BSE Commodity Segment (BCX)

Clearing & Settlement End of Day (EOD) File Formats

Version 1.0

August 2018

Contents

1. Position File

File Name	For	File Type	Available
BCX_POTM_<membercode>_yyyymmdd	Trading Member	CSV	Extranet
BCX_POCM_<membercode>_yyyymmdd	Clearing Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Position Date	Char (11)	Business Date For which position file is generated Format: DD-MMM-YYYY
2	Clearing Member Code	Char (6)	Clearing Member code
3	Trading Member Code/CP Code	VarChar (12)	Trading Member code For CP accepted trades, CP code
4	Account Type	Char (1)	P = Proprietary C = Client I = Institutional accepted trades
5	Client Code	VarChar (12)	End Client Code. In case of Account Type in 4 above is 'P' TM code, In case of Account Type in 4 above is 'I', this will contain 'INST'
6	Instrument type/product Type	Char (6)	Example: For Futures – FUTCOM or For Options - OPTFUT
7	Asset Symbol	Char (12)	Asset Symbol
8	Expiry Date	Char (11)	Expiry Date Format: DD-MMM-YYYY For Call Auction it would be blank
9	Strike Price	Numeric (11,4)	Blank for Future
10	Option Type	Char (2)	Blank for Future 'CE' for 'CALL' and 'PE' for 'PUT' option
11	Brought Forward Buy Quantity	Numeric (9,0)	Net Buy Brought Forward Quantity
12	Brought Forward Buy Value	Numeric (22,2)	Net Buy Brought Forward Value at previous business date settlement price
13	Brought Forward Sell Quantity	Numeric (9,0)	Net Sell Brought Forward Quantity
14	Brought Forward Sell Value	Numeric (22,2)	Net Sell Brought Forward Value at previous business date settlement price
15	Day Buy Quantity	Numeric (9,0)	Total quantity brought today
16	Day Buy Value	Numeric (22,2)	Value of bought quantity at traded price
17	Day Sell Quantity	Numeric (9,0)	Total quantity sold today
18	Day Sell Value	Numeric (22,2)	Value of sold quantity at traded price

19	Pre Delivery/ Exercise/ Assignment Buy Quantity	Numeric (9,0)	Net buy quantity before marking delivery in case of futures Net buy quantity before exercise/assignment in case of options Gross Buy Quantity, incase of Call Auction
20	Pre Delivery/ Exercise/ Assignment Buy Value	Numeric (22,2)	Net buy value before Delivery/Exercise/Assignment Gross Buy Value incase of Call Auction
21	Pre Delivery/ Exercise/ Assignment Sell Quantity	Numeric (9,0)	Net sell quantity before marking delivery in case of futures Net sell quantity before exercise/assignment in case of options Gross sell Quantity incase of Call Auction
22	Pre Delivery/ Exercise/ Assignment Sell Value	Numeric (22,2)	Net sell value before Delivery/Exercise/Assignment Gross sell Value incase of Call Auction
23	Buy Delivery Marked/Exercised Quantity	Numeric (9,0)	Buy delivery marked quantity in case of futures Total valid exercised quantity in case of options Gross buy quantity marked for delivery, incase of call auction
24	Sell Delivery Marked/Assigned Quantity	Numeric (9,0)	Sell delivery marked quantity incase of futures Total valid exercised quantity incase of options Gross sell quantity marked for delivery, incase of call auction
25	Post Delivery / Exercise/ Assignment Buy Quantity	Numeric (9,0)	Net buy quantity after delivery marking incase of futures Net buy quantity after exercise/assignment incase of options '0' incase of call auction
26	Post Delivery/ Exercise/ Assignment Buy Value	Numeric (22,2)	Net buy value after delivery marking at settlement price, incase of futures '0' incase of call auction
27	Post Delivery/ Exercise/ Assignment Sell Quantity	Numeric (9,0)	Net sell quantity after delivery marking incase of futures Net sell quantity after exercise/assignment incase of options '0' incase of call auction
28	Post Delivery/ Exercise/ Assignment Sell Value	Numeric (22,2)	Net sell value after delivery marking at settlement price, incase of futures '0' incase of call auction
29	Settlement Price	Numeric (11,4)	Settlement Price
30	Net Premium	Numeric (22,2)	Value is zero incase of futures Value is the day's sell value minus the day's buy value incase of options Value is provided with the appropriate sign convention ie. Payable (-)/ receivable (+)

Sr No.	Field Name	Data Type	Description
31	Daily MTM Settlement Value	Numeric (22,2)	MTM Profit/Loss value Value is '0' incase of options and call auction products Value is provided with the appropriate sign convention Payable (-)/ receivable (+). Positive value represent mark to market profit and negative value represent mark to market loss
32	Delivery Marked/ Exercised/ Assigned Value	Numeric (22,2)	Delivery marked / Exercised / Assigned Value Value is provided with the appropriate sign convention Payable (-)/ receivable (+) In case of call auction, when an account ID has both buy and sell delivery marked quantity it would be absolute of sum of day buy value and day sell value marked for delivery
33	Filler	Char (12)	Reserved for future use and any value in the same should be ignored

2. Bank obligation File to Member

File Name	For	File Type	Available
BCX_BRTM_<membercode>_yyyymmdd	Trading Member	CSV	Extranet
BCX_BRCM_<membercode>_yyyymmdd	Clearing Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Transaction Date	Char (11)	Business Date For which Bank file is generated. Format: DD-MMM-YYYY
2	Description	Char (100)	**Description:** - Normal Obligation - Delivery Obligation
3	Bank Name	Char (20)	Clearing Bank Name (For CM), Blank for TM
4	Settlement Account No	Numeric (16, 0)	Account No of Clearing Member. For TM, it will be blank.
5	Debit /Credit	Char (1)	D- Payin C- Payout
6	Instruction Amount	Numeric (22,2)	Pay-in/Pay-out amount in INR
7	Filler	Char (3)	Reserved for future use and any value in the same should be ignored
8	Filler	Numeric (22,2)	Reserved for future use and any value in the same should be ignored
9	Filler	Numeric (22,2)	Reserved for future use and any value in the same should be ignored

3. Margin File to Member (Reporting File)

File Name	For	File Type	Available
BCX_MGTM_<membercode>_yyyymmdd	Trading Member	CSV	Extranet
BCX_MGCM_<membercode>_yyyymmdd	Clearing Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Date	Char (11)	Margin File Generation Date Format: DD-MMM-YYYY
2	Trading Member Code/CP Code	VarChar (12)	Trading Member code In case of accepted CP Trades, this will contain CP code
3	Client Code	VarChar (12)	Client code For TCM/PCM it would be blank For Pro record it will be 'OWN'
4	Initial Margin	Numeric (22,2)	Sum of Initial Margin + Extreme loss Margin + Net Buy Premium at TM/CP/End Client level
5	Other Margin	Numeric (22,2)	Sum of Additional Margin + Special Margin + Tender Margin + Delivery Margin + Concentration Margin + Devolvement Margin
6	MTM Margin	Numeric (22,2)	MTM loss (MTM + Exercise/Assignment) in absolute terms. If MTM Profit, then it would be 0.00
7	Filler	Numeric (22,2)	Reserved for Shortage Reported
8	Filler	Numeric (22,2)	Reserved for Penalty Levied
9	MTM Margin Collection	Numeric (22,2)	Reserved for Member Reporting
10	Initial Margin Collection	Numeric (22,2)	Reserved for Member Reporting
11	Other Margin Collection	Numeric (22,2)	Reserved for Member Reporting

