Standardization of Exchange to Member Interface for End of Day Files – Currency Derivatives

Version 2.0

Index

1. Revision History

Revision History		
Version	**File Name/Section**	**Description**
1.0		First Version
2.0	BSE_BFX_CONTRACT_DDMMYYYY.csv	**Contract Master File:** • Data Type of field 74 (Contract Type) has been increased from CHAR (1) to CHAR (2) • Description updated on values which shall be populated in Filler field 146 & 147. Currently both the fields have blank value
2.0	BSE_BFX_ITRTM_<Member Code>_yyyymmdd.csv	**Online Trade File :** In Online Trade file under Trade Status (field 2) flag "19 = Give up Trade" will reflect for CP code trade which are pending for Take- up as per Existing dissemination in old (existing) format

2. File Path - Extranet Folder / Website

File	File Name	File will be available on following Path
Contract Master	BSE_BFX_CONTRACT_DDMMYYYY	Existing Extranet Path Home->Currency->Common->Month->Date Existing BSE Website Path Members -> Information for Members--> Members Help Desk -> To download Contract Master file for Currency Derivative segment, click on-CO.ZIP
Spread Contract Master	BSE_BFX_SPDCONTRACT_DDMMYYYY	Existing Extranet Path Home->Currency->Common->Month->Date Existing BSE Website Path Members -> Information for Members--> Members Help Desk -> To download Contract Master file for Currency Derivative segment, click on-CO.ZIP
EOD Trade file		
Only Currency	BSE_BFX_CUR_TM_TRADE_<XXXX>_DDMMYYYY_F (where XXXX = Member Code)	Existing Extranet Path Home-> Currency ->Transaction->Month->Date
Only IRF	BSE_BFX_IRF_TM_TRADE_<XXXX>_DDMMYYYY_F (where XXXX = Member Code)	Existing Extranet Path Home-> Currency ->Transaction->Month->Date
Currency & IRF	BSE_BFX_CDX_TM_TRADE_<XXXX>_DDMMYYYY_F (where XXXX = Member Code)	Existing Extranet Path Home-> Currency ->Transaction->Month->Date
Only Cross Currency	BSE_BFX_CCDX_TM_TRADE_<XXXX>_DDMMYYYY_F (where XXXX = Member Code)	Existing Extranet Path Home-> Currency ->Transaction->Month->Date
All Products	BSE_BFX_TM_TRADE_<XXXX>_DDMMYYYY_F (where XXXX = Member Code)	Existing Extranet Path Home-> Currency ->Transaction->Month->Date
Bhav Copy	BSE_BFX_BHAVCOPY_DDMMYYYY	BSE Website Path Markets -> Currency Derivatives -> Downloads->Bhav Copy

3. Contract Master file format

File	Name	Type
Contract Master	BSE_BFX_CONTRACT_DDMMYYYY	CSV

Sr. No.	BSE field Name	Description	Data Type	ISO Tag
1	Contract token number / Series ID	Unique Identifier for the Contract	LONG	FinInstrmId
2	Asset Token Number	Unique numeric identifier for underlying	LONG	UndrlygFinInstrmId
3	Instrument Type / Product Type	Example : FUTCUR / OPTCUR / FUTIRD / FUTIRT	CHAR (6)	FinInstrmNm
4	Symbol / Asset Code	Symbol/ Asset Code of currency for example : USDINR /GBPINR /JPYINR / EURINR / 10YGS883 / 91DTB	CHAR (12)	TckrSymb
5	Expiry date (last trading date)	This date is the actual last trading date of the Contract e.g. DD-MMM-YYYY	CHAR (11)	XpryDt
6	Strike Price	Default Value is '0'for Futures Contracts . Note: Value to be divided by 10000000 to get price in Rupees.	LONG	StrkPric
7	Option Type	'CE for Call Option (European) 'PE' for Put Option ('' for Futures Contracts	CHAR (2)	OptnTp
8	Minimum Lot Size	Default Value to be 1	Number (9)	MinLot
9	Filler		CHAR (3)	PrtdToTrad
10	Board Lot Quantity (Minimum Lot	Default Value to be 1	LONG	NewBrdLotQty
11	Tick Size	The value by which bid / offer would increase / decrease. Note: Value to be divided by 10000000 to convert to Rupees.	LONG	BidIntrvl
12	Contract Start Date	Start Date of the Contract DD-MMM-YYYY	CHAR (11	IsseDt

