**PART III**

**Formats of various files and reports provided by the Exchange**

## Table of Contents

## 1. Contract File (File Name: BFX_CO<ddmmyy>.csv) (Remarks : Contract Master)

### 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. | Int |
| 3 | Instrument Type / Product Type | FUTCUR / OPTCUR/ FUTIRD/ FUTIRT | CHAR (6) |
| 4 | Symbol / Asset Code | Symbol/ Asset Code of currency for example : USDINR /GBPINR /JPYINR / EURINR / 10YGS883 / 91DTB | CHAR(10) |
| 5 | Filler | | CHAR (2) |
| 6 | Filler | | CHAR (4) |
| 7 | Expiry date (last trading date) | This date is the actual last trading date of the Contract<br>e.g. 25-AUG-2008 DD-MMM-YYYY format | datetime(11) |
| 8 | Strike Price | Default Value is '0'for Futures Contracts.<br>Note: Value to be divided by 10000000 to get price in Rupees. | Int |
| 9 | Option Type | 'CE' for Call Option (European)<br>'PE' for Put Option (European)<br>'' for Futures Contracts | CHAR (2) |
| 10 | Precision | No of Decimal places. Default value to be '4' | CHAR (1) |
| 11 | Filler | | Int |

| | | | |
|---|---|---|---|
| 12 | Filler | | CHAR (3) |
| 13 | Partition ID | The field is required for trading through ETI | Int |
| 14 | Filler | | Int |
| 15 | Filler | | Int |
| 16 | Filler | | Int |
| 17 | Filler | | CHAR (2) |
| 18 | Filler | | Int |
| 19 | Filler | | Int |
| 20 | Filler | | CHAR (2) |
| 21 | Filler | | Int |
| 22 | Filler | | Int |
| 23 | Filler | | CHAR (2) |
| 24 | Filler | | Int |
| 25 | Filler | | Int |
| 26 | Filler | | CHAR (2) |
| 27 | Contract Start Date | Start Date of the Contract e.g. 25-AUG 2008. DD-MMM-YYYY format | datetime(11) |
| 28 | Settlement Date (last business date of the month) | last business date of the month e.g. 25-AUG-2008. DD-MMM-YYYY format | datetime(11) |
| 29 | Product ID / Market SegmentID | Unique numeric Identifier for Product. [*Corresponds to field MarketSegmentID(1300) in the ETI API]* | Int |
| 30 | Capacity Group ID | Capacity group ID for each contract. | Int |
| 31 | Minimum Lot Size | Default Value to be 1 | Int |
| 32 | Board Lot Quantity (Minimum Lot Size) | Default Value to be 1 | Int |

| | | | |
|---|---|---|---|
| 33 | Tick Size | The value by which bid / offer would increase / decrease.<br>Note: Value to be divided by 10000000 to convert to Rupees. | Int |
| 34 | Filler | | Int |
| 35 | Filler | | Int |
| 36 | Filler | | Int |
| 37 | Instrument ID/ SimpleSecurityID | The instrument Identifier is required for trading through ETI.<br>*[Corresponds to field SimpleSecurityID(30048) in the ETI API]* | Int |
| 38 | Filler | | Int |
| 39 | Filler | | Int |
| 40 | Filler | | Int |
| 41 | Filler | | Int |
| 42 | Filler | | Int |
| 43 | Filler | | Int |
| 44 | Filler | | Int |
| 45 | Filler | | Int |
| 46 | Filler | | Int |
| 47 | Filler | | Int |
| 48 | Filler | | Int |
| 49 | Contract Exercise Start Date | Last Trading Date<br>e.g. 25-AUG-2008. DD–MMM-YYYY format | datetime(11) |
| 50 | Contract Exercise End Date | Last Trading Date<br>e.g. 25-AUG-2008. DD-MMM-YYYY format | datetime(11) |
| 51 | Filler | | Int |