4. Margin File from Member (Reporting File)

File Name	For	File Type	Available
BCX_MGTM<membercode>.Mnn	Trading Member	CSV	Extranet
BCX_MGCM<membercode>.Mnn	Clearing Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Date	Char (11)	Margin File Generation Date Format: DD-MMM-YYYY
2	Trading Member Code/CP Code	VarChar (12)	Trading Member Code In case of accepted CP Trades, this will contain CP code

3	Client Code	VarChar (12)	Client code For TCM/PCM it would be blank For Pro record it will be 'OWN'
4	Initial Margin	Numeric (22,2)	Sum of Initial Margin + Extreme loss Margin + Net Buy Premium at TM/CP/End Client level
5	Other Margin	Numeric (22,2)	Sum of Additional Margin + Special Margin + Tender Margin + Delivery Margin + Concentration Margin + Devolvement Margin
6	MTM Margin	Numeric (22,2)	MTM loss (MTM + Exercise/Assignment) in absolute terms. If MTM Profit, then it would be 0.00
7	Filler	Numeric (22,2)	Reserved for Shortage Reported
8	Filler	Numeric (22,2)	Reserved for Penalty Levied
9	MTM Margin Collected	Numeric (22,2)	MTM Margin Collected
10	Initial Margin Collected	Numeric (22,2)	Initial Margin Collected
11	Other Margin Collected	Numeric (22,2)	Other Margin Collected

Notes:

- **M** indicates that the file is uploaded by the member

- nn shall be the batch number and will be a running sequence (values 01-99)

- Member code for uploading the file: 4 digits eg, BCX_MGTM0111.M01

5. Margin Response File to Member

File Name	For	File Type	Available
BCX_MGRTM_<membercode>_YYYYMMDD (Business Date)	Trading Member	CSV	Extranet
BCX_MGRCM_<membercode>_YYYYMMDD	Clearing Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Date	Char (11)	Margin File Generation Date Format: DD-MMM-YYYY
2	Trading Member Code/CP Code	VarChar (12)	Trading Member code In case of accepted CP Trades, this will contain CP code
3	Client Code	VarChar (12)	Client code For TCM/PCM it would be blank For Pro record it will be 'OWN'
4	Initial Margin	Numeric (22,2)	Sum of Initial Margin + Extreme loss Margin + Net Buy Premium at TM/CP/End Client level for each product.
5	Other Margin	Numeric (22,2)	Sum of Additional Margin + Special Margin + Tender Margin + Delivery Margin + Concentration Margin + Devolvement Margin
6	MTM Margin	Numeric (22,2)	MTM loss (MTM + Exercise/Assignment) in absolute terms. If MTM Profit, then it would be 0.00
7	Reported MTM	Numeric (22,2)	MTM Margin Reported By Member

	Margin		
8	Reported Initial Margin	Numeric (22,2)	Initial Margin Reported By Member
9	Reported Other Margin	Numeric (22,2)	Other Margin Reported By Member
10	Margin File Upload Date/Time	Char (24)	Date & Time of margin file uploaded in the Exchange System
11	Margin Shortage	Numeric (22,2)	Shortage Reported (sum of initial margin shortage and other margin & MTM shortage)
12	Penalty Code	Char (1)	If any Margin shortage then applicable penalty category Note: * is for invalid reported entry
13	Penalty Amount	Numeric (22,2)	If any Margin shortage then applied penalty as given by SEBI.
14	Filler	Numeric (2,0)	Reserved for future use and any value in the same should be ignored.

Notes:

- **MGR** indicates that the file is sent by the Exchange

6. Penalty File to Member for Margin Shortfall (Monthly basis)

File Name	For	File Type	Available
BCX_PNLTM_<membercode>_MMYYYY	Trading Member	CSV	Extranet
BCX_PNLCM_<membercode>_MMYYYY	Clearing Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Trade Date	Char (11)	Format : DD-MMM-YYYY
2	Clearing Member Code	Char (6)	Clearing member code
3	Clearing Member Name	VarChar (50)	Clearing member Name
4	Trading Member Code/CP Code	VarChar (12)	Trading Member/CP code incase of Clearing Member
5	Client Code	VarChar (12)	Client code
6	Shortfall Amount	Numeric (22,2)	Sum of Initial Margin shortfall and Other Margin & MTM shortfall
7	Count of Shortfall for Consecutive Days	Numeric (2,0)	Count of Shortfall for consecutive Days
8	Count of Shortfall in the Calendar Month	Numeric (2,0)	Count of Shortfall for the calendar month
9	Applicable Penalty %	Numeric (22,2)	Applicable Penalty
10	Penalty Amount	Numeric (22,2)	Penalty amount as per SEBI stipulated criteria

7. Early Payin File to Member

File Name	For	File Type	Available
BCX_EPITM_<membercode>_yyyymmdd	Trading Member	CSV	Extranet
BCX_EPICM_<membercode>_yyyymmdd	Clearing Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Date	Char (11)	Obligation Date Format DD-MMM-YYYY
2	Clearing Member Code	Char (6)	Clearing Member code
3	Trading Member Code/CP Code	VarChar (12)	Trading Member code In case of accepted CP records, this will contain 'INST'
4	Account Type	Char (1)	'P' for Proprietary 'C' for Client 'I' for Institutional Accepted Trades.
5	Client Code	VarChar (12)	If the flag is P, then Trading Member code for which Early Pay In benefit is considered on the above mentioned Date. If the flag is C, then End Client code for which Early Pay In benefit is considered on the above mentioned Date. If the flag is I, then CP code for which Early Pay In benefit is considered on the above mentioned Date. Order of Priority: 1st CP Records 2nd TM Records 3rd End Client Records Sorted Alphabetically.
6	Asset Code/Symbol	Char (12)	Asset Symbol
7	Expiry Date	Char (11)	Expiry Date Format: DD-MMM-YYYY For Call Auction it would be blank.
8	Open Position	Numeric (9,0)	Open Position for given date
9	Early Pay In Quantity	Numeric (9,0)	Quantity consideration as Early Pay in on the above mentioned Date
10	Early Pay In Value	Numeric (18,2)	Early Pay In Value for the quantity marked as Early Pay In Quantity on the above mentioned Date
11	Carry forward Early Pay In Quantity	Numeric (9,0)	Early Pay In Quantity carried forward on the above mentioned Date
12	Carry forward Early Pay in Value	Numeric (18,2)	Early Pay in Value carried forward on the above mentioned Date
13	Filler	Numeric (1,0)	Reserved for future use and any value in the same should be ignored.

14	Filler	Numeric (18,2)	Reserved for future use and any value in the same should be ignored.
15	Filler	Numeric (18,2)	Reserved for future use and any value in the same should be ignored.
16	Delivery Marked Quantity	Numeric (9,0)	Delivery Marked Quantity on the above mentioned Date
17	Delivery Margin Exemption Qty after Delivery Marking	Numeric (9,0)	Quantity Consider Delivery Margin Exemption after Delivery Marking
18	Delivery Margin Exemption Value after Delivery Marking	Numeric (18,2)	Value Consider Delivery Margin Exemption after Delivery Marking
19	CP Code	Char (12)	For account type 'I', CP code.

