BSE Currency Derivatives Segment File Formats – Trading Side

March - 2022

Version 10.0

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Sr. No.	File Type	Sub-Type	File Name	Remarks
1	Contract File		BFX_CO<ddmmyy>.csv	BSE Contract Master
2	Spread Contract File		BFX_SPD_CO<ddmmyy>.csv	BSE Spread Contracts
3	EOD Trade File to Trading Member (TM)	Only Currency	BFX_CUR_TRTM_<memcode>_yyyymmdd.csv	TM file
		Only IRF	BFX_IRF_TRTM_<memcode>_yyyymmdd.csv	TM file
		Currency & IRF	BFX_CDX_TRTM_<memcode>_yyyymmdd.csv	TM file
		All Products	BFX_TRTM_<memcode>_yyyymmdd.csv	TM file
		Only Cross Currency	BFX_CCDX_TRTM_<memcode>_yyyymmdd.csv	TM file
4	EOD Trade File to Clearing Member (CM)	Only Currency	BFX_CUR_TRCM_<memcode>_yyyymmdd.csv	CM file
		Only IRF	BFX_IRF_TRCM_<memcode>_yyyymmdd.csv	CM file
		Currency & IRF	BFX_CDX_TRCM_<memcode>_yyyymmdd.csv	CM file
		All Products	BFX_TRCM_<memcode>_yyyymmdd.csv	CM file
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5	Online Trade File to Trading Member	All Products	BFX_ITRTM_<Clg No.>_ yyyymmdd.csv	TM FILE
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7	Position File	Only Currency	BFX_CUR_POCM_<memcode>_yyyymmdd.csv BFX_CUR_POTM_<memcode>_yyyymmdd.csv	CM file TM file
		Only IRF	BFX_IRF_POCM_<memcode>_yyyymmdd.csv BFX_IRF_POTM_<memcode>_yyyymmdd.csv	CM file TM file
		Currency & IRF	BFX_CDX_POCM_<memcode>_yyyymmdd.csv BFX_CDX_POTM_<memcode>_yyyymmdd.csv	CM file TM file
		Currency, IRF & Cross	BFX_POCM_<memcode>_yyyymmdd.csv BFX_POTM_<memcode>_yyyymmdd.csv	CM file TM file
		Only Cross Currency	BFX_CCDX_POCM_<memcode>_yyyymmdd.csv BFX_CCDX_POTM_<memcode>_yyyymmdd.csv	CM file TM file

8	Market Summary File 1	Only Currency	BFX_CDX_MS1_<yyyymmdd>.csv	Market Summary File 1
		Only IRF	BFX_IRF_MS1_<yyyymmdd>.csv	Market Summary File 1
		All Products	BFX_MS1_<yyyymmdd>.csv	Market Summary File 1
9	Market Summary File 2	Only Currency	BFX_CDX_MS2_<yyyymmdd>.csv	Market Summary File 2
		Only IRF	BFX_IRF_MS2_<yyyymmdd>.csv	Market Summary File 2
		All Products	BFX_MS2_<yyyymmdd>.csv	Market Summary File 2
10	Member Turnover File		BFX_DTOTM_<memcode>_yyyymmdd.csv BFX_DTOCM_<memcode>_yyyymmdd.csv	TM/CM/TCM/ custodians file
11	Transaction charges File		BFX_DTSTM_<memcode>_yyyymmdd.csv BFX_DTSCM_< memcode>_yyyymmdd.csv BFX_TO_TRC_TM_<YYYYMMDD>_<Member Code>.csv BFX_TO_TRC_TM_<YYYYMMDD>_<Member Code>.csv	TM File CM File TM file CM file
12	Order Log file		BFX_ORD_<memcode>_yyyymmdd.csv	Order Log
13	RBI Reference rate file		BFX_REFddmmyyyy.csv	RBI reference rate

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

Control Record

Field No.	Field Name	Field Description	Data Type	Default Value
1	Segment Indicator	Underlying Market. Default Value should be '1'	CHAR 6)	
2	Version Number		CHAR(5)	

