CCDX_TRTM_<memcode>_yyyymmdd.csv	No change
			Online Trade File BFX_ITRCM_<Clg No.>_ yyyymmdd.csv	Revision enclosed in annexure
4	Position File	Only Currency	BFX_CUR_POCM_<memcode>_yyyymmdd.csv	No change
			BFX_CUR_POTM_<memcode>_yyyymmdd.csv	No change
		Only IRF	BFX_IRF_POCM_<memcode>_yyyymmdd.csv	No change
			BFX_IRF_POTM_<memcode>_yyyymmdd.csv	No change
		Currency & IRF	BFX_CDX_POCM_<memcode>_yyyymmdd.csv	No change
			BFX_CDX_POTM_<memcode>_yyyymmdd.csv	No change
		Currency, IRF & Cross	BFX_POCM_<memcode>_yyyymmdd.csv	No change
			BFX_POTM_<memcode>_yyyymmdd.csv	No change
		Only Cross Currency	BFX_CCDX_POCM_<memcode>_yyyymmdd.csv	No change
			BFX_CCDX_POTM_<memcode>_yyyymmdd.csv	No change
5	Market Summary File 1	Only Currency	BFX_CDX_MS1_<yyyymmdd>.csv	No change
		Only IRF	BFX_IRF_MS1_<yyyymmdd>.csv	No change

		Currency, IRF & Cross	BFX_MS1_<yyyymmdd>.csv	No change
6	Market Summary File 2	Only Currency	BFX_CDX_MS2_<yyyymmdd>.csv	No change
		Only IRF	BFX_IRF_MS2_<yyyymmdd>.csv	No change
		Currency, IRF & Cross	BFX_MS2_<yyyymmdd>.csv	No change
7	Transaction charges File	Currency, IRF & Cross	BFX_DTSTM_<memcode>_yyyymmdd.csv	No change
			BFX_DTSCM_< memcode>_yyyymmdd.csv	No change
8	Member Turnover File	Currency, IRF & Cross	BFX_DTOTM_<memcode>_yyyymmdd.csv	No change
			BFX_DTOCM_<memcode>_yyyymmdd.csv	No change
9	Order Log file		BFX_ORD_<memcode>_yyyymmdd.csv	No change
10	RBI Reference rate file		BFX_REFddmmyyyy.csv	No change
11	Bank Report for Next Day Obligations (BR01)		BFX_BR01_<MEMBER CODE> _DDMMYY.csv	No change
12	Final Consolidated Margin Reporting File to Member	Currency, IRF & Cross	BFX_MGCM_<memcode>_ddmmyyyy.csv	No change
			BFX_MGTM_<memcode>_ddmmyyyy.csv	No change
13	Margin Reporting File from Member	Currency, IRF & Cross	BFX_MGCM<memcode>.Mnn	No change
			BFX_MGTM<memcode>.Mnn	No change
14			BFX_MGRCM_<memcode>_yyyymmdd.csv	No change

	Margin Response File to Members	Currency, IRF & Cross	BFX_MGRTM_<memcode>_yyyymmdd.csv	No change
15	Final Consolidated Margin Statement for Information at Clearing Member/Trading Member	Currency, IRF & Cross	BFX_MG01_<memcode>_ddmmyyyy.csv	No change
			BFX_MG02_<memcode>_ddmmyyyy.csv	No change
16	Margin Files for Information (Currency Segment /IRF Segment)	Currency	BFX_CUR_MGCM_<memcode>_ddmmyyyy.csv	No change
			BFX_CUR_MGTM_<memcode>_ddmmyyyy.csv	No change
		Currency/IRF	BFX_CDX_MGCM_<memcode>_ddmmyyyy.csv	No change
			BFX_CDX_MGTM_<memcode>_ddmmyyyy.csv	No change
17	Margin Statement Files for Information (Currency Segment /IRF Segment)	Currency	BFX_CUR_MG01_<memcode>_ddmmyyyy.csv	No change
			BFX_CUR_MG02_<memcode>_ddmmyyyy.csv	No change
		Currency/IRF	BFX_CDX_MG01_<memcode>_ddmmyyyy.csv	No change
			BFX_CDX_MG02_<memcode>_ddmmyyyy.csv	No change

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