8. Exercise/Delivery File to Member

File Name	For	File Type	Available
BCX_EXDExTMIntimation_<membercode>_yyyymmdd	Trading Member	CSV	Extranet
BCX_EXDExCMIntimation_<membercode>_yyyymmdd	Clearing Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Position Date	Char (11)	Business date for which position file is generated. Format : DD-MMM-YYYY
2	Clearing Member code	Char (6)	Clearing member code
3	Trading Member Code/CP Code	VarChar (12)	Trading Member code In case of accepted CP records, this will contain CP code
4	Client Code	VarChar (12)	Client code For CP record, - it will be blank For PRO record, it should be OWN
5	Instrument type/Product Type	Char (6)	Instrument Name as defined in Contract Master
6	Asset code/Symbol	Char (12)	Asset Symbol
7	Expiry Date	Char (11)	Expiry Date Format: DD-MMM-YYYY
8	Strike Price	Numeric (11,4)	Strike Price

9	Option Type	Char (2)	Options Type
10	Strike Identification	Numeric (1)	1- ITM 2- CTM 3- ATM 4- OTM
11	Buy position	Numeric (9,0)	It should be net buy open position
12	EX/DEX Flag	Char (3)	Don't exercise-ITM Exercise- For CTM/ATM/OTM
13	Exercise/Don't exercise quantity	Numeric (9,0)	It should be default don't exercise quantity for ITM strikes and default exercise quantity for all other strikes ie CTM/ATM/OTM.

9. Exercise/Delivery File from Member

File Name	For	File Type	Available
BCX_EXDExTMIntimation_<membercode>_yyyymmdd.Mnn	Trading Member	CSV	Extranet
BCX_EXDExCMIntimation_<membercode>_yyyymmdd.Mnn	Clearing Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Position Date	Char (11)	Business date for which position file is generated. Format : DD-MMM-YYYY
2	Clearing Member code	Char (6)	Clearing member code
3	Trading Member Code/CP Code	VarChar (12)	Trading Member code In case of accepted CP records, this will contain CP code
4	Client Code	VarChar (12)	Client code For CP record, - it will be blank For PRO record, it should be OWN
5	Instrument type/Product Type	Char (6)	Instrument Name as defined in Contract Master
6	Asset code/Symbol	Char (12)	Asset Symbol
7	Expiry Date	Char (11)	Expiry Date Format: DD-MMM-YYYY

8	Strike Price	Numeric (11,4)	Strike Price
9	Option Type	Char (2)	Options Type
10	Strike Identification	Numeric (1)	1- ITM 2- CTM 3- ATM 4- OTM
11	Buy position	Numeric (9,0)	It should be net buy open position
12	EX/DEX Flag	Char (3)	Don't exercise-ITM Exercise- For CTM/ATM/OTM
13	Exercise/Don't exercise quantity	Numeric (9,0)	It should be don't exercise quantity for ITM strikes requested by member and default exercise quantity for all other strikes ie CTM/ATM/OTM requested by the member.

10. Response of Exercise/Delivery intimation to Member

File Name	For	File Type	Available
BCX_RESEXDExTMIntimation_<membercode>_yyyymmdd	Trading Member	CSV	Extranet
BCX_RESEXDExCMIntimation_<membercode>_yyyymmdd	Clearing Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Position Date	Char (11)	Business date for which position file is generated. Format : DD-MMM-YYYY
2	Clearing Member Code	Char (6)	Clearing member code
3	Trading Member Code/CP Code	VarChar (12)	Trading Member code In case of accepted CP records, this will contain CP code
4	Client Code	VarChar (12)	Client code For CP record, - it will be blank For PRO record, it should be OWN
5	Instrument	Char (6)	Instrument Name as defined in Contract Master

	type/Product Type		
6	Asset code/Symbol	Char (12)	Asset Symbol
7	Expiry Date	Char (11)	Expiry Date Format: DD-MMM-YYYY
8	Strike Price	Numeric (11,4)	Strike Price
9	Option Type	Char (2)	Options Type
10	Strike Identification	Numeric (1)	1- ITM 2- CTM 3- ATM 4- OTM
11	Buy position	Numeric (9,0)	It should be net buy open position
12	EX/DEX Flag	Char (3)	Don't exercise-ITM Exercise- For CTM/ATM/OTM
13	Exercise/Don't exercise quantity	Numeric (9,0)	It should be don't exercise quantity for ITM strikes requested by member and default exercise quantity for all other strikes ie CTM/ATM/OTM requested by the member.
14	Error Code	Numeric (2,0)	Error code if the record is rejected. Else it should be blank.

Error Codes:

01-Incorrect file name
02 – Same batch no. file already imported
03- Blank file cannot be imported
04- Invalid date
05- Invalid CM/TM
07- Time lapsed for exercise/Don't Exercise Instruction

✓ Clearing member will upload responses for CP Clients.
✓ Trading member will upload responses for clients & own trades.

11. Debit Credit Note to Member

File Name	For	File Type	Occurrence	Available
BCX_DRCRTM_<membercode>_yyyymmdd	Trading Member	CSV	Daily	Extranet

BCX_DRCRCM_<membercode>_yyyymmdd	Clearing Member	CSV	Daily	Extranet
BCX_DRCRTM_<membercode>_mmmyyyy	Trading Member	CSV	Monthly	Extranet
BCX_DRCRCM_<membercode>_mmmyyyy	Clearing Member	CSV	Monthly	Extranet

Sr No.	Field Name	Data Type	Description
1	Date	Char (11)	Business Date Format : DD-MMM-YYYY
2	Clearing Member Code	Char (6)	Clearing Member code
3	Trading Member/CP Code	Char (12)	Trading Member / Custodian Participant code
4	Debit/Credit	Char (1)	D – Debit C – Credit
5	Dr/Cr Note No.	Char (15)	DRN/YYYY/n' for Debit Note and 'CRN/YYYY/n' for credit note.
6	Delivery Marking Date	Char (11)	Business date for which marking is done. Format - DD-MMM-YYYY.
7	Charge Description	Char (100)	Charge Description
8	Instrument type/Product Type	Char (6)	Instrument Name as defined in contract master
9	Asset Code/Symbol	Char (12)	Asset Symbol
10	Expiry Date	Char (11)	Expiry Date Format : DD-MMM-YYYY
11	Charge Amount	Numeric (10,2)	Charge amount.
12	Remarks	Char (100)	Remarks
13	Filler	Char (3)	Reserved for future use and any value in the same should be ignored.