13	Settlement Date (last business date of the month)	Last business date of the month DD-MMM-YYYY	CHAR (11)	SttlmDt
14	Filler		Char(3)	SrsId
15	Underlying Asset Class	For Currency based contract CDX For Interest Rate based contracts IRD	CHAR (4)	UndrlygInstrmAsstClss
16	Instrument Name	Na me of Instrument Example: USDINR21D12FUT, USDINR21908FUT, GBPINR21DEC103.5CE, EURINR21D0382.25CE, EURINR2170382.25CE	Char (26)	StockNm
17	Filler		Short	SttlmMtd
18	Base price	Closing Price of the respective contract Note: Value to be divided by 10000000 to get price in Rupees.	Long	BasePric
19	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)	DelFlg
20	Contract Exercise Start Date	Last Trading Date e.g. DD-MMM-YYYY	CHAR (11)	ExrcStartDt
21	Contract Exercise End Date	Last Trading Date e.g. DD-MMM-YYYY	CHAR (11)	ExrcEndDt
22	Filler		Numeric(20,0)	IssdCptl
23	Filler		Number (10)	MinPric
24	Filler		Number (10)	MaxPric
25	Filler		Numeric(20,4)	DalyMinPric
26	Filler		Numeric(20,4)	DalyMaxPric
27	Filler		SHORT	OffclCorpActnEvtId
28	Filler		Number (2)	AdmssnTp
29	Filler		Number (5)	IssePric
30	Filler		Number (2)	TradgStsNrmlMkt
31	Filler		Number (1)	ElgbltyNrmlMkt
32	Filler		Number (2)	TradgStsOddLotMkt
33	Filler		Number (1)	ElgbltyOddLotMkt
34	Filler		Number (2)	TradgStsSpotMkt

35	Filler		Number (1)	ElgbltySpotMkt
36	Filler		Number (2)	TradgStsAuctnMkt
37	Filler		Number (1)	ElgbltyAuctnMkt
38	Filler		Number (9)	MrgnPctg
39	Filler		Number (20)	MaxTradQty
40	Filler		Number (20)	WrngQty
41	Filler		Number (10)	AdmssnDt
42	Filler		Number (10)	RmvlDt
43	Filler		Number (10)	RadmssnDt
44	Filler		Number (10)	RcrdDt
45	Filler		Number (10)	NoDlvryStartDt
46	Filler		Number (10)	NoDlvryEndDt
47	Filler		Number (10)	SpclExDt
48	Filler		Number (10)	BookClsrStartDt
49	Filler		Number (10)	BookClsrEndDt
50	Filler		Number (10)	MtrtyDt
51	Filler		Number (6)	TckrSelctn
52	Filler		Number (10)	UpdDt
53	Filler		Char (12)	CdtRatg
54	Filler		Number (1)	Mtg
55	Filler		Number (1)	IntrstOrDvdd
56	Filler		Number (1)	RghtsOrBns
57	Filler		Number (1)	SpclTerms
58	Filler		Char (1)	OptnExrcStyle
59	Filler		Char (1)	ExrcAllwd
60	Filler		Char (1)	ExrcRjctAllwd
61	Filler		Char (1)	PosLqdtnAllwd
62	Filler		CHAR (1)	Chcksm
63	Filler		Char (1)	CorpAdjstmnt
64	Filler		Char (10)	UndrlygInstrm
65	Filler		CHAR (6)	AsstIntrm
66	Precision	No of Decimal places . Default value to be ‘4’	CHAR (1)	DcmlstnPric
67	Partition ID	The field is required for trading through ETI	Int	PartnIdr
68	Product ID / Market SegmentID	Unique num eric Identifier for Product . (Corresponds to field MarketSegmentID(1300) in the ETI API)	Int	UnqPdctIdr
69	Capacity Group ID	Capacity group ID for each contract.	Int	CpctyGrpId

70	Instrument ID/ SimpleSecurityID	The instrument Ident ifier is required for trading through ETI API (Corresponds to field SimpleSecurityID(30048) in the ETI API)	Int	SctyId
71	Quantity Multiplier	Lot size multiplier (10 00)	Int	Mltplr
72	Filler		Char (25)	AddtlInf
73	Underlying Market	7 for Currency reference market	Int	UndrlygMkt
74	Contract Type	M- Monthly W - Weekly Q - Quarterly H - Half Yearly	CHAR (2)	CtrctTp
75	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)	AsstTp
76	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 b ond maturity between 11-15 years For TBILLs & Currency default value is 'Asset Token No'	Int	MtrtyBckt
77	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	Leg1