| | | | |
|---|---|---|---|
| 52 | Quantity Multiplier | Lot size multiplier (1000) | Int |
| 53 | Filler | | CHAR (12) |
| 54 | Instrument Name | E.g. JPYINR14JULFUT , USDINR13DEC56.5CE | CHAR (26) |
| 55 | Filler | | Int |
| 56 | Filler | | Int |
| 57 | Filler | | Int |
| 58 | Underlying Market | 7- for Currency reference market | Int |
| 59 | Filler | | CHAR (24) |
| 60 | Contract Type | M- Monthly<br>W- Weekly<br>Q- Quarterly<br>H- Half Yearly | CHAR (1) |
| 61 | Filler | | CHAR (1) |
| 62 | Filler | | CHAR (1) |
| 63 | Filler | | CHAR (1) |
| 64 | Filler | | CHAR (1) |
| 65 | Filler | | CHAR (1) |
| 66 | Filler | | CHAR(10) |
| 67 | Filler | | CHAR (6) |
| 68 | Base Price | Closing Price of the respective contract<br>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.<br>• 'N' – Active<br>• 'Y' – Deleted | CHAR (1) |

## 2. Spread Contract File

(File Name: BFX_SPD_CO<ddmmyy>.csv)(Remark Spread Contracts)

### 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 1 / Series ID of leg 1 | Token number of leg 1 contract of the spread combination | Int |
| 2 | Contract token number 2 / Series ID of leg 2 | Token number of leg 2 contract of the spread combination | Int |
| 3 | Instrument Type 1 / Product Type1 | Type of product FUTCUR / OPTCUR/ FUTIRT / FUTIRD. Instrument type of Leg 1 contract of spread combination | CHAR (6) |
| 4 | Symbol 1 / Asset Code 1 | Asset Code / Symbol of Leg 1 contract of spread combination | CHAR (10) |
| 5 | Strategy ID | 15 – Paired Option<br>28 –Straddle | Int |
| 6 | Expiry Date 1 | Last Trading Date of Leg 1 contract of spread combination e.g. 25-AUG-2008. DD-MMM-YYYY format | datetime(11) |
| 7 | Spread Instrument ID/ SecurityID | The instrument Identifier is required for trading through ETI *[Corresponds to field SecurityID(48) in the ETI API]* | LargeInt |
| 8 | Spread Partition ID | The field is required for trading through ETI | Int |
| 9 | Precision | Precision shall be 4 for Option Spreads. Blank for Futures | Int |
| 10 | Instrument Type 2 / Product Type2 | Type of product FUTCUR / OPTCUR/ FUTIRT / FUTIRD. Instrument type of Leg 2 contract of spread combination | CHAR (6) |
| 11 | Symbol 2 / Asset Code 2 | Asset Code / Symbol of Leg 2 contract of spread combination | CHAR (10) |
| 12 | No of Legs in a Strategy | No of Legs for Paired Options and Straddle | Int |
| 13 | Expiry Date 2 | Last Trading Date of Leg 2 contract of spread combination e.g. 25-AUG-2008. DD-MMM-YYYY format | datetime(11) |

| | | | |
|---|---|---|---|
| 14 | Spread Product ID / MarketSegmentID | Unique numeric Identifier for Product *[Corresponds to field MarketSegmentID(1300) in the ETI API]* | Int |
| 15 | Strike Price Leg 1 | Strike Price for spread options<br>Note: Value to be divided by 10000000 to get price in Rupees.<br><br>‘Blank’ for Futures contract | Int |
| 16 | Strike Price Leg 2 | Strike Price for spread options<br>Note: Value to be divided by 10000000 to get price in Rupees.<br><br>‘Blank’ for Futures contract | Int |
| 17 | Reference Price | Settlement price of leg 1 contract which will be the base for calculating price difference ranges which should be divided by 10000000 to get actual price in rupees. | Int |
| 18 | Option Type for Leg 1 | CE‘ for Call Option contract<br>‘PE’ for Put Option contract<br>‘Blank’ for Futures contract | CHAR (2) |
| 19 | Option Type for Leg 2 | ‘CE‘ for Call Option contract<br>‘PE’ for Put Option contract<br>‘Blank’ for Future contract | CHAR (2) |
| 20 | Op Low Price Diff Range | Minimum price difference at which the spread order could be placed without being rejected by the system. It may be changed intraday and can be flexed to day Low price difference which should be divided by 10000000 to get actual price in rupees. | Int |
| 21 | Op High Price Diff Range | Maximum price difference at which the spread order could be placed without being rejected by the system It may be changed intraday and can be flexed to day high price difference which should be divided by 10000000 to get actual price in rupees. | Int |
| 22 | BoardLotQuantity1 | Board lot quantity of leg 1 contract | Int |
| 23 | MinimumLotQuantity1 | Min lot quantity of leg 1 contract | Int |
| 24 | TickSize1 | Tick size of leg 1 contract<br>Note: Value to be divided by 10000000 to convert to Rupees. | Int |
| 25 | BoardLotQuantity2 | Board lot quantity of leg 2 contract | Int |
| 26 | MinimumLotQuantity2 | Min lot quantity of leg 2 contract | Int |
| 27 | TickSize2 | Tick size of leg 2 contract<br>Note: Value to be divided by 10000000 | Int |