Detail Record

Field No.	Field Name	Field Description	Data Type
1	Contract token number / Series ID	Unique Identifier for the Contract.	Int
2	Asset Token Number	Unique numeric identifier for underlying.	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	Asset Type	'N' - INR-based Currency Pair e.g. USDINR, EURINR, etc. 'C' - Cross Currency Pair e.g. EUR-USD, GBP-USD, etc.	CHAR (2)
6	Underlying Asset Class	For Currency-based contract- CDX For Interest Rate-based contracts - IRD	CHAR (4)
7	Expiry date (last trading date)	This date is the actual last trading date of the Contract DD-MMM-YYYY format	datetime(11)
8	Strike Price	Default Value is '0'for Futures Contracts. Note: Value to be divided by 10000000 to get price in Rupees.	Int
9	Option Type	'CE' for Call Option (European) 'PE' for Put Option (European) '' for Futures Contracts	CHAR (2)
10	Precision	No of Decimal places. Default value to be '4'	CHAR (1)
11	Maturity Bucket	This field will provide buckets of bond maturity in IRD for GSEC: For eg: 6 years – bond maturity between 4-8 years 10 years – bond maturity between 8-11 years 13 years - bond maturity between 11-15 years For TBILLs & Currency - default value is 'Asset Token No'	Int

12	Filler		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 DD-MMM-YYYY format	datetime(11)
28	Settlement Date (last business date of the month)	Last business date of the month 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. 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. *[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 DD–MMM-YYYY format	datetime(11)
50	Contract Exercise End Date	Last Trading Date DD-MMM-YYYY format	datetime(11)
51	Filler		Int
52	Quantity Multiplier	Lot size multiplier (1000)	Int
53	Filler		CHAR (12)

54	Instrument Name	Name of Instrument Example: USDINR21D12FUT, USDINR21908FUT, GBPINR21DEC103.5CE, EURINR21D0382.25CE, EURINR2170382.25CE	CHAR (26)
55	Leg 1	For Asset Type 'N' – this field will be blank For Asset Type 'C' – Asset Token Number of traded currency to be populated. E.g. in case of EUR-USD asset, asset token number of EUR shall be the 'traded currency'	Int
56	Leg 2	For Asset Type 'N' – this field will be blank For Asset Type 'C' – Asset Token Number of base currency to be populated. E.g. in case of EUR-USD asset, asset token number of USD shall be the 'base currency'	Int
57	Underlying RBI Reference Rate	For Asset Type 'N' – this field will be blank For Asset Type 'C' – RBI Reference Rate corresponding to rate of base currency of that asset, in INR terms. Note: Value to be divided by 10000000	Int
58	Underlying Market	7- for Currency reference market	Int
59	Filler		CHAR (24)
60	Contract Type	M- Monthly W- Weekly Q- Quarterly 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 Note: Value to be divided by 10000000 to get price in Rupees.	Int
69	Delete Flag	This will contain one of the following values to denote whether the spread combination is deleted or not. • 'N' – Active • 'Y' – Deleted	CHAR (1)

2. Spread Contract File (File Name: BFX_SPD_CO<ddmmyy>.csv)

Control Record

Field No.	Field Name	Field Description	Data Type	Default Value
1	Segment Indicator	Underlying Market. Default Value should be '1'	CHAR (6)	
2	Version Number		CHAR (5)	

Detail Record

Field No.	Field Name	Field Description	Data Type
1	Contract token number 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 28 –Straddle	Int
6	Expiry Date 1	Last Trading Date of Leg 1 contract of spread combination 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 DD-MMM-YYYY format	datetime(11)
14	Spread Product ID / MarketSegmentID	Unique numeric Identifier for Product *[Corresponds to field*	Int

		MarketSegmentID(1300) in the ETI API]	
15	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	Int
16	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	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 'PE' for Put Option contract 'Blank' for Futures contract	CHAR (2)
19	Option Type for Leg 2	'CE' for Call Option contract 'PE' for Put Option contract '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 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 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. • 'N' – Active • '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 5 -Calendar Spread Instrument 2- Standard Option Strategy	Int
34	Expiry Date of Spread instrument	Expiry Date of Spread contract DD-MMM-YYYY format	datetime(11)
35	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) Strategy Code: **CNV** : Paired Options **STD** : Straddle	Char (26)
36	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