78	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	Leg2
79	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	RBIRefRate
80	Filler		Short	FinInstrmTp
81	Filler		Char (25)	Rg
82	Filler		Long	DlvryStartDt
83	Filler		Long	DlvryEndDt
84	Filler		Short	TndrPrdInd
85	Filler		Long	TndrStartDtTm
86	Filler		Long	TndrEndDtTm
87	Filler		1 Byte	TradToTradInd
88	Filler		Short	IndxFlg
89	Filler		Short	Indx
90	Filler		Short	IndxPrtcptnInd
91	Filler		Short	ExtrnlDataSrcFlg
92	Filler		Long	LastUpd
93	Filler		Char (40)	FinInstrmGnlAttrbts
94	Filler		Char (25)	AddtlUndrlygAttrbts
95	Filler		Char (10)	UndrlygAsst
96	Filler		Date Time	OrgnlXpryDt
97	Filler		Short	SgmtId
98	Filler		Char(5)	UnitOfMeasr
99	Filler		Long	PricQtQty
100	Filler		Short	PricRgTp
101	Filler		Short	InitlMrgnTp
102	Filler		Numeric(20,4)	BuyInitlMrgnRate
103	Filler		Long	MaxSnglTxnQty
104	Filler		Numeric(20,4)	MaxSnglTxnVal
105	Filler		Short	AsstClss
106	Filler		Long	NearMnthInstrmIdr

107	Filler		Long	FarMnthInstrmIdr
108	Filler		Numeric(20,4)	PricNmrtr
109	Filler		Char (100)	Spcfctn
110	Filler		Numeric(20,4)	PricDnmtr
111	Filler		Numeric(20,4)	GnlNmrtr
112	Filler		Numeric(20,4)	GnlDnmtr
113	Filler		Numeric(20,4)	LotNmrtr
114	Filler		Numeric(20,4)	LotDnmtr
115	Filler		Numeric(10,5)	DcmlLctr
116	Filler		Char (2)	SttlmTp
117	Filler		Long	ParVal
118	Filler		Char (50)	CorpActnRsn
119	Filler		Numeric(15,0)	FreeFltCptl
120	Filler		Char (12)	ISIN
121	Filler		Numeric(20,4)	SellInitlMrgnRate
122	Filler		Char (12)	RatgDtls
123	Filler		Short	FinInstrmClssfctn
124	Filler		Short	SpclMrgnTp
125	Filler		Numeric(20,4)	BuySpclMrgnRat
126	Filler		Numeric(20,4)	SellSpclMrgnRat
127	Filler		Short	InitlMrgnSprdBnftFlg
128	Filler		Long	InstrmEndDtTm
129	Filler		Char (3)	Ccy
130	Filler		Char (7)	PdctMnth
131	Filler		Short	GrpId
132	Filler		Short	MtchgCrit
133	Filler		Short	SprdTp
134	Filler		Char	ValMtd
135	Filler		Char	SLBMElgblty
136	Filler		Short	PricMtd
137	Filler		Numeric (20,4)	IRFCfgtnFctr
138	Filler		Numeric (2,0)	InstrmId
139	Filler		Char (11)	XpryPrcDt
140	Filler		Char (1)	MrgnInd
141	Filler		Numeric (28,8)	RglrBuyMrgn
142	Filler		Numeric (28,8)	RglrSellMrgn
143	Filler		Char (1)	SprdBnftAllwd
144	Filler		Numeric(14,2)	DlvryWght
145	Filler		Char(5)	DlvryUnit
146	Filler (Available)	For Internal use - This field will have numeric, character or blank value.	VARCHAR(50)	Rsvd01

147	Filler (Available)	For Internal use - This field will have numeric, character or blank value	VARCHAR(50)	Rsvd02
148	Filler (Available)		VARCHAR(50)	Rsvd03
149	Filler (Available)		VARCHAR(50)	Rsvd04
150	Filler (Available)		VARCHAR(50)	Rsvd05
151	Filler (Available)		VARCHAR(50)	Rsvd06
152	Filler (Available)		VARCHAR(50)	Rsvd07
153	Filler (Available)		VARCHAR(50)	Rsvd08
154	Filler (Available)		VARCHAR(50)	Rsvd09
155	Filler (Available)		VARCHAR(50)	Rsvd10
156	Filler (Available)		LONG	Rsvd11
157	Filler (Available)		LONG	Rsvd12
158	Filler (Available)		LONG	Rsvd13
159	Filler (Available)		LONG	Rsvd14
160	Filler (Available)		LONG	Rsvd15