| | | | |
|---|---|---|---|
| | | to convert to Rupees. | |
| 28 | Eligibility | The flag will be set to 1 if the combination is allowed to trade. | CHAR (1) |
| 29 | Delete Flag | This will contain one of the following values to denote whether the spread combination is deleted or not.<br><br>• ‘N‘ – Active<br>• ‘Y’ – Deleted | CHAR (1) |
| 30 | Contract token number / Series ID of Spread Instrument | Token number of Spread contract | LargeInt |
| 31 | Spread Contract Instrument Type / Product Type | Type of product FUTCUR/ OPTCUR/ FUTIRT / FUTIRD. Instrument type of spread contract. | CHAR (6) |
| 32 | Spread Contract Symbol / Asset Code | Asset Code as available in the.Symbol spread contract | CHAR (10) |
| 33 | Complex Instrument type | The field is required for trading through ETI<br>5 – calendar spread instrument<br>2- Standard Option Strategy | Int |
| 34 | Expiry Date of Spread instrument | Expiry Date of Spread contract e.g. 25-AUG-2008. DD-MMM-YYYY format | datetime(11) |
| 35 | Instrument Name | For Future Spreads :-<br>CDX Asset Code + Near Month +Far Month+ Expiry Year (YY)<br>Eg:-USDSEPOCT13, 91DTBMAYJUN14, 10YGS883MAYJUN14<br>For Spread Options:-<br>CDX Asset Code + ‘Strategy Code’+ Expiry Year (YY) Month + Strike Price<br>Eg:- USD CNV 15 APR 65.00<br>Eg:- USD STD 15 APR 65.00<br>Strategy Code :<br>**CNV** : Paired Options **STD** : Straddle | Char (26) |
| 36 | Spread Contract Strike Price | Strike Price of Spread Option contract.<br>Note: Value to be divided by 10000000 to get price in Rupees.<br><br>Blank for Futures | Int |

## 3. Trade File

(File Name: BFX_TRCM_<clg.no.>_yyyymmdd.csv - CM file; BFX_TRTM_<clg.no.>_yyyymmdd.csv - TM file)

| Field No. | Field Name | Remarks | Data type | Default Value |
|---|---|---|---|---|
| 1 | Trade Number | Unique Trade Number | int | |
| 2 | Trade Date | DD-MMM-YYYY<br>For. E.g., 28-JUN-2010 | Datetime (11) | |
| 3 | Trade Status / Activity Type | "11 – Original trade "<br>"12 – Modified trade"<br>"17 –Approved trade"<br>"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 e.g. 25-AUG-2008 DD-MMM-YYYY format | Datetime (11) | |
| 8 | Strike Price | Default Value is '0' for Futures Contracts | Numeric(11,4) | |
| 9 | Option Type (Call/Put) | 'CE' for Call Option (European)<br>'PE' for Put Option (European)<br>'' for Futures Contracts | CHAR (2) | |
| 10 | Filler | | Number (7) | |
| 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 | 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 | 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’<br>Buy Uncover = ‘U’ | CHAR (1) | |
| 26 | Sell Covered Uncovered Flag | Sell Cover = ‘C’<br>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 | CHAR (10) | |

| | | | | |
|---|---|---|---|---|
| 32 | Trade Seller Terminal ID | Sell Dealer Code | 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) | |
| 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) | |

**Note**: Exchange also provides Trade file on real time basis (online trade file) to all Trading members (TM) & Clearing members (CM). The file format of online trade file is same as end-of-day trade file. Please refer Exchange circular number 20140207-28 dated Feb, 7, 2014 for more details.

