

## Annexure

### Currency Derivatives Segment



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## 1. Trade File to Trading Member

End of Day Trade file

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	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 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' value will be populated for Trade in client type 'OWN' 'C' value will be populated for Trade in client type 'CLIENT' 'I' value will be removed	CHAR (1)	
42	Sell Proprietor/Client Flag	'P' value will be populated for Trade in client type 'OWN' 'C' value will be populated for Trade in client type 'CLIENT' 'I' value will be removed	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)	

## 2. Online Trade File to Trading Member

Sub-Type	Name	Type
All products	BFX_ITRTM_<Clg No.>_yyymmdd.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	In case of a change in Custodial	CHAR (12)	Blank

	Participant	Participant (CP) for an Institutional 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' value will be populated for Trade in client type 'OWN' 'C' value will be populated for Trade in client type 'CLIENT' "I" value will be removed	CHAR (1)	
42	Sell Proprietor/