12. Obligation File to Trading Member

File Name	For	File Type	Available
BCX_NOBLTM_<membercode>_yyyymmdd	Normal Obligation	CSV	Extranet

Information at Trading Member level			
Sr No.	Field Name	Data Type	Description
1	Record Type	Numeric (2,0)	Default value '1'
2	Date	Char (11)	Business Date of Normal Obligation. The Format would be DD-MMM-YYYY

3	Clearing Member Code	Char (6)	Clearing Member code
4	Trading Member Code	VarChar (12)	Trading Member code
5	Filler	Char (1)	Reserved for Future use and any value in same should be ignored.
6	Due Date Of Payment	Char (11)	Funds Pay In/ Pay Out Date.
			The Format would be DD-MMM-YYYY
7	Number of Detail Records at End Client Level	Numeric (3,0)	Total number of records in the "Details" section of 2.
8	MTM Profit/Loss	Numeric (22,2)	MTM Profit/Loss. If Loss, then the amount would be prefixed with a negative sign (-) and If Profit, then the amount would be shown in absolute terms.
9	Premium Pay-In/Pay-Out	Numeric (22,2)	Premium on Options Buying/Selling. If Net Amount is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
10	Exercise / Assignment Value	Numeric (22,2)	Net Value of the Options Exercised/Assigned. If Net Amount is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
11	Charges	Numeric (22,2)	Total Amount of Charges. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
12	Net Pay-In/Pay-Out	Numeric (22,2)	Netted Amount (would also consider Shortages) i.e. Due to Member or Due from Member. The Amount, Due from Member i.e. Pay-In would be prefixed with –ve sign and if Due to Member i.e. Pay-Out would be shown in absolute term.
13	Filler	Char (3)	Reserved for Future use and any value in same should be ignored.

Information at End Client Level for the Trading Member			
Sr No.	**Field Name**	**Data Type**	**Description**
1	Record Type	Numeric (2,0)	Default value '2'
2	Account Type	Char (1)	'P' for Proprietary 'C' for Client
3	Client Code	VarChar (12)	Client code For Account Type 'P' , Trading Member Code
4	Instrument Type/Product type	Char (6)	Instrument Name as defined.
5	Asset Symbol	Char (12)	Asset Symbol
6	Expiry Date	Char (11)	Expiry Date
			Format : DD-MMM-YYYY
7	Strike Price	Numeric (11,4)	Strike Price
8	Options Type	Char (2)	Options Type

9	MTM Profit/Loss	Numeric (22,2)	MTM Profit/Loss. If Profit, then the amount would be shown in absolute terms and if Loss, then the amount would be prefixed with a negative sign (-).
10	Premium Pay-In/Pay-out	Numeric (22,2)	Premium on Options Buying/Selling. If Net Amount is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
11	Exercise/Assignment Value	Numeric (22,2)	Net Value of the Options Exercised/Assigned
			If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
12	Filler	Char (3)	Reserved for Future use and any value in same should be ignored.
13	Filler	Char (12)	Reserved for Future use and any value in same should be ignored.

13. Obligation File to Clearing Member

File Name	For	File Type	Available
BCX_NOBLCM_<membercode>_yyyymmdd	Normal Obligation	CSV	Extranet

Information at Clearing Member level			
Sr No.	Field Name	Data Type	Description
1	Record Type	Numeric (2,0)	Default value '1'
2	Date	Char (11)	Business Date of Normal Obligation. The Format would be DD-MMM-YYYY
3	Clearing Member Code	Char (6)	Clearing Member code
4	Filler	Char(1)	Reserved for Future use and any value in same should be ignored.
5	Due Date Of Payment	Char (11)	Funds Pay In/ Pay Out Date.
			The Format would be DD-MMM-YYYY
6	Number of Detail Records at TM / CP Level	Numeric (3,0)	Total number of records in the "Details" section of 2.
7	Number of Detail Records at End Client /CP Level	Numeric (5,0)	Total number of records in the "Details" section of 3.
8	MTM Profit/Loss	Numeric (22,2)	MTM Profit/Loss. if Loss, then the amount would be prefixed with a negative sign (-) and If Profit, then the amount would be shown in absolute terms
9	Premium Pay-In/Pay-Out	Numeric (22,2)	Premium on Options Buying/Selling. If Net Amount is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
10	Exercise / Assignment Value	Numeric (22,2)	Net Value of the Options Exercised/Assigned. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.

11	Charges	Numeric (22,2)	Total Amount of Charges. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
12	Shortages	Numeric (22,2)	Shortages amount.
13	Net Pay-In/Pay-Out	Numeric (22,2)	Netted Amount (would also consider Shortages) i.e. Due to Member or Due from Member. The Amount, if Due to Member i.e. Pay-Out would be shown in absolute term and Due from Member i.e. Pay-In would be prefixed with –ve sign.
14	Filler	Char (3)	Reserved for Future use and any value in same should be ignored.

Information at Trading Member level			
Sr No.	**Field Name**	**Data Type**	**Description**
1	Record Type	Numeric (2,0)	Default value '2'
2	Clearing Member Code	Char (6)	Clearing Member code
3	Trading Member Code/CP Code	VarChar (12)	Trading Member code / Custodian Participant code
4	Filler	Char(1)	Reserved for Future use and any value in same should be ignored.
5	MTM Profit/Loss	Numeric (22,2)	MTM Profit/Loss. if Loss, then the amount would be prefixed with a negative sign (-) and If Profit, then the amount would be shown in absolute terms
6	Premium Pay-In/Pay-Out	Numeric (22,2)	Premium on Options Buying/Selling. If Net Amount is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
7	Exercise/Assignment Value	Numeric (22,2)	Net Value of the Options Exercised/Assigned. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
8	Charges	Numeric (22,2)	Total Amount of Charges. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
9	Filler	Char (3)	Reserved for Future use and any value in same should be ignored.

Information at End Client/CP Level			
Sr No.	**Field Name**	**Data Type**	**Description**
1	Record Type	Numeric (2,0)	Default value '3'
2	Clearing Member Code	Char (6)	Clearing Member code
3	Trading Member Code/CP Code	VarChar (12)	Trading Member code
			For Account Type 'I', 'CP code'.
4	Account Type	Char (1)	'P' for Proprietary
			'C' for Client
			'I' for Institutional Accepted Trades.

5	Client Code	VarChar (12)	Client Account code
			For Account Type 'P' , Trading Member Code
			For Account Type 'I' , CP Code
6	Instrument Type/Product Type	Char (6)	Instrument Name as defined.
7	Asset Code/Symbol	Char (12)	Asset Symbol
8	Expiry Date	Char (11)	Expiry Date
			Format : DD-MMM-YYYY
9	Strike Price	Numeric (11,4)	Strike Price
10	Options Type	Char (2)	Options Type
11	MTM Profit/Loss	Numeric (22,2)	MTM Profit/Loss. if Loss, then the amount would be prefixed with a negative sign (-) and If Profit, then the amount would be shown in absolute terms
12	Premium Pay-In/Pay-Out	Numeric (22,2)	Premium on Options Buying/Selling. If Net Amount is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
13	Exercise/Assignment Value	Numeric (22,2)	Net Value of the Options Exercised/Assigned. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
14	Filler	Char (3)	Reserved for Future use and any value in same should be ignored.
15	Filler	Char (12)	Reserved for Future use and any value in same should be ignored.

14. Margin File to Trading Member

File Name	For	File Type	Available
BCX_MG01_<membercode>_yyyymmdd	Information	CSV	Extranet

Information at Trading Member Level			
Sr No.	**Field Name**	**Data Type**	**Description**
1	Record Type	Numeric (2,0)	Default value '1'
2	Date	Char (11)	Business Date of Normal Obligation. The Format would be DD-MMM-YYYY
3	Clearing Member Code	Char (6)	Clearing Member code
4	Trading Member Code	VarChar (12)	Trading Member code
5	Number of Detail Records at Summary – End Client Level	Numeric (5,0)	Total number of records in the "Summary" section of 2.