## 4. BFX_Position File

(File Name: BFX_POCM_<clg.no.>_yyyymmdd.csv - CM file;
BFX_POTM_<clg.no.>_yyyymmdd.csv - TM file)

| Field No. | Field Name | Remarks | Data type | Default value |
|---|---|---|---|---|
| 1 | Position Date | Format DD-MMM-YYYY | datetime(11) | |
| 2 | Segment Indicator | Underlying Market. Default Value should be '1' | CHAR (6) | |
| 3 | Settlement Type | 'F' for Futures/ 'O' for Options | CHAR (1) | |
| 4 | Clearing Member Code | Clearing Member ID | CHAR (6) | |
| 5 | Member Type | 'C' for Clearing Member, 'T' for Trading Member | CHAR (1) | |
| 6 | Trading member Code/ CP code | Trading Member ID /CP code for Institutional accepted trades | CHAR (12) | |
| 7 | Account Type | 'P' for proprietary/ 'C' for client / 'I' for Institutional accepted trades | CHAR (1) | |
| 8 | Client Code | End Client Code. In case of Account Type in 7 above is 'P' TM code, In case of Account Type in 7 above is 'I', this will contain 'INST' | CHAR (11) | |
| 9 | Instrument Type / Product Type | FUTCUR / OPTCUR/ FUTIRD/ FUTIRT | CHAR (6) | |
| 10 | Asset Code / Symbol | Symbol/ Asset Code of currency for example : USDINR /GBPINR /JPYINR / EURINR / 10YGS883 / 91DTB | CHAR (7) | |
| 11 | Expiry Date | This date is the actual last trading date of the Product. Expiry Date of the Product e.g. 25-AUG-2008. DD-MMM-YYYY format | datetime(11) | |
| 12 | Strike Price | Default Value is '0' for Futures Contracts | Numeric(11,4) | |
| 13 | Option Type (Call/Put) | 'CE' for Call Option (European)<br>'PE' for Put Option (European)<br>'' for Futures Contracts | CHAR (2) | |
| 14 | Filler | | Int | |
| 15 | Brought Forward Long | Brought Forward Net Buy Contracts. In case of Net Sell Position this will be 0 (Zero). | Int | |

| | | | | |
|---|---|---|---|---|
| | Contracts | | | |
| 16 | Brought Forward Long Value | Brought Forward Buy Value. At Previous Close Price. In case of Net Sell Position this will be 0 (Zero). | Numeric (22,2) | |
| 17 | Brought Forward Short Contracts | Brought Forward Net Sell Contracts. In case of Net Buy Position this will be 0 (Zero). | Int | |
| 18 | Brought Forward Short Value | Brought Forward Net Sell Value. At Previous Close Price. In case of Net Buy Position this will be 0 (Zero). | Numeric (22,2) | |
| 19 | Day Buy Contracts | Total Contracts purchased today | Int | |
| 20 | Day Buy Value | Value of purchased Contracts. At Traded Price | Numeric (22,2) | |
| 21 | Day Sell Contracts | Total Contracts sold today | Int | |
| 22 | Day Sell Value | Value of sold Contracts. At Traded Price | Numeric (22,2) | |
| 23 | Pre Ex / Asgmnt Long Quantity | Net long quantity (contracts) before exercise | Int | |
| 24 | Pre Ex / Asgmnt Long Value | Net long value for futures (0 for options) | Numeric (22,2) | |
| 25 | Pre Ex / Asgmnt Short Quantity | Net short quantity (contracts)before assignment | Int | |
| 26 | Pre Ex / Asgmnt Short Value | Net short value for futures (0 for options) | Numeric (22,2) | |
| 27 | Exercised Quantity | Total Valid exercised quantity (contracts)/ 0 | Int | |
| 28 | Assigned Quantity | Total Assigned quantity (contracts)/ 0 | Int | |
| 29 | Post Ex / Asgmnt Long Quantity | Sr. 23 - Sr. 27 | Int | |
| 30 | Post Ex / Asgmnt Long Value | Sr. 24 (0 for options) | Numeric (22,2) | |
| 31 | Post Ex / Asgmnt Short Quantity | Sr. 25 - Sr. 28 | Int | |

