File Formats of Additional Files From ICCL on account of Interoperability in Currency Derivatives Segment

Version 1.1

16-05-2019

Table of Contents

Sr No	File Type	Sub-Type	Name
1	Contract Master File	All products	BFX_CC_CO<ddmmyy>.csv
2	Trade file to CM	Only Currency Derivatives	BFX_CUR_TRCM_<Clg No.>_yyyymmdd.csv
		Only Interest Rate Derivatives (IRD)	BFX_IRF_TRCM_< Clg No.>_yyyymmdd.csv
		Currency Derivatives & IRD	BFX_CDX_TRCM_<Clg No.>_yyyymmdd.csv
		All products	BFX_TRCM_<Clg No.>_yyyymmdd.csv
		Only Cross Currency Derivatives	BFX_CCDX_TRCM_<Clg No.>_yyyymmdd.csv
3	Online Trade File to CM	All products	BFX_ITRCM_<Clg No.>_ yyyymmdd.csv
4	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

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. Trade file to Clearing Member

File Type	Sub-Type	Name	Type
Trade file to CM	Only Currency Derivatives	BFX_CUR_TRCM_<clg no.>_yyyymmdd.csv	CSV
	Only IRF	BFX_IRF_TRCM_<clg no.>_yyyymmdd.csv	CSV
	Currency Derivatives & IRF	BFX_CDX_TRCM_<clg no.>_yyyymmdd.csv	CSV
	All products	BFX_TRCM_<clg no.>_yyyymmdd.csv	CSV
	Only Cross Currency Derivatives	BFX_CCDX_TRCM_<clg no.>_yyyymmdd.csv	CSV
Online Trade File	All products	BFX_ITRCM_<Clg No.>_ yyyymmdd.csv	CSV

Field No.	Field Name	Remarks	Data type	Default Value
1	Trade Number	Unique Trade Number	int	
2	Trade Date	DD-MMM-YYYY For. E.g., 28-JUN-2010	Datetime (11)	
3	Trade Status / Activity Type	11 = Original Trade 12 = Modified Trade 13 = Cancelled Trade 17 = Approved Trade 18 = Rejected Trade	Int	
4	Segment Indicator / Market Type	'1' for Currency Derivatives Segment	CHAR (6)	
5	Instrument Type / Product Type	FUTCUR / OPTCUR/ FUTIRD/ FUTIRT	CHAR (6)	
6	Asset Code / Symbol	Symbol/ Asset Code of currency for example: USDINR /GBPINR /JPYINR / EURINR / 10YGS883 / 91DTB	CHAR (10)	
7	Expiry date (last trading date)	This date is the actual last trading date of the Product	Datetime (11)	

		e.g. 25-AUG-2008 DD-MMM-YYYY format		
8	Strike Price	Default Value is '0' for Futures Contracts	Numeric (11,4)	
9	Option Type (Call/Put)	'CE' for Call Option (European) 'PE' for Put Option (European) '' for Futures Contracts	CHAR (2)	
10	Session ID	Session ID corresponding to the trader ID, which is used for connecting to BSE's trading system. For other Exchange trades it will be blank.	Numeric (10)	
11	Buy Broker	Trading Member (TM) Code of Buyer's Broker	CHAR (6)	
12	Sell Broker	Trading Member (TM) Code of Seller's Broker	CHAR (6)	
13	Trade Price	Price of the trade	Numeric (11,4)	
14	Trade Date Time	DD-MMM-YYYY HH24:MI:SS Format. For. E.g., 28-JUN-2010 13:05:02 for trade executed on Jun 28, 2010 at 1:05:02 pm	Datetime (20)	In case of give up trades, this filed shall reflect the take up transaction date time, when approved by CM. If trade is not a give up trade then, it will reflect Trade execution date time (same as field 44)
15	Trade Quantity	No. of Contracts	Int	
16	Filler		Int	
17	Trade Buyer Location ID	Buy Location ID Applicable only for BSE trades. For other Exchange trades it will be blank.	LargeInt	