3. EOD Trade File to Trading Member

Sub-Type	File Name	Type
Only Currency	BFX_CUR_TRTM_<memcode>_yyyymmdd.csv	CSV
Only IRF	BFX_IRF_TRTM_<memcode>_yyyymmdd.csv	CSV
Currency & IRF	BFX_CDX_TRTM_<memcode>_yyyymmdd.csv	CSV
All product	BFX_TRTM_<memcode>_yyyymmdd.csv	CSV
Only Cross Currency	BFX_CCDX_TRTM_<memcode>_yyyymmdd.csv	CSV

Field No.	Field Name	Remarks	Data type	Default Value
1	Trade Number	Unique Trade Number	int	
2	Trade Date	DD-MMM-YYYY For. E.g., 28-JUN-2010	Datetime (11)	
3	Trade Status / Activity Type	11 – Original Trade 12 – Modified Trade 13- Cancelled Trade 17 –Approved Trade 18 – Rejected Trade	Int	
4	Segment Indicator / Market Type	'1' for Currency Derivatives Segment	CHAR (6)	
5	Instrument Type / Product Type	FUTCUR / OPTCUR/ FUTIRD/ FUTIRT	CHAR (6)	
6	Asset Code / Symbol	Symbol/ Asset Code of currency for example : USDINR /GBPINR /JPYINR / EURINR / 10YGS883 / 91DTB	CHAR (10)	
7	Expiry date (last trading date)	This date is the actual last trading date of the Product 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) 'PE' for Put Option (European) '' 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' Buy Uncover = 'U'	CHAR (1)	
26	Sell Covered Uncovered Flag	Sell Cover = 'C' Sell Uncover = 'U'	CHAR (1)	
27	Buy Old Custodial Participant	In case of a change in Custodial Participant (CP) for an Institutional Buyer, this field will contain the old CP Code. (UCC for custodian)	CHAR (12)	Blank
28	Buy Old CM Code	In case of a change in Clearing Member (CM) for an Institutional Buyer, this field will contain the old CM Code.	CHAR (6)	
29	Sell Old Custodial	In case of a change in Custodial Participant (CP) for an Institutional	CHAR (12)	Blank

	Participant	Seller, this field will contain the old CP Code. (UCC for custodian)		
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)	

4. EOD Trade file to Clearing Member

Sub-Type	Name	Type
Only Currency Derivatives	BFX_CUR_TRCM_<clg no.>_yyyymmdd.csv	CSV
Only IRF	BFX_IRF_TRCM_<clg no.>_yyyymmdd.csv	CSV
Currency Derivatives & IRF	BFX_CDX_TRCM_<clg no.>_yyyymmdd.csv	CSV
All products	BFX_TRCM_<clg no.>_yyyymmdd.csv	CSV
Only Cross Currency Derivatives	BFX_CCDX_TRCM_<clg no.>_yyyymmdd.csv	CSV

Field No.	Field Name	Remarks	Data type	Default Value
1	Trade Number	Unique Trade Number	int	
2	Trade Date	DD-MMM-YYYY For. E.g., 28-JUN-2010	Datetime (11)	
3	Trade Status / Activity Type	11 = Original Trade 12 = Modified Trade 13 = Cancelled Trade 17 = Approved Trade 18 = Rejected Trade	Int	
4	Segment Indicator / Market Type	'1' for Currency Derivatives Segment	CHAR (6)	
5	Instrument Type / Product Type	FUTCUR / OPTCUR/ FUTIRD/ FUTIRT	CHAR (6)	
6	Asset Code / Symbol	Symbol/ Asset Code of currency for example: USDINR /GBPINR /JPYINR / EURINR / 10YGS883 / 91DTB	CHAR (10)	
7	Expiry date (last trading date)	This date is the actual last trading date of the Product 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) 'PE' for Put Option (European) '' for Futures Contracts	CHAR (2)	
10	Session ID	Session ID corresponding to the trader ID, which is used for connecting to BSE's trading system. For other Exchange trades it will be blank.	Numeric (10)	
11	Buy Broker	Trading Member (TM) Code of Buyer's Broker	CHAR (6)	
12	Sell Broker	Trading Member (TM) Code of Seller's Broker	CHAR (6)	
13	Trade Price	Price of the trade	Numeric	