4. Spread Contract Master file format

File	Name	Type
Spread Contract Master	BSE_BFX_SPDCONTRACT_DDMMYYYY	CSV

Sr No	BSE field Name	Description	Data Type	ISO Tag
1	Contract token number 1 / Series ID of leg 1	Token number of leg 1 contract of the spread combination	CHAR (10)	FinInstrmIdLeg1
2	Contract token number 2 / Series ID of leg 2	Token number of leg 2 contract of the spread combination	CHAR (10)	FinInstrmIdLeg2
3	Instrument Type 1 / Product Type1	Type of product FUTCUR / OPTCUR /FUTIRT / FUTIRD . Instrument type of Leg 1 contract of spread combination	CHAR (6)	FinInstrmNmLeg1
4	Symbol 1 / Asset Code 1	Asset Code /Symbol of Leg 1 contract of spread combination	CHAR (10)	TckrSymb1
5	Filler		CHAR(2)	SrsId1

6	Expiry Date 1	Last Trading Date of Leg 1 contract of spread combination DD-MMM-YYYY	CHAR (11)	XpryDt1
7	Strike Price Leg 1	Strike Price for spread options Note: Value to be divided by 10000000 to get price in Rupees. 'Blank' for Futures contract	Number (10)	StrkPricLeg1
8	Option Type for Leg 1	CE' for Call Option contract 'PE' for Put Option contract 'Blank' for Futures contract	CHAR (2)	OptnTpLeg1
9	Filler		Number (7)	OffclCorpActnEvtId1
10	Instrument Ty pe 2 / Product Ty pe2	Type of product FUTCUR / OPTCUR/ FUTIRT / FUTIRD. Instrument type of Leg 2 contract of spread combination	CHAR (6)	FinInstrmNmLeg2
11	Symbol 2 / Asset Code 2	Asset Code / Symbol of Leg 2 contract of spread combination	CHAR (10)	TckrSymb2
12	Filler		CHAR(2)	SrsId2
13	Expiry Date 2	Last Trading Date of Leg 2 contract of spread combination DD-MMM-YYYY	CHAR (11)	XpryDt2
14	Strike Price Leg 2	Strike Price for spread options Note: Value to be divided by 10000000 to get price in Rupees. 'Blank' for Futures contract	Number (10)	StrkPricLeg2
15	Option Type for Leg 2	'CE' for Call Option contract 'PE' for Put Option contract 'Blank' for Future contract	CHAR (2)	OptnTpLeg2
16	BoardLotQuantity1	Board lot quantity of leg 1 contract	CHAR (10)	NewBrdLotQty1
17	MinimumLotQuantity1	Min lot quantity of leg 1 contract	CHAR (10)	MinLot1
18	TickSize1	Tick size of leg 1 contract Note: Value to be divided by 10000000 to convert to Rupees.	CHAR (10)	BidIntrvl1
19	BoardLotQuantity2	Board lot quantity of leg 2 contract	CHAR (10)	NewBrdLotQty2

20	MinimumLotQuantity2	Min lot quantity of leg 2 contract	CHAR (10)	MinLot2
21	TickSize2	Tick size of leg 2 contract Note: Value to be divided by 10000000 to convert to Rupees.	CHAR (10)	BidIntrvl2
22	Eligibility	The flag will be set to 1 if the combination is allowed to trade.	CHAR (1)	Elgblty
23	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)	DelFlg
24	Filler		Number (7)	OffclCorpActnEvtId2
25	ReferencePrice	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.	Number (10)	RefPric
26	Filler		Number (10)	DayLwPricDiffRg
27	Filler		Number (10)	DayHghPricDiffRg
28	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.	Number (10)	OpngLowPricDiffRg
29	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.	Number (10)	OpngHghPricDiffRg
30	Spread Instrument ID/ SecurityID	The instrument Identifier is required for trading through ETI API (Corresponds to field SecurityID(48) in the ETI API]	LargeInt	UndrlygFinInstrmId