| | | | | |
|---|---|---|---|---|
| 32 | Post Ex / Asgmnt Short Value | Sr. 26 (0 for options) | Numeric (22,2) | |
| 33 | Settlement Price | In case of Futures Contracts, which have not yet expired, the contract closing price is provided. This price is used for the daily MTM settlement of Contracts.<br><br>In case of Futures Contracts, on the day of expiry of the contract, the underlying closing price is provided. This price is used for final MTM settlement of Contracts.<br><br>In case of options contracts, which have not yet expired, the underlying settlement price is provided. | Numeric(11,4) | |
| 34 | Net Premium | In case of futures contracts, the value is 0 (Zero).<br><br>In the case of options contracts, the value is the day's sell value minus the day's buy value.<br><br>The value is provided with the appropriate sign convention Payable (-)/ Receivable (+). | Numeric (22,2) | |
| 35 | Daily MTM Settlement Value | In case of contracts, which have not yet expired, the MTM settlement value is provided.<br><br>In case of contracts, on the day of maturity of the contract, the value is zero.<br><br>The value is populated with the appropriate sign convention Payable (-)/ Receivable (+).<br><br>In case of options contracts, the value is 0 (Zero). | Numeric (22,2) | |
| 36 | Final Settlement Value | In case of contracts, which have not yet expired, the value is 0 (Zero)<br><br>In case of contracts, on the day of maturity of the contract, the final MTM settlement value is provided.<br><br>The value is populated with the appropriate sign convention Payable (-)/ | Numeric (22,2) | |

| | | | | |
|---|---|---|---|---|
| | | Receivable (+). | | |
| 37 | Exercised / Assigned Value | - In the case of futures contracts, the value is 0 (Zero).<br><br>- All in-the-money open positions for options shall be auto-exercised on last trading day. | Numeric (22,2) | |

## 5. Market summary file 1

(File Name: BFX_MS1_<yyyymmdd>.csv)

| Field No. | Field Name | Remarks | Data type | Default Value |
|---|---|---|---|---|
| 1 | Market Type / Segment Indicator | Underlying Market. Default Value should be '1' | CHAR (6) | |
| 2 | Instrument Type / Product Type | Type of product FUTCUR / OPTCUR/ FUTIRD/ FUTIRT | CHAR (6) | |
| 3 | Symbol / Asset Code | Asset Code as available in the Trading Terminal | CHAR (10) | |
| 4 | Expiry date (last trading date) | This date is the actual last trading date of the Product e.g. 25-AUG-2008. DD-MMM-YYYY format | Datetime (11) | |
| 5 | Strike Price | Default Value is '0' for Futures Contracts | Numeric(11,4) | |
| 6 | Option Type | 'CE' for Call Option (European) 'PE' for Put Option (European) '' for Futures Contracts | CHAR (2) | |
| 7 | Filler | | Int | |
| 8 | Previous Close | Previous close price | Numeric(11,4) | |
| 9 | Open Price | Open Price of the Contract | Numeric(11,4) | |
| 10 | High Price | High Price of the Contract | Numeric(11,4) | |
| 11 | Low Price | Low Price of the Contract | Numeric(11,4) | |
| 12 | Close Price | Today's Close Price of the Contract | Numeric(11,4) | |
| 13 | Total Traded Quantity | Total Traded Quantity ( In no of Contracts) | Int | |
| 14 | Total Traded Value (in lakhs) | Total Traded Value (in Rs. Thousand) | Numeric(22,2) | |
| 15 | Open Interest | Open Interest in the Contract | Int | |
| 16 | Change in Open Interest | | Sign int | |