			(11,4)	
14	Trade Date Time	DD-MMM-YYYY HH24:MI:SS Format. For. E.g., 28-JUN-2010 13:05:02 for trade executed on Jun 28, 2010 at 1:05:02 pm	Datetime (20)	In case of give up trades, this filed shall reflect the take up transaction date time, when approved by CM. If trade is not a give up trade then, it will reflect Trade execution date time (same as field 44)
15	Trade Quantity	No. of Contracts	Int	
16	Filler		Int	
17	Trade Buyer Location ID	Buy Location ID Applicable only for BSE trades. For other Exchange trades it will be blank.	LargeInt	
18	Buy CM Code	Valid Clearing Member (CM) Code of Buyer's Clearer	CHAR (6)	
19	Sell CM Code	Valid Clearing Member (CM) Code of Seller's Clearer	CHAR (6)	
20	Trade Seller Location ID	Sell Location ID Applicable only for BSE trades. For other Exchange trades it will be blank.	LargeInt	
21	Buy Custodial Participant	Valid Custodial Participant (CP) Code of Buyer, if Institution. (UCC for custodian)	CHAR (12)	
22	Buy Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Buyer	CHAR (1)	
23	Sell Custodial Participant	Valid Custodial Participant (CP) Code of Seller, if Institution. (UCC for custodian)	CHAR (12)	
24	Sell Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Seller	CHAR (1)	
25	Buy Covered Uncovered Flag	Buy Cover = 'C' Buy Uncover = 'U'	CHAR (1)	
26	Sell Covered Uncovered Flag	Sell Cover = 'C' Sell Uncover = 'U'	CHAR (1)	
27	Buy Old Custodial Participant	In case of a change in Custodial Participant (CP) for an Institutional Buyer, this field will contain the old CP Code. (UCC for custodian)	CHAR (12)	Blank
28	Buy Old CM Code	In case of a change in Clearing Member (CM) for an Institutional	CHAR (6)	

		Buyer, this field will contain the old CM Code.		
29	Sell Old Custodial Participant	In case of a change in Custodial Participant (CP) for an Institutional Seller, this field will contain the old CP Code. (UCC for custodian)	CHAR (12)	Blank
30	Sell Old CM Code	In case of a change in Clearing Member (CM) for an Institutional Seller, this field will contain the old CM Code.	CHAR (6)	
31	Trade Buyer Terminal ID	Buy Dealer Code Applicable only for BSE trades. For other Exchange trades it will be blank.	CHAR (10)	
32	Trade Seller Terminal ID	Sell Dealer Code Applicable only for BSE trades. For other Exchange trades it will be blank.	CHAR (10)	
33	Buy Order No	Order Number of the Buy Order	CHAR (20)	
34	Sell Order No	Order Number of the Sell Order	CHAR (20)	
35	Buy Client Code	Buy Client Code	CHAR (11)	
36	Sell Client Code	Sell Client Code	CHAR (11)	
37	Buy Remarks	Buy Remarks (Will be left blank)	CHAR (1)	Blank
38	Sell Remarks	Sell Remarks(Will be left blank)	CHAR (1)	Blank
39	Buy Position	Buy Open/ Close Indicator. “O” for Buy Open Position & “C” for Buy Close Position	CHAR (1)	
40	Sell Position	Sell Open/ Close Indicator. “O” for Sell Open Position & “C” for Sell Close Position	CHAR (1)	
41	Buy Proprietor/ Client Flag	‘P‘ for proprietary/ ‘C’ for client / ‘I’ for Institutional accepted trades	CHAR (1)	
42	Sell Proprietor/Client Flag	‘P‘ for proprietary/ ‘C’ for client / ‘I’ for Institutional accepted trades	CHAR (1)	
43	Active order flag	If the Order is Active then "0" . For Passive Order then "1" Applicable only for BSE trades. For other Exchange trades it will be blank.	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)	
46	Exchange	This will contain identifier of the	Char (4)	