31	Spread Partition ID	The field is required for trading through ETI	Int	PartnIdr
32	Precision	Precision shall be 4 for Option Spreads. “Blank” for Futures	Int	DcmlstnPric
33	Spread Product ID / MarketSegmentID	Unique numeric Identifier for Product (Corresponds to field MarketSegmentID(1300) in the ETI API)	Int	UnqPdctIdr
34	Strategy ID	15- Paired Option 28 -Straddle	Int	StrtgyId
35	No of Legs in a Strategy	No of Legs for Paired Options and Straddle	Int	NbOfLegsInStrtgy
36	Contract token number / Series ID of Spread Instrument	Token number of Spread contract	LargeInt	FinInstrmId
37	Spread Contract Instrument Type / Product Type	Type of product FUTCUR/ OPTCUR /FUTIRT / FUTIRD. Instrument type of spread contract.	CHAR (6)	AsstTp
38	Spread Contract Symbol / Asset Code	Asset Code as available in the the Symbol spread contract	CHAR (10)	TckrSymb
39	Complex Instrument type	The field is required for trading through ETI 5 -Calendar Spread Instrument 2 -Standard Option Strategy	Int	FinInstrmTp
40	Expiry Date of Spread instrument	Expiry Date of Spread contract DD-MMM-YYYY	datetime(11)	XpryDt
41	Instrument Name	Nomenclature of contract Example: - USDJAN20MAR20 (Monthly Future) - 726GS2029SEP19DEC19 (Monthly Future) - USDSEP19W3OCT19W2 (Weekly Future) - USDJPYOCT19JUL (Cross Currency Monthly Future) **For Strategy contracts** - USD CNV 19 SEP 70.00 (Paired Option Contract) - USD STD 19 SEP 70.00 (Straddle Option Contract)	Char (26)	FinInstrmNm

		Strategy Code: CNV : Paired Options STD : Straddle		
42	Spread Contract Strike Price	Strike Price of Spread Option contract. Note: Value to be divided by 10000000 to get price in Rupees. Blank for Futures	Int	StrkPric
43	Filler (Available)		VARCHAR(50)	Rsvd01
44	Filler (Available)		VARCHAR(50)	Rsvd02
45	Filler (Available)		VARCHAR(50)	Rsvd03
46	Filler (Available)		VARCHAR(50)	Rsvd04
47	Filler (Available)		VARCHAR(50)	Rsvd05
48	Filler (Available)		VARCHAR(50)	Rsvd06
49	Filler (Available)		Long	Rsvd07
50	Filler (Available)		Long	Rsvd08
51	Filler (Available)		Long	Rsvd09
52	Filler (Available)		Long	Rsvd10

5. End of Day (EOD) & Online Trade file format

Trade File to Trading Member

File	Sub- Type	Name	Type
EOD Trade file	Only Currency	BSE_BFX_CUR_TM_TRADE_<XXXX>_DDMMYYYY_F (where XXXX = Member Code)	CSV
EOD Trade file	Only IRF	BSE_BFX_IRF_TM _TRADE_<XXXX>_DDMMYYYY_F (where XXXX = Member Code)	CSV
EOD Trade file	Currency & IRF	BSE_BFX_CDX_TM _TRADE_<XXXX>_DDMMYYYY_F (where XXXX = Member Code)	CSV
EOD Trade file	Only Cross Currency	BSE_BFX_CCDX_TM _TRADE_<XXXX>_DDMMYYYY_F (where XXXX = Member Code)	CSV
EOD Trade file	All Products	BSE_BFX_TM _TRADE_<XXXX>_DDMMYYYY_F (where XXXX = Member Code)	CSV
Online Trade File	All Products	BSE_BFX_ITRTM_<Member Code>_yyyymmdd	CSV

S. No	Field Name	Description	Data type	ISO Tag
1	Trade Number	Unique Trade Number	NUM(16)	UnqTradIdr
2	Trade Status/Activity Type	11 = Original Trade 12 = Modified Trade 13 = Cancelled Trade 17 = Approved Trade 18 = Rejected Trade	INT	RptdTxSts
3	Symbol/Asset code	Symbol/ Asset Code of currency for example: USDINR /GBPINR /JPYINR / EURINR / 10YGS883 / 91DTB	Char (10)	TckrSymb
4	Instrument Type / Product Type	FUTCUR / OPTCUR/ FUTIRD/ FUTIRT	Char (6)	FinInstrmTp
5	Expiry date (last trading date)	This date is the actual last trading date of the Product e.g. DD-MMM-YYYY	Char(13)	XpryDt
6	Strike Price	Default Value is '0' for Futures Contracts	Num(12,4)	StrkPric
7	Options Type	'CE' for Call Option (European) 'PE' for Put Option (European) 'Blank' for Futures Contracts	CHAR (2)	OptnTp
8	Filler		Char (25)	FinInstrmNm
9	Filler		Numeric (2,0)	FinInstrmId