6	Number of Detail Records at Detail - End Client Level	Numeric (5,0)	Total number of records in the "Details" section of 3.
7	Initial Margin/SPAN Margin	Numeric (22,2)	Initial Margin and SPAN Margin.
8	Special Margin	Numeric (22,2)	Special Margin.
9	Additional Margin	Numeric (22,2)	Additional Margin.
10	Tender Margin	Numeric (22,2)	Tender Margin.
11	Delivery Margin	Numeric (22,2)	Delivery Margin.
12	Spread Margin Benefit	Numeric (22,2)	Non Span Spread Margin Benefit.
13	Delivery Margin Exemption	Numeric (22,2)	Delivery Margin Exemption
14	Early Pay-In Benefit	Numeric (22,2)	Early Pay-In Benefit.
15	Actual Margin Levied	Numeric (22,2)	Actual Margin Levied
16	Filler	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
17	Net Buy Premium	Numeric (22,2)	Net Buy Premium
18	Extreme loss margin	Numeric (22,2)	Extreme loss margin
19	Concentration Margin	Numeric (22,2)	Concentration Margin
20	Devolvement Margin	Numeric (22,2)	Devolvement Margin

Summary Margin Information at end Client Level			
Sr No.	**Field Name**	**Data Type**	**Description**
1	Record Type	Numeric (2,0)	Default value '2'
2	Trading Member Code	Char(6)	Trading Member code
3	Account Type	Char (1)	'P' for Proprietary
			'C' for Client
			'I' for Institutional Accepted Trades would be displayed.
4	Client Code	VarChar (12)	Client code
			For Account Type 'P' , Trading Member Code
			For Account Type 'I' , CP code
5	Initial Margin/SPAN Margin	Numeric (22,2)	Initial Margin and SPAN Margin.
6	Special Margin	Numeric (22,2)	Special Margin.
7	Additional Margin	Numeric (22,2)	Additional Margin.
8	Tender Margin	Numeric (22,2)	Tender Margin.
9	Delivery Margin	Numeric (22,2)	Delivery Margin.
10	Spread Margin	Numeric (22,2)	Non Span Spread Margin Benefit.

Sr No.	Field Name	Data Type	Description
	Benefit		
11	Delivery Margin Exemption	Numeric (22,2)	Delivery Margin Exemption
12	Early Pay-In Benefit	Numeric (22,2)	Early Pay-In Benefit.
13	Actual Margin Levied	Numeric (22,2)	Actual Margin Levied
14	Filler (ELM)	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
15	Filler	Char (12)	Reserved for Future use and any value in same should be ignored.
16	Net Buy Premium	Numeric (22,2)	Net Buy Premium
17	Extreme loss margin	Numeric (22,2)	Extreme loss margin
18	Concentration Margin	Numeric (22,2)	Concentration Margin
19	Devolvement Margin	Numeric (22,2)	Devolvement Margin

Information at End client product Level			
Sr No.	**Field Name**	**Data Type**	**Description**
1	Record Type	Numeric (2,0)	Default value '3'
2	Account Type	Char (1)	'P' for Proprietary
			'C' for Client
			'I' for Institutional Accepted Trades would be displayed.
3	Client Code	VarChar (12)	Client code
			For Account Type 'P' , Trading Member Code
			For Account Type 'I' , CP Code
4	Instrument Type/Product Type	Char (6)	Instrument Name as defined.
5	Asset/Code Symbol	Char (12)	Asset Symbol
6	Expiry Date	Char (11)	Expiry Date
			Format : DD-MMM-YYYY
7	Strike Price	Numeric (11,4)	Strike Price
8	Options Type	Char (2)	Options Type
9	Initial Margin	Numeric (22,2)	Initial Margin.
10	Special Margin On Buy Position	Numeric (22,2)	Special Margin on Buy Open Position.
11	Special Margin On Sell Position	Numeric (22,2)	Special Margin on Sell Open Position.
12	Additional Margin On Buy Position	Numeric (22,2)	Additional Margin on Buy Open Position.
13	Additional Margin On Sell Position	Numeric (22,2)	Additional Margin on Sell Open Position.
14	Tender Margin	Numeric (22,2)	Tender Margin.
15	Delivery Margin	Numeric (22,2)	Delivery Margin.

16	Delivery Margin Exemption	Numeric (22,2)	Delivery Margin Exemption
17	Early Pay-In Benefit	Numeric (22,2)	Early Pay-In Benefit.
18	Filler	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
19	Filler	Char (12)	Reserved for Future use and any value in same should be ignored.
20	Net Buy Premium	Numeric (22,2)	Net Buy Premium
21	Extreme loss margin	Numeric (22,2)	Extreme loss margin
22	Concentration Margin	Numeric (22,2)	Concentration Margin

15. Margin File to Clearing Member

File Name	For	File Type	Available
BCX_MG02_<membercode>_yyyymmdd	Information	CSV	Extranet

Information at Clearing Member Level			
Sr No.	Field Name	Data Type	Description
1	Record Type	Numeric (2,0)	Default value '1'
2	Date	Char (11)	Business Date of Normal Obligation. The Format would be DD-MMM-YYYY
3	Clearing Member Code	Char (6)	Clearing Member code
4	Number of Detail Records at TM / CP Level	Numeric (3,0)	Total number of records in the "Details" section of 2.
5	Number of Detail Records at Summary - End Client / CP Level	Numeric (5,0)	Total number of records in the "Summary" section of 3.
6	Number of Detail Records at End Client Level	Numeric (5,0)	Total number of records in the "Details" section of 4.
7	Initial Margin/SPAN Margin	Numeric (22,2)	Initial and SPAN Margin.
8	Special Margin	Numeric (22,2)	Special Margin.
9	Additional Margin	Numeric (22,2)	Additional Margin.
10	Tender Margin	Numeric (22,2)	Tender Margin.
11	Delivery Margin	Numeric (22,2)	Delivery Margin.
12	Spread Margin Benefit	Numeric (22,2)	Non Span Spread Margin Benefit.
13	Delivery Margin Exemption	Numeric (22,2)	Delivery Margin Exemption.
14	Early Pay-In Benefit	Numeric (22,2)	Early Pay-In Benefit.
15	Actual Margin Levied	Numeric (22,2)	Actual Margin Levied

16	Total Eligible Deposit	Numeric (22,2)	Total Eligible Deposit
17	Margin Payable	Numeric (22,2)	Margin Payable
18	Filler	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
19	Net Buy Premium	Numeric (22,2)	Net Buy Premium
20	Extreme loss margin	Numeric (22,2)	Extreme loss margin
21	Concentration Margin	Numeric (22,2)	Concentration Margin
22	Devolvement Margin	Numeric (22,2)	Devolvement Margin

Information at Trading Member Level			
Sr No.	Field Name	Data Type	Description
1	Record Type	Numeric (2,0)	Default value '2'
2	Trading Member Code/CP code	VarChar (12)	Trading Member/ Custodian Participant code
3	Initial Margin/SPAN Margin	Numeric (22,2)	Initial and SPAN Margin.
4	Special Margin	Numeric (22,2)	Special Margin.
5	Additional Margin	Numeric (22,2)	Additional Margin.
6	Tender Margin	Numeric (22,2)	Tender Margin.
7	Delivery Margin	Numeric (22,2)	Delivery Margin.
8	Spread Margin Benefit	Numeric (22,2)	Non Span Spread Margin Benefit.
9	Delivery Margin Exemption	Numeric (22,2)	Delivery Margin Exemption.
10	Early Pay-In Benefit	Numeric (22,2)	Early Pay-In Benefit.
11	Actual Margin Levied	Numeric (22,2)	Actual Margin Levied
12	Filler	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
13	Net Buy Premium	Numeric (22,2)	Net Buy Premium
14	Extreme loss margin	Numeric (22,2)	Extreme loss margin
15	Concentration Margin	Numeric (22,2)	Concentration Margin
16	Devolvement Margin	Numeric (22,2)	Devolvement Margin