	Flag	Exchange where trade is executed by trading member. Possible Values: BSE, NSE, MSE (For MSEI)		
47	TM code of respective Exchange	Code of the trading member as assigned by the Exchange where the trade is executed.	Varchar (9)	

5. Online Trade File to Trading Member

Sub-Type	Name	Type
All products	BFX_ITRTM_<Clg No.>_ yyyymmdd.csv	CSV

Field No.	Field Name	Remarks	Data type	Default Value
1	Trade Number	Unique Trade Number	int	
2	Trade Date	DD-MMM-YYYY For. E.g., 28-JUN-2010	Datetime (11)	
3	Trade Status / Activity Type	11 - Original Trade 12 - Modified Trade 13 - Cancelled Trade 17 - Approved Trade 18 - Rejected Trade 19 - Give Up 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) 'PE' for Put Option (European) '' 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' Buy Uncover = 'U'	CHAR (1)	
26	Sell Covered Uncovered Flag	Sell Cover = 'C' Sell Uncover = 'U'	CHAR (1)	
27	Buy Old Custodial Participant	In case of a change in Custodial Participant (CP) for an Institutional Buyer, this field will contain the old CP Code. (UCC for custodian)	CHAR (12)	Blank
28	Buy Old CM Code	In case of a change in Clearing Member (CM) for an Institutional Buyer, this field will contain the old CM Code.	CHAR (6)	
29	Sell Old Custodial Participant	In case of a change in Custodial Participant (CP) for an Institutional Seller, this field will	CHAR (12)	Blank

		contain the old CP Code. (UCC for custodian)		
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)	

6. Online Trade File to Clearing Member

Sub-Type	Name	Type
All products	BFX_ITRCM_<Clg No.>_ yyyymmdd.csv	CSV

Field No.	Field Name	Remarks	Data type	Default Value
1	Trade Number	Unique Trade Number	int	
2	Trade Date	DD-MMM-YYYY For. E.g., 28-JUN-2010	Datetime (11)	
3	Trade Status / Activity Type	11 = Original Trade 12 = Modified Trade 13 = Cancelled Trade 17 = Approved Trade 18 = Rejected Trade 19 = Give Up 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) 'PE' for Put Option (European) '' for Futures Contracts	CHAR (2)	
10	Session ID	Session ID corresponding to the trader ID, which is used for connecting to BSE's trading system. For other Exchange trades it will be blank.	Numeric (10)	
11	Buy Broker	Trading Member (TM) Code of Buyer's Broker	CHAR (6)	
12	Sell Broker	Trading Member (TM) Code of Seller's Broker	CHAR (6)	
13	Trade Price	Price of the trade	Numeric (11,4)	

14	Trade Date Time	DD-MMM-YYYY HH24:MI:SS Format. For. E.g., 28-JUN-2010 13:05:02 for trade executed on Jun 28, 2010 at 1:05:02 pm	Datetime (20)	In case of give up trades, this filed shall reflect the take up transaction date time, when approved by CM. If trade is not a give up trade then, it will reflect Trade execution date time (same as field 44)
15	Trade Quantity	No. of Contracts	Int	
16	Filler		Int	
17	Trade Buyer Location ID	Buy Location ID Applicable only for BSE trades. For other Exchange trades it will be blank.	LargeInt	
18	Buy CM Code	Valid Clearing Member (CM) Code of Buyer's Clearer	CHAR (6)	
19	Sell CM Code	Valid Clearing Member (CM) Code of Seller's Clearer	CHAR (6)	
20	Trade Seller Location ID	Sell Location ID Applicable only for BSE trades. For other Exchange trades it will be blank.	LargeInt	
21	Buy Custodial Participant	Valid Custodial Participant (CP) Code of Buyer, if Institution. (UCC for custodian)	CHAR (12)	
22	Buy Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Buyer	CHAR (1)	
23	Sell Custodial Participant	Valid Custodial Participant (CP) Code of Seller, if Institution. (UCC for custodian)	CHAR (12)	
24	Sell Side Confirmation	Value "Y" or "N" indicating trade confirmed / not confirmed by CP of Institutional Seller	CHAR (1)	
25	Buy Covered Uncovered Flag	Buy Cover = 'C' Buy Uncover = 'U'	CHAR (1)	
26	Sell Covered Uncovered Flag	Sell Cover = 'C' Sell Uncover = 'U'	CHAR (1)	
27	Buy Old Custodial Participant	In case of a change in Custodial Participant (CP) for an Institutional Buyer, this field will contain the old CP Code. (UCC for custodian)	CHAR (12)	Blank
28	Buy Old CM	In case of a change in Clearing	CHAR (6)	