## 6. Market summary file2

(File Name: BFX_MS2_<yyyymmdd>.csv)

| Field No. | Field Name | Remarks | Data type | Default Value |
|---|---|---|---|---|
| 1 | Contract Date | Trading date<br>e.g. 25-AUG-2008. DD-MMM-YYYY format | Datetime (11) | |
| 2 | Contract Instrument Type | FUTCUR / OPTCUR/ FUTIRD/ FUTIRT | CHAR (6) | |
| 3 | Symbol | Symbol/ Asset Code of currency for example : USDINR /GBPINR /JPYINR / EURINR / 10YGS883 / 91DTB | CHAR (10) | |
| 4 | Last Trading Date | This date is the actual last trading date of the Product<br>e.g. 25-AUG-2008. DD-MMM-YYYY format | Datetime (11) | |
| 5 | Strike Price | Default Value is '0' for Futures Contracts | Numeric(11,4) | |
| 6 | Option Type | 'CE' for Call Option (European)<br>'PE' for Put Option (European)<br>'' for Futures Contracts | CHAR 2 | |
| 7 | Filler | "blank" | Number (7) | |
| 8 | Contract Regular Lot | Minimum lot size default value 1 | Number (9) | |
| 9 | Contract Issue Start Date | Start Date of the Product<br>e.g. 25-AUG 2008. DD-MMM-YYYY format | Datetime (11) | |
| 10 | Contract Issue Maturity Date | Last Trading Date<br>e.g. 25-AUG-2008. DD-MMM-YYYY format | Datetime (11) | |
| 11 | Contract Exercise Start Date | Last Trading Date<br>e.g. 25-AUG-2008. DD-MMM-YYYY format | Datetime (11) | |
| 12 | Contract Exercise End Date | Last Trading Date<br>e.g. 25-AUG-2008. DD-MMM-YYYY format | Datetime (11) | |
| 13 | Contract Exercise Style | Style<br>A - American<br>E - European. | CHAR (1) | |
| 14 | Filler | | int | |
| 15 | Contract Open Price | Open Price of the Contract | Numeric(11,4) | |
| 16 | Contract High Price | High Price of the Contract | Numeric(11,4) | |
| 17 | Contract Low | Low Price of the Contract | Numeric(11,4) | |

| | | | | |
|---|---|---|---|---|
| | Price | | | |
| 18 | Contract Close Price | Today's Close Price of the Contract | Numeric(11,4) | |
| 19 | Contract Settlement Price | Contract Settlement Price | Numeric(11,4) | |
| 20 | Contract Underlying Price | Contract Underlying Price | Numeric(11,4) | |
| 21 | Previous Close | Previous close price | Numeric(11,4) | |
| 22 | Total Traded Quantity | Total Traded Quantity ( In no of Contracts). | Int | |
| 23 | Total Traded Value (in lakhs) | Total Traded Value (in lakhs) | Numeric(22,2) | |
| 24 | Open Interest | Open Interest in the Contract | int | |
| 25 | Change in Open Interest | | Sign int | |
| 26 | Filler | | int | |
| 27 | Filler | | int | |

## 7. Member Turnover file

(File name: BFX_DTOTM_<clg.no.>_yyyymmdd.csv – TM file & BFX_DTOCM_<clg.no.>_yyyymmdd.csv – CM file)

| Field No. | Field Name | Remarks | Data Type |
|---|---|---|---|
| 1. | Client Code / Member Code | | CHAR (11) |
| 2. | Client Type | 'I' for Institution<br>'N' for Normal<br>'O' for Own<br>'T' for Others | CHAR (1) |
| 3. | Instrument Type / Product Type | FUTCUR / OPTCUR/ FUTIRD/ FUTIRT | CHAR (6) |
| 4. | Symbol / Asset Code | Symbol/ Asset Code of currency for example : USDINR /GBPINR /JPYINR / EURINR / 10YGS883 / 91DTB | CHAR (10) |
| 5. | Expiry date (last trading date) | This date is the actual last trading date of the Product<br>e.g. 25-AUG-2008. DD-MMM-YYYY format | Datetime (11) |
| 6. | Strike Price | Default Value is '0' for Futures Contracts | Number 10 |
| 7. | Option Type | 'CE' for Call Option (European)<br>'PE' for Put Option (European)<br>'' for Futures Contracts | CHAR (2) |
| 8. | Confirmed Quantity | Quantity ( In no of Contracts). | Int |
| 9. | Unconfirmed Quantity | Quantity ( In no of Contracts). | Int |
| 10. | Closed Quantity | Quantity ( In no of Contracts). | Int |
| 11. | Transaction Charges | | Numeric (22,2) |
| 12. | Clearing Fees | | Numeric (22,2) |