Information at End Client/CP Level			
Sr No.	Field Name	Data Type	Description
1	Record Type	Numeric (2,0)	Default value '3'
2	Trading Member Code/CP code	VarChar(12)	Trading Member code
			For Account Type 'I', 'CP code'.
3	Account Type	Char (1)	'P' for Proprietary
			'C' for Client
			'I' for Institutional Accepted Trades would be displayed.
4	Client Code	VarChar(12)	Client code
			For Account Type 'P' , Trading Member Code
			For Account Type 'I' , CP code
5	Initial Margin/SPAN Margin	Numeric (22,2)	Initial Margin and SPAN Margin.

6	Special Margin	Numeric (22,2)	Special Margin.
7	Additional Margin	Numeric (22,2)	Additional Margin.
8	Tender Margin	Numeric (22,2)	Tender Margin.
9	Delivery Margin	Numeric (22,2)	Delivery Margin.
10	Spread Margin Benefit	Numeric (22,2)	Non Span Spread Margin Benefit
11	Delivery Margin Exemption	Numeric (22,2)	Delivery Margin Exemption
12	Early Pay-In Benefit	Numeric (22,2)	Early Pay-In Benefit.
13	Actual Margin Levied	Numeric (22,2)	Actual Margin Levied
14	Filler	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
15	Filler	Char (12)	Reserved for Future use and any value in same should be ignored.
16	Net Buy Premium	Numeric (22,2)	Net Buy Premium
17	Extreme loss margin	Numeric (22,2)	Extreme loss margin
18	Concentration Margin	Numeric (22,2)	Concentration Margin
19	Devolvement Margin	Numeric (22,2)	Devolvement Margin

Information at End Client/Product Level			
Sr No.	Field Name	Data Type	Description
1	Record Type	Numeric (2,0)	Default value '4'
2	Clearing Member Code	Char (6)	Clearing Member code
3	Trading Member Code/CP code	VarChar (12)	Trading Member code
			For Account Type 'I', 'CP code'.
4	Account Type	Char (1)	'P' for Proprietary
			'C' for Client
			'I' for Institutional Accepted Trades would be displayed.
5	Client Code	VarChar(12)	Client code
			For Account Type 'P' , Trading Member Code
			For Account Type 'I' , CP Code
6	Instrument type/Product type	Char (6)	Instrument Name as defined.
7	Asset/Code Symbol	Char (12)	Asset Symbol
8	Expiry Date	Char (11)	Expiry Date
			Format : DD-MMM-YYYY
9	Strike Price	Numeric (11,4)	Strike Price
10	Options Type	Char (2)	Options Type

11	Initial Margin	Numeric (22,2)	Initial Margin.
12	Special Margin On Buy Position	Numeric (22,2)	Special Margin on Buy Open Position.
13	Special Margin On Sell Position	Numeric (22,2)	Special Margin on Sell Open Position.
14	Additional Margin On Buy Position	Numeric (22,2)	Additional Margin on Buy Open Position.
15	Additional Margin On Sell Position	Numeric (22,2)	Additional Margin on Sell Open Position.
16	Tender Margin	Numeric (22,2)	Tender Margin.
17	Delivery Margin	Numeric (22,2)	Delivery Margin.
18	Delivery Margin Exemption	Numeric (22,2)	Delivery Margin Exemption
19	Early Pay-In Benefit	Numeric (22,2)	Early Pay-In Benefit.
20	Filler	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
21	Filler	Char (12)	Reserved for Future use and any value in same should be ignored.
22	Net Buy Premium	Numeric (22,2)	Net Buy Premium
23	Extreme loss margin	Numeric (22,2)	Extreme loss margin
24	Concentration Margin	Numeric (22,2)	Concentration Margin

16. Concentration Margin File to Trading Member

File Name	For	File Type	Available
BCX_ConcentrationmarginTM_<membercode>_yyyymmdd	Information	CSV	Extranet

Information at Trading Member level			
Sr. No.	**Field Name**	**Data Type**	**Description**
1	Record Type	Numeric (2,0)	Default value '1'
2	Date	Char (11)	Business Date of Normal Obligation.
			Format DD-MMM-YYYY
3	Obligation	Char(12)	Provisional - For Provisional Obligation
			Final - For Final Obligation
4	Clearing Member Code	Char (6)	Clearing Member code
5	Trading Member Code/CP Code	VarChar (12)	Trading Member/ Custodian Participant code
6	Instrument type/ Product	Char (6)	Instrument Name as defined.

Sr. No.	Field Name	Data Type	Description
	Type		
7	Asset Code/ Symbol	Char (12)	Asset Symbol
8	Expiry Date	Char (11)	Expiry Date
			Format : DD-MMM-YYYY
8	Strike Price	Numeric (11,4)	Strike Price
9	Options Type	Char (2)	Options Type
10	Open Interest	Numeric (22,2)	Open Interest Value of the respective TM/CP Symbol
11	Market Open Interest	Numeric (22,2)	It will be market wide open interest value of the respective Symbol
12	Concentration Margin	Numeric (22,2)	Concentration Margin

Information at End Client level			
Sr. No.	Field Name	Data Type	Description
1	Record Type	Numeric (2,0)	Default value '2'
2	Date	Char (11)	Business Date of Normal Obligation.
			Format DD-MMM-YYYY
3	Obligation	Char(12)	Provisional - For Provisional Obligation
			Final - For Final Obligation
4	Clearing Member Code	Char (6)	Clearing Member code
5	Trading Member Code/CP code	VarChar (12)	Trading Member/ Custodian Participant code
6	Account Type	Char (1)	'P' for Proprietary
			'C' for Client
			'I' for Institutional Accepted Trades would be displayed.
7	Client Code	VarChar(12)	Client code
			For Account Type 'P' , Trading Member Code
			For Account Type 'I' , CP Code
8	Instrument type/ Product type	Char (6)	Instrument Name as defined.
9	Asset Code/ Symbol	Char (12)	Asset Symbol
10	Expiry Date	Char (11)	Expiry Date
			Format : DD-MMM-YYYY
11	Strike Price	Numeric (11,4)	Strike Price
12	Options Type	Char (2)	Options Type
13	Open Interest	Numeric (22,2)	Open Interest Value of the respective End Client Symbol
14	Market Open Interest	Numeric (22,2)	It will be market wide open interest value of the respective Symbol
15	Concentration Margin	Numeric (22,2)	Concentration Margin

17. Concentration Margin File to Clearing Member

File Name	For	File Type	Available
BCX_ConcentrationmarginCM_<membercode>_yyyymmdd	Information	CSV	Extranet