	Code	Member (CM) for an Institutional Buyer, this field will contain the old CM Code.		
29	Sell Old Custodial Participant	In case of a change in Custodial Participant (CP) for an Institutional Seller, this field will contain the old CP Code. (UCC for custodian)	CHAR (12)	Blank
30	Sell Old CM Code	In case of a change in Clearing Member (CM) for an Institutional Seller, this field will contain the old CM Code.	CHAR (6)	
31	Trade Buyer Terminal ID	Buy Dealer Code Applicable only for BSE trades. For other Exchange trades it will be blank.	CHAR (10)	
32	Trade Seller Terminal ID	Sell Dealer Code Applicable only for BSE trades. For other Exchange trades it will be blank.	CHAR (10)	
33	Buy Order No	Order Number of the Buy Order	CHAR (20)	
34	Sell Order No	Order Number of the Sell Order	CHAR (20)	
35	Buy Client Code	Buy Client Code	CHAR (11)	
36	Sell Client Code	Sell Client Code	CHAR (11)	
37	Buy Remarks	Buy Remarks (Will be left blank)	CHAR (1)	Blank
38	Sell Remarks	Sell Remarks(Will be left blank)	CHAR (1)	Blank
39	Buy Position	Buy Open/ Close Indicator. “O” for Buy Open Position & “C” for Buy Close Position	CHAR (1)	
40	Sell Position	Sell Open/ Close Indicator. “O” for Sell Open Position & “C” for Sell Close Position	CHAR (1)	
41	Buy Proprietor/ Client Flag	‘P‘ for proprietary/ ‘C’ for client / ‘I’ for Institutional accepted trades	CHAR (1)	
42	Sell Proprietor/Client Flag	‘P‘ for proprietary/ ‘C’ for client / ‘I’ for Institutional accepted trades	CHAR (1)	
43	Active order flag	If the Order is Active then "0" . For Passive Order then "1" Applicable only for BSE trades. For other Exchange trades it will be blank.	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	DD-MMM-YYYY HH24:MI:SS	Datetime(20)	

	Time	Format. For. E.g., 28-JUN-2010 13:05:02 for trade executed on Jun 28, 2010 at 1:05:02 pm		
46	Exchange Flag	This will contain identifier of the Exchange where trade is executed by trading member. Possible Values: BSE, NSE, MSE (For MSEI)	Char (4)	
47	TM code of respective Exchange	Code of the trading member as assigned by the Exchange where the trade is executed.	Varchar (9)	

7. Position File

Following position file will be available based on the products

Sub-Type	File Name	Remarks
Only Currency	BFX_CUR_POCM_<memcode>_yyyymmdd.csv BFX_CUR_POTM_<memcode>_yyyymmdd.csv	CM file TM file
Only IRF	BFX_IRF_POCM_<memcode>_yyyymmdd.csv BFX_IRF_POTM_<memcode>_yyyymmdd.csv	CM file TM file
Currency & IRF	BFX_CDX_POCM_<memcode>_yyyymmdd.csv BFX_CDX_POTM_<memcode>_yyyymmdd.csv	CM file TM file
All Products	BFX_POCM_<memcode>_yyyymmdd.csv BFX_POTM_<memcode>_yyyymmdd.csv	CM file TM file
Only Cross Currency	BFX_CCDX_POCM_<memcode>_yyyymmdd.csv BFX_CCDX_POTM_<memcode>_yyyymmdd.csv	CM file 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) ‘PE’ for Put Option (European) ‘’ for Futures Contracts	CHAR (2)	
14	Filler		Int	
15	Brought Forward Long Contracts	Brought Forward Net Buy Contracts. In case of Net Sell Position this will be 0 (Zero).	Int	
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	Sr. 25 - Sr. 28	Int	