10	Segment Indicator / Market Type	'1' for Currency Derivatives Segment	CHAR (6)	TradgVn
11	Filler		Char (2)	PlcOfTrad
12	Filler		Char (3)	PlcOfTradNm
13	Filler		Char (2)	MktTpandId
14	Filler		Numeric (10,0)	InstgUsr
15	Trade Buyer Terminal ID	Buy Dealer Code	CHAR (10)	BuyrTermnlId
16	Trade Seller Terminal ID	Sell Dealer Code	CHAR (10)	SellrTermnlId
17	Filler		Char (3)	BrnchId
18	Filler		Char(1)	BuySellInd
19	Trade Quantity	No. of Contracts	Char (10)	TradQty
20	Trade Price	Price of the trade	Num(11,7)	Pric
21	Filler		Numeric (1,0)	ClntTp
22	Buy Proprietor/ Client Flag	'P' for proprietary/ 'C' for client / 'I' for Institutional accepted trades	CHAR (1)	BuyClntTp
23	Sell Proprietor/Client Flag	'P' for proprietary/ 'C' for client / 'I' for Institutional accepted trades	CHAR (1)	SellClntTp
24	Filler		Char (10)	AcctId
25	Buy Client Code	Buy Client Code	CHAR (11)	BuyClntId
26	Sell Client Code	Sell Client Code	CHAR (11)	SellClntId
27	Filler		Char (12)	CtdnPtcptId
28	Buy Custodial Participant	Valid Custodial Participant (CP) Code of Buyer, if Institution. (UCC for custodian)	CHAR (12)	BuyCtdnPtcptId
29	Buy Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Buyer	CHAR (1)	BuyFullyExctdConfSnt
30	Sell Custodial Participant	Valid Custodial Participant (CP) Code of Seller, if Institution. (UCC for custodian)	CHAR (12)	SellCtdnPtcptId
31	Sell Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Seller	CHAR (1)	SellFullyExctdConfSnt
32	Filler		Num(2)	SttlmTp
33	Trade Execution Date Time	DD-MMM-YYYY HH24:MI:SS	Char (20)	TradDtTm01
34	Trade Date	DD-MMM-YYYY	Datetime (11)	TradDt
35	Trade Date Time	DD-MMM-YYYY HH24:MI:SS	Datetime(20)	TradDtTm02

		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		
36	Filler		Char (20)	UpdDt
37	Filler		Num(16)	OrdrRef
38	Buy Order No	Order Number of the Buy Order	CHAR (20)	BuyOrdrRef
39	Sell Order No	Order Number of the Sell Order	CHAR (20)	SellOrdrRef
40	Filler		Char(7)	CtrPtyId
41	Order date time	DD-MMM-YYYY HH24:MI:SS	Char (20)	OrdrDtTm
42	Filler		Char(15)	CTCLId
43	Trade Buyer Location ID	Buy Location ID	LargeInt	BuyCTCLId
44	Trade Seller Location ID	Sell Location ID	LargeInt	SellCTCLId
45	Filler		Num(11,4)	FutrsDscntYld
46	Filler		Num(11,7)	CtrctPric
47	Filler		Num(11,4)	Yld
48	Filler		Num(20,7)	CtrctVal
49	Filler		Numeric (11,4)	Sprd
50	Filler		Char (50)	AddtlInf
51	Buy Remarks	Buy Remarks (Will be left blank)	CHAR (1)	BuyAddtlInf
52	Sell Remarks	Sell Remarks(Will be left blank)	CHAR (1)	SellAddtlInf
53	Filler		Numeric (15,0)	Ref
54	Filler		Char (7)	CtrctSttlmMnth
55	Filler		Char (5)	Brkr
56	Buy Broker	Trading Member (TM) Code of Buyer's Broker	CHAR (6)	BuyBrkr
57	Sell Broker	Trading Member (TM) Code of Seller's Broker	CHAR (6)	SellBrkr
58	Buy CM Code	Valid Clearing Member (CM) Code of Buyer's Clearer	CHAR (6)	BuyClrMmbId
59	Sell CM Code	Valid Clearing Member (CM) Code of Seller's Clearer	CHAR (6)	SellClrMmbId
60	Buy Covered Uncovered Flag	Buy Cover = 'C' Buy Uncover = 'U'	CHAR (1)	BuyCvrdFlg
61	Sell Covered Uncovered Flag	Buy Cover = 'C' Buy Uncover = 'U'	CHAR (1)	SellCvrdFlg