Information at Clearing Member level			
Sr. No.	Field Name	Data Type	Description
1	Record Type	Numeric (2,0)	Default value '1'
2	Date	Char (11)	Business Date of Normal Obligation. Format DD-MMM-YYYY
3	Obligation	Char(12)	Provisional - For Provisional Obligation. Final - For Final Obligation
4	Clearing Member Code	Char (6)	Clearing Member code
5	Instrument type/ Product type	Char (6)	Instrument Name as defined.
6	Asset Code/ Symbol	Char (12)	Asset Symbol
7	Expiry Date	Char (11)	Expiry Date. Format : DD-MMM-YYYY
8	Strike Price	Numeric (11,4)	Strike Price
9	Options Type	Char (2)	Options Type
10	Open Interest	Numeric (22,2)	Open Interest Value of the respective CM-Symbol
11	Market Open Interest	Numeric (22,2)	It will be market wide open interest value of the respective Symbol
12	Concentration Margin - CM	Numeric (22,2)	Concentration Margin computed for CM-Symbol
13	Concentration Margin-End client	Numeric (22,2)	Concentration Margin computed for EC-Symbol
14	Applicable Concentration Margin	Numeric (22,2)	Higher of Concentration Margin computed for CM-Symbol and Concentration Margin computed for EC-Symbol

Information at Trading Member level			
Sr. No.	Field Name	Data Type	Description
1	Record Type	Numeric (2,0)	Default value '2'
2	Date	Char (11)	Business Date of Normal Obligation. Format DD-MMM-YYYY
3	Obligation	Char(12)	Provisional - For Provisional Obligation. Final - For Final Obligation
4	Clearing Member Code	Char (6)	Clearing Member code

5	Trading Member Code/CP code	VarChar (12)	Trading Member/ Custodian Participant code
6	Instrument type/ Product Type	Char (6)	Instrument Name as defined.
7	Asset Code/ Symbol	Char (12)	Asset Symbol
8	Expiry Date	Char (11)	Expiry Date
			Format : DD-MMM-YYYY
8	Strike Price	Numeric (11,4)	Strike Price
9	Options Type	Char (2)	Options Type
10	Open Interest	Numeric (22,2)	Open Interest Value of the respective TM/CP Symbol
11	Market Open Interest	Numeric (22,2)	It will be market wide open interest value of the respective Symbol
12	Concentration Margin	Numeric (22,2)	Concentration Margin

Information at End Client level			
Sr. No.	**Field Name**	**Data Type**	**Description**
1	Record Type	Numeric (2,0)	Default value '3'
2	Date	Char (11)	Business Date of Normal Obligation.
			Format DD-MMM-YYYY
3	Obligation	Char(12)	Provisional - For Provisional Obligation
			Final - For Final Obligation
4	Clearing Member Code	Char (6)	Clearing Member code
5	Trading Member Code/CP code	VarChar (12)	Trading Member/ Custodian Participant code
6	Account Type	Char (1)	'P' for Proprietary
			'C' for Client
			'I' for Institutional Accepted Trades would be displayed.
7	Client Code	VarChar(12)	Client code
			For Account Type 'P' , Trading Member Code
			For Account Type 'I' , CP Code
8	Instrument type/ Product Type	Char (6)	Instrument Name as defined.
9	Asset Code/ Symbol	Char (12)	Asset Symbol
10	Expiry Date	Char (11)	Expiry Date
			Format : DD-MMM-YYYY
11	Strike Price	Numeric (11,4)	Strike Price
12	Options Type	Char (2)	Options Type
13	Open Interest	Numeric (22,2)	Open Interest Value of the respective End Client Symbol
14	Market Open Interest	Numeric (22,2)	It will be market wide open interest value of the respective Symbol
15	Concentration Margin	Numeric (22,2)	Concentration Margin

18. Devolvement Position File to Member

File Name	For	File Type	Available
BCX_DevolvementPosTM_<membercode>_yyyymmdd	Trading Member	CSV	Extranet
BCX_DevolvementPosCM_<membercode>_yyyymmdd	Clearing Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Position Date	Char (11)	Business Date For which position file is generated. Format: DD-MMM-YYYY
2	Clearing Member Code	Char (6)	Clearing Member code
3	Trading Member Code/CP Code	VarChar (12)	Trading Member code For CP accepted trades, CP code.
4	Account Type	Char (1)	P for proprietary C for client I for institutional accepted trades
5	Client Code	VarChar (12)	Client code For account Type P, Trading Member Code For account type I, CP code.
6	Instrument Type/product type	Char (6)	Instrument Name as defined in Contract Master
7	Asset code/Symbol	Char (12)	Asset Symbol
8	Expiry Date	Char (11)	Expiry Date Format: DD-MMM-YYYY For Call Auction it would be blank.
9	Strike Price	Numeric (11,4)	Strike Price
10	Option(S) Type	Char (2)	Options Type
11	Brought Forward Buy Quantity	Numeric (9,0)	Brought Forward Net Buy Quantity
12	Brought Forward Buy Value	Numeric (22,2)	Brought Forward net Buy Value at previous business date settlement price.
13	Brought Forward Sell Quantity	Numeric (9,0)	Brought Forward Net Sell Quantity
14	Brought Forward Sell Value	Numeric (22,2)	Brought Forward net Sell Value at previous business date settlement price.
15	Day Buy Quantity	Numeric (9,0)	Total quantity brought today.
16	Day Buy Value	Numeric (22,2)	Value of bought quantity at traded price.
17	Day Sell Quantity	Numeric (9,0)	Total quantity sold today.
18	Day Sell Value	Numeric (22,2)	Value of sold quantity at traded price.
19	Pre Delivery/ Exercise/ Assignment Buy Quantity	Numeric (9,0)	In case of Futures net buy quantity before delivery marking. In case of Options net buy quantity before exercise/assignment. In case of Call Auction, Gross Buy Quantity.

20	Pre Delivery/ Exercise/ Assignment Buy Value	Numeric (22,2)	Net buy value before Delivery/Exercise/Assignment. In case of Call Auction, Gross Buy Value.
21	Pre Delivery/ Exercise/ Assignment Sell Quantity	Numeric (9,0)	In case of Futures net sell quantity before delivery marking. In case of Options net sell quantity before exercise/assignment. In case of Call Auction, Gross sell Quantity.
22	Pre Delivery/ Exercise/ Assignment Sell Value	Numeric (22,2)	Net sell value before Delivery/Exercise/Assignment. In case of Call Auction, Gross sell Value.
23	Buy Delivery Marked/Exercised Quantity	Numeric (9,0)	In case of future buy delivery marked quantity. In case of options total valid exercised/not to be exercised/devolved quantity. In case of call auction, gross buy quantity marked for delivery.
24	Sell Delivery Marked/Assigned Quantity	Numeric (9,0)	In case of future sell delivery marked quantity. In case of options total valid assigned quantity /not to be exercised/devolved quantity. In case of call auction, gross sell quantity marked for delivery.
25	Post Delivery / Exercise/ Assignment Buy Quantity	Numeric (9,0)	In case of futures net buy quantity after delivery marking (inclusive of buy positions resulted due to exercise assignment/devolvement). In case of options net buy quantity after exercise/assignment (including devolved quantity), in case of call auction, '0'.
26	Post Delivery/ Exercise/ Assignment Buy Value	Numeric (22,2)	In case of futures net buy value after delivery marking at settlement price. In case of call auction, '0'.
27	Post Delivery/ Exercise/ Assignment Sell Quantity	Numeric (9,0)	In case of futures net sell quantity after delivery marking (including sell positions created due to exercise assignment/devolvement). In case of options net sell quantity after exercise/assignment, (including devolved quantity) in case of call auction, '0'.
28	Post Delivery/ Exercise/ Assignment Sell Value	Numeric (22,2)	In case of futures net sell value after delivery marking at settlement price. In case of call auction, '0'.
29	Settlement Price	Numeric (11,4)	Settlement Price
30	Net Premium	Numeric (22,2)	In case of futures products, the value is zero. In case of options product, the value is the day's sell value minus the day's buy value. Value is provided with the appropriate sign convention Payable (-)/ receivable (+).
31	Daily MTM Settlement Value	Numeric (22,2)	MTM Profit/Loss value In case of options and call auction products, the value would be zero. Value is provided with the appropriate sign convention Payable (-)/ receivable (+). Positive value represent mark to market profit and negative value represent mark to market loss.