## 8. Service Tax File

(File name BFX_DTSTM_<clg.no.>_yyyymmdd.csv – TM file & BFX_DTSCM_<clg.no.>_yyyymmdd.csv – CM file) For TM / CM / TCM

| Field No. | Field Name | Field Description | Data Type |
|---|---|---|---|
| 1 | Member Code | | CHAR (6) |
| 2 | Cash Member Id | | CHAR (6) |
| 3 | Transaction Charges | | Numeric (22,2) |
| 4 | Service Tax | | Numeric (22,2) |
| 5 | Trading Date | DD-MMM-YYYY | Datetime (11) |

## 9. **Order Log File** (File name: BFX_ORD_<clg.no.>_yyyymmdd.csv)

| Field No. | Field Name | Field Description | Data Type |
|---|---|---|---|
| 1 | Trader Terminal ID | | Int |
| 2 | Broker Code | | Alphanumeric 6 |
| 3 | Instrument Type / Product Type | FUTCUR / OPTCUR/ FUTIRD/ FUTIRT | CHAR (6) |
| 4 | Symbol / Asset Code | Symbol/ Asset Code of currency for example : USDINR /GBPINR /JPYINR / EURINR / 10YGS883 / 91DTB | CHAR (10) |
| 5 | Expiry date (last trading date) | This date is the actual last trading date of the Product e.g. 25-AUG-2008. DD-MMM-YYYY format | Datetime 11 |
| 6 | Strike Price | Default Value is '0' for Futures Contracts | Numeric(11,4) |
| 7 | Option Type (Call/Put) | 'CE' for Call Option (European)<br>'PE' for Put Option (European)<br>'' for Futures Contracts | CHAR( 2) |
| 8 | Buy / Sell Flag | B – Buy<br>S - Sell | CHAR (1) |
| 9 | Original Quantity | Total Traded Quantity ( In no of Contracts) | Int |
| 10 | Revealed quantity | | Int |
| 11 | Price | Order Rate | Numeric(11,4) |
| 12 | Trig Rate | Trigger Rate (for Stoploss only) | Numeric(11,4) |
| 13 | Contract Token Number | Contract Token Number of Instrument | LargeInt |
| 14 | Duration/Retention | 0 – immediate<br>1 – end of session<br>2 – end of today | Int |
| 15 | Spread Instrument ID | Spread Instrument ID for order in spread contract and Blank for order in normal contract | LargeInt |
| 16 | Instrument Name | For Future Spread Contract<br>Eg:- JPYINR14JULFUT<br>For Future Spread<br>Eg:-USDSEPOCT13<br>For Spread Options:-<br>Eg:- USD CNV 15 APR 65.00<br>Eg:- USD STD 15 APR 65.00 | CHAR (26) |
| 17 | AUD | Addition (A)/Updation (U)/Deletion (D) | CHAR (1) |
| 18 | Client Code | Buy/ sell Client Code | Alphanumeric 11 |
| 19 | Client Type | Client Type (CLIENT,OWN,SPLCLI,INST) | CHAR (11 ) |

| | | | |
|---|---|---|---|
| 20 | Order Timestamp (Date) | 25-AUG-2008. DD-MMM-YYYY format | Datetime 11 |
| 21 | Order Timestamp (Time) | HH:MM:SS | Alphanumeric 12 |
| 22 | Order Number | Buy / Sell Order Number | Largeint |
| 23 | Order Type | L – Limit ,<br>G –Market,<br>P – stop loss | CHAR (1) |
| 24 | Location ID | | Large Int |