62	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)	BuyOdCtdnPtcpt
63	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)	BuyOdClrMmbId
64	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)	SellOdCtdnPtcpt
65	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)	SellOdClrMmbId
66	Buy Position	Buy Open/ Close Indicator. "O" for Buy Open Position & "C" for Buy Close Position	CHAR (1)	BuyPos
67	Sell Position	Sell Open/ Close Indicator. "O" for Sell Open Position & "C" for Sell Close Position	CHAR (1)	SellPos
68	Active order flag	If the Order is Active then "0", For Passive Order then "1"	CHAR (1)	OrdrTp
69	Filler		VARCHAR (50)	Rsvd01
70	Filler		VARCHAR (50)	Rsvd02
71	Filler		VARCHAR (50)	Rsvd03
72	Filler		VARCHAR (50)	Rsvd04
73	Filler		VARCHAR (50)	Rsvd05
74	Filler		VARCHAR (50)	Rsvd06
75	Filler		LONG	Rsvd07
76	Filler		LONG	Rsvd08
77	Filler		LONG	Rsvd09
78	Filler		LONG	Rsvd10

6. Bhav Copy file format

File	Name	Type
Bhav Copy	BSE_BFX_BHAVCOPY_DDMMYYYY	CSV

Sr No	Field Name	Description	Field type	ISO Tag
1	Contract Type		Varchar(50)	FinInstrmNm
2	Symbol		Varchar(50)	TckrSymb
3	Expiry Date		Varchar(30)	XpryDt
4	Strike Price		Numeric(25,7)	StrkPric
5	Option Type		Varchar(50)	OptnTp
6	Filler		Numeric(25,7)	PrvsClsgPric
7	Open Price		Numeric(25,7)	OpnPric
8	High Price		Numeric(25,7)	HghPric
9	Low Price		Numeric(25,7)	LwPric
10	Close Price		Numeric(25,7)	ClsPric
11	Settlement Price		Numeric(25,7)	SttlmPric
12	Wt. Avg. Price		Numeric(25,7)	AvrgPric
13	Contracts Traded	Total Quantity Trade	Numeric(25,7)	TtlTradgVol
14	Turnover (Rs Lakhs)	Total Value Traded	Numeric(25,2)	TtlTrfVal
15	Open Interest		Numeric(25,2)	OpnIntrst
16	Change in OI		Numeric(25,7)	ChngInOpnIntrst
17	% Change in OI		Decimal(15,2)	PctgChngInOpnIntrst
18	Filler		Varchar(30)	RptgDt
19	Cost of Carry % p.a.		Varchar(30)	CostOfCrryPctg
20	Margin %		Varchar(30)	MrgnPctg
21	Margin Value		Varchar(30)	Mrgn
22	Is Traded		Varchar(30)	IsTradd
23	L T Date		Varchar(30)	LastTradgDt
24	Prem/Disc		Varchar(30)	PrmOrDscnt
25	Prem/Disc(%)		Varchar(30)	PrmOrDscntPctg
26	Filler		Numeric (2,0)	TradRegnOrgn
27	Filler		Char (7)	MktTpandId
28	Filler		Numeric (2,0)	FinInstrmId
29	Filler		Numeric (11,4)	LftmHgh
30	Filler		Numeric (11,4)	LftmLw
31	Filler		Char (5)	UnitOfMeasr
32	Filler		Numeric (9,0)	TtlNbOfTxsExctd
33	Filler		Char (3)	Ccy
34	Filler		VARCHAR (50)	Rsvd01

35	Filler		VARCHAR (50)	Rsvd02
36	Filler		VARCHAR (50)	Rsvd03
37	Filler		VARCHAR (50)	Rsvd04
38	Filler		VARCHAR (50)	Rsvd05

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