18	Buy CM Code	Valid Clearing Member (CM) Code of Buyer's Clearer	CHAR (6)	
19	Sell CM Code	Valid Clearing Member (CM) Code of Seller's Clearer	CHAR (6)	
20	Trade Seller Location ID	Sell Location ID Applicable only for BSE trades. For other Exchange trades it will be blank.	LargeInt	
21	Buy Custodial Participant	Valid Custodial Participant (CP) Code of Buyer, if Institution. (UCC for custodian)	CHAR (12)	
22	Buy Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Buyer	CHAR (1)	
23	Sell Custodial Participant	Valid Custodial Participant (CP) Code of Seller, if Institution. (UCC for custodian)	CHAR (12)	
24	Sell Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Seller	CHAR (1)	
25	Buy Covered Uncovered Flag	Buy Cover = 'C' Buy Uncover = 'U'	CHAR (1)	
26	Sell Covered Uncovered Flag	Sell Cover = 'C' Sell Uncover = 'U'	CHAR (1)	
27	Buy Old Custodial Participant	In case of a change in Custodial Participant (CP) for an Institutional Buyer, this field will contain the old CP Code. (UCC for custodian)	CHAR (12)	Blank
28	Buy Old CM Code	In case of a change in Clearing Member (CM) for an Institutional Buyer, this field will contain the old CM Code.	CHAR (6)	
29	Sell Old Custodial Participant	In case of a change in Custodial Participant (CP) for an Institutional Seller, this field will contain the old CP Code. (UCC for custodian)	CHAR (12)	Blank

30	Sell Old CM Code	In case of a change in Clearing Member (CM) for an Institutional Seller, this field will contain the old CM Code.	CHAR (6)	
31	Trade Buyer Terminal ID	Buy Dealer Code Applicable only for BSE trades. For other Exchange trades it will be blank.	CHAR (10)	
32	Trade Seller Terminal ID	Sell Dealer Code Applicable only for BSE trades. For other Exchange trades it will be blank.	CHAR (10)	
33	Buy Order No	Order Number of the Buy Order	CHAR (20)	
34	Sell Order No	Order Number of the Sell Order	CHAR (20)	
35	Buy Client Code	Buy Client Code	CHAR (11)	
36	Sell Client Code	Sell Client Code	CHAR (11)	
37	Buy Remarks	Buy Remarks (Will be left blank)	CHAR (1)	Blank
38	Sell Remarks	Sell Remarks(Will be left blank)	CHAR (1)	Blank
39	Buy Position	Buy Open/ Close Indicator. “O” for Buy Open Position & “C” for Buy Close Position	CHAR (1)	
40	Sell Position	Sell Open/ Close Indicator. “O” for Sell Open Position & “C” for Sell Close Position	CHAR (1)	
41	Buy Proprietor/ Client Flag	‘P‘ for proprietary/ ‘C’ for client / ‘I’ for Institutional accepted trades	CHAR (1)	
42	Sell Proprietor/Client Flag	‘P‘ for proprietary/ ‘C’ for client / ‘I’ for Institutional accepted trades	CHAR (1)	
43	Active order flag	If the Order is Active then "0" . For Passive Order then "1"	CHAR (1)	

		Applicable only for BSE trades. For other Exchange trades it will be blank.		
44	Trade Execution Date Time	DD-MMM-YYYY HH24:MI:SS Format. For. E.g., 28-JUN-2010 13:05:02 for trade executed on Jun 28, 2010 at 1:05:02 pm	Datetime(20)	
45	Order Date Time	DD-MMM-YYYY HH24:MI:SS Format. For. E.g., 28-JUN-2010 13:05:02 for trade executed on Jun 28, 2010 at 1:05:02 pm	Datetime(20)	
46	Exchange Flag	This will contain identifier of the Exchange where trade is executed by trading member. Possible Values - BSE, NSE, MSEI	Char (4)	
47	TM code of respective Exchange	Code of the trading member as assigned by the Exchange where the trade is executed.	Varchar (9)	

3. 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)