	Quantity			
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. 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. 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). In the case of options contracts, the value is the day's sell value minus the day's buy value. 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. In case of contracts, on the day of maturity of the contract, the value is zero. The value is populated with the appropriate sign convention Payable (-)/ Receivable (+). 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) In case of contracts, on the day of maturity of the contract, the final MTM settlement value is provided. The value is populated with the appropriate sign convention Payable (-)/ Receivable (+).	Numeric (22,2)	

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

8. Market Summary File 1

File Type	Sub-Type	File Name
Market Summary File1	Only Currency	BFX_CDX_MS1_<yyyymmdd>.csv
	Only IRF	BFX_IRF_MS1_<yyyymmdd>.csv
	Currency, IRF & Cross	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	

9. Market Summary File 2

File Type	Sub-Type	File Name
Market Summary File2	Only Currency	BFX_CDX_MS2_<yyyymmdd>.csv
	Only IRF	BFX_IRF_MS2_<yyyymmdd>.csv
	All Products	BFX_MS2_<yyyymmdd>.csv

Field No.	Field Name	Remarks	Data type	Default Value
1	Contract Date	Trading date 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 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	“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 e.g. 25-AUG 2008. DD-MMM-YYYY format	Datetime (11)	
10	Contract Issue Maturity Date	Last Trading Date e.g. 25-AUG-2008. DD-MMM-YYYY format	Datetime (11)	
11	Contract Exercise Start Date	Last Trading Date e.g. 25-AUG-2008. DD-MMM-YYYY format	Datetime (11)	
12	Contract Exercise End Date	Last Trading Date e.g. 25-AUG-2008. DD-MMM-YYYY format	Datetime (11)	
13	Contract Exercise Style	Style A - American E - European.	CHAR (1)	
14	Filler		int	
15	Contract Open	Open Price of the Contract	Numeric(11,4)	

	Price			
16	Contract High Price	High Price of the Contract	Numeric(11,4)	
17	Contract Low Price	Low Price of the Contract	Numeric(11,4)	
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	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. Asset type N’ is for INR-based Currency Pair for e.g. USDINR, EURINR, etc. Asset Type ‘C’ is for Cross Currency Pair for e.g. EUR-USD, GBP-USD, etc.	Numeric(11,4)	
27	Filler		int	

10. Member Turnover file

File Type	Name	Type
TM File	BFX_DTOTM_<memcode>_yyyymmdd.csv	CSV
CM file	BFX_DTOCM_<memcode>_yyyymmdd.csv	CSV

Field No.	Field Name	Remarks	Data Type
1.	Client Code / Member Code		CHAR (11)
2.	Client Type	'I' for Institution 'N' for Normal 'O' for Own '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 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) 'PE' for Put Option (European) '' 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)

11. Transaction charges File

File Type	Name	Type
TM File	BFX_DTSTM_<memcode>_yyyymmdd.csv	CSV
CM file	BFX_DTSCM_<memcode>_yyyymmdd.csv	CSV

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	Filler	Default value 0.00	Numeric (22,2)
5	Trading Date	DD-MMM-YYYY	Datetime (11)

Following file shall provide details related to trading members' turnover as well as transaction charges based on the applicable rates for currency futures, currency options and interest rate futures. Existing transaction charges files (BFX_DTS & BFX_DTO) shall contain data related to currency options & interest rate futures only and shall not include data related to currency futures.