			Delivery marked / Exercised / Assigned Value (including exercise assignment value on the basis of what if scenario)
32	Delivery Marked/ Exercised/ Assigned Value	Numeric (22,2)	Value is provided with the appropriate sign convention Payable (-)/ receivable (+).
			In case of call auction, when an account ID has both buy and sell delivery marked quantity it would be absolute of sum of day buy value and day sell value marked for delivery.
33	Filler	Char (12)	Reserved for future use and any value in the same should be ignored.

19. Sensitivity & Devolvement Margin File to Trading Member

File Name	For	File Type	Available
BCX_ Sensitivity&DevolvementmarginTM _<membercode>_yyyymmdd	Trading Member	CSV	Extranet

Information at Trading Member Level			
Sr No.	Field Name	Data Type	Description
1	Record Type	Numeric (2,0)	Default value '1'
2	Date	Char (11)	Date of Sensitivity Report generation
			The Format will be DD-MMM-YYYY
3	Clearing Member Code	Char (6)	Clearing Member Code
4	Trading Member Code	Char (6)	Trading Member Code
5	Number of detail records at end client	Numeric (5,0)	Total number of records in the "Details" section of 2.
6	Portfolio Margin before Devolvement	Numeric (22,2)	It will be Portfolio Margin before considering devolvement position
7	Portfolio Margin after Devolvement	Numeric (22,2)	It will be Portfolio Margin after considering devolvement position
8	Difference of Portfolio Margin	Numeric (22,2)	It will be difference of Portfolio Margin before and after devolvement
9	Payin/Payout due to devolvement	Numeric (22,2)	It will be Pay-in/pay-out due to devolvement
10	Margin Requirement	Numeric (22,2)	It will be margin requirement
11	Devolvement Margin	Numeric (22,2)	It will be applicable devolvement margin as per day wise percentage

Information at End Client/CP Level			
Sr No.	Field Name	Data Type	Description
1	Record Type	Numeric (2,0)	Default value '2'

2	Trading Member Code/CP Code	VarChar(12)	Trading Member code
			For Account Type 'I', 'CP code'.
3	Account Type	Char (1)	'P' for Proprietary
			'C' for Client
			'I' for Institutional Accepted Trades would be displayed.
4	Client Code	VarChar(12)	Client code
			For Account Type 'P' , Trading Member Code
			For Account Type 'I' , CP Code
5	Portfolio Margin before Devolvement	Numeric (22,2)	It will be Portfolio Margin before considering devolvement position
6	Portfolio Margin after Devolvement	Numeric (22,2)	It will be Portfolio Margin after considering devolvement position
7	Difference of Portfolio Margin	Numeric (22,2)	It will be difference of Portfolio Margin before and after devolvement
8	Payin/Payout due to devolvement	Numeric (22,2)	It will be Pay-in/pay-out due to devolvement
9	Margin Requirement	Numeric (22,2)	It will be margin requirement
10	Devolvement Margin	Numeric (22,2)	It will be applicable devolvement margin as per day wise percentage

20. Sensitivity & Devolvement Margin File to Clearing Member

File Name	For	File Type	Available
BCX_Sensitivity&DevolvementmarginCM_<membercode>_yyyymmdd	Clearing Member	CSV	Extranet

Information at Clearing Member Level			
Sr No.	**Field Name**	**Data Type**	**Description**
1	Record Type	Numeric (2,0)	Default value '1'
2	Date	Char (11)	Business Date of Normal Obligation. The Format would be DD-MMM-YYYY.
3	Clearing Member Code	Char (6)	Clearing Member code
4	Number of Detail Records at TM / CP Level	Numeric (3,0)	Total number of records in the "Details" section of 2.
5	Number of Detail Records at Summary - End Client / CP Level	Numeric (5,0)	Total number of records in the "Summary" section of 3.
6	Portfolio Margin before Devolvement	Numeric (22,2)	It will be Portfolio Margin before considering devolvement position
7	Portfolio Margin after Devolvement	Numeric (22,2)	It will be Portfolio Margin after considering devolvement position
8	Difference of Portfolio Margin	Numeric (22,2)	It will be difference of Portfolio Margin before and after devolvement
9	Payin/Payout due to devolvement	Numeric (22,2)	It will be Pay-in/pay-out due to devolvement
10	Margin Requirement	Numeric (22,2)	It will be margin requirement

11	Devolvement Margin	Numeric (22,2)	It will be applicable devolvement margin as per day wise percentage

Information at Trading Member Level

Sr No.	Field Name	Data Type	Description
1	Record Type	Numeric (2,0)	Default value '2'
2	Trading Member Code/CP code	VarChar (12)	Trading Member/ Custodian Participant code
3	Portfolio Margin before Devolvement	Numeric (22,2)	It will be Portfolio Margin before considering devolvement position
4	Portfolio Margin after Devolvement	Numeric (22,2)	It will be Portfolio Margin after considering devolvement position
5	Difference of Portfolio Margin	Numeric (22,2)	It will be difference of Portfolio Margin before and after devolvement
6	Payin/Payout due to devolvement	Numeric (22,2)	It will be Pay-in/pay-out due to devolvement
7	Margin Requirement	Numeric (22,2)	It will be margin requirement
8	Devolvement Margin	Numeric (22,2)	It will be applicable devolvement margin as per day wise percentage

Information at End Client/CP Level

Sr No.	Field Name	Data Type	Description
1	Record Type	Numeric (2,0)	It would always be 3
2	Trading Member Code/CP Code	VarChar(12)	Trading Member code
			For Account Type 'I', 'CP code'.
3	Account Type	Char (1)	'P' for Proprietary
			'C' for Client
			'I' for Institutional Accepted Trades would be displayed.
4	Client Code	VarChar(12)	Client code
			For Account Type 'P' , Trading Member Code For Account Type 'I' , CP Code
5	Portfolio Margin before Devolvement	Numeric (22,2)	It will be Portfolio Margin before considering devolvement position
6	Portfolio Margin after Devolvement	Numeric (22,2)	It will be Portfolio Margin after considering devolvement position
7	Difference of Portfolio Margin	Numeric (22,2)	It will be difference of Portfolio Margin before and after devolvement
8	Payin/Payout due to devolvement	Numeric (22,2)	It will be Pay-in/pay-out due to devolvement
9	Margin Requirement	Numeric (22,2)	It will be margin requirement
10	Devolvement Margin	Numeric (22,2)	It will be applicable devolvement margin as per day wise percentage

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