File Type	Name	Type
TM File	BFX_TO_TRC_TM_<YYYYMMDD>_Member Code>.csv	CSV
CM file	BFX_TO_TRC_CM_<YYYYMMDD>_Member Code>.csv	CSV

Field No	Column Name	Data Type	Description
1	Member code	Numeric (9)	TM member code.
2	Trade Date	Date Time (11)	Trade Date DD-MMM-YYYY
3	Instrument Type/ Product Type	CHAR (6)	FUTCUR/OPTCUR/FUTIRD/FUTIRT
4	Daily Active side Turnover	Numeric (22.2)	It will reflect active side turnover for FUTCUR/ OPTCUT/FUTIRD & FUTIRT for the given trade date. If there is no turnover then value 0.00 shall reflect
5	Daily Passive side Turnover	Numeric (22.2)	It will reflect passive side turnover for FUTCUR/ OPTCUT/FUTIRD & FUTIRT for the given trade date. If there is no turnover then value 0.00 shall reflect.
6	Cumulative Active side	Numeric (22,2)	For FUTCUR, it shall reflect cumulative turnover of active side trades till that

	Turnover		date If no value then it shall reflect 0.00 . For OPTCUR/FUTIRD & FUTIRT it shall reflect 0.00 value
7	Cumulative Passive side Turnover	Numeric (22,2)	For FUTCUR, it shall reflect cumulative turnover of passive side trades till that date. For OPTCUR/FUTIRD & FUTIRT it shall reflect 0.00 value
8	Total Cumulative Turnover	Numeric (22,2)	For FUTCUR, it shall reflect total cumulative turnover till that date. If no value then it shall reflect 0.00 (Field 6+7). For OPTCUR /FUTIRD & FUTIRT it shall reflect 0.00 value
9	Total Transaction charges	Numeric (22,2)	Total Transaction charges on instrument/product types, as per applicable transaction charges rate. For FUTCUR - Only on last day of month transaction charges shall reflect as per applicable rate. On daily basis & in case of 'Zero' transaction charges it will have value as 0.00. For OPTCUR /FUTIRD & FUTIRT - On daily basis it will have transaction charges as per applicable rate including on the last trading day. If no transaction charges then it will have value as 0.00
10	Filler 1	VarChar (50)	Blank
11	Filler 2	VarChar (50)	Blank
12	Filler 3	VarChar (50)	Blank
13	Filler 4	VarChar (50)	Blank
14	Filler 5	VarChar (50)	Blank
15	Filler 6	VarChar (50)	Blank

12. Order Log File

File Type	Name	Type
TM File	BFX_ORD_<memcode>_yyyymmdd.csv	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) 'PE' for Put Option (European) '' for Futures Contracts	CHAR(2)
8	Buy / Sell Flag	B – Buy 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 1 – end of session 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 Eg:- JPYINR14JULFUT For Future Spread Eg:-USDSEPOCT13 For Spread Options:- Eg:- USD CNV 15 APR 65.00 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 , G –Market, P – stop loss	CHAR (1)
24	Location ID		Large Int
25	CP code	Custodial Participant (CP) Code provided at the time of order entry or 'Blank' in case of no CP code.	CHAR (14)

13. RBI Reference rate file

Name	Type
BFX_REFddmmyyyy.csv	CSV

This file shall consist of the RBI reference rate for USD-INR and the corresponding Exchange rate published by RBI for EUR-INR, GBP-INR & JPY-INR. The file shall also consist of underlying rate for cross currency assets. These rates shall be derived on the basis of ratio of INR rates of the above-mentioned foreign currencies, as applicable (e.g. EUR-USD, GBP-USD and USD-JPY), as published daily by RBI. This file shall be made available to members soon after the rates are published by RBI every day after 12 noon. Rate published by RBI in this file, can be used for converting the value of the trades in cross currency contracts in INR terms (Rs) for settlement purposes.

Field No.	Field Name	Field Description	Data Type
1	Date	Current date – YYYYMMDD	Varchar
2	Asset Token Number	Currency Asset token number as provided in the currency contract master file	Int
3	Symbol/Asset Code	Currency Symbol / Asset code as provided in the currency contract master file	Char (10)
4	Reference rate	• Reference rate as published by RBI for the current trading day 1 USD, 1 GBP, 1 EURO and 100 YEN • Cross Currency assets reference rate shall be derived on the basis of ratios of RBI reference rate for each currency asset • The reference rate shall be in paise upto 4 decimal places	Int
5	Divisor Value	The value provided in the field can be used to derive the reference rate in rupees for computing trade value of cross currency contracts For JPY-INR, divisor value = 1000000 For all other assets, divisor value = 10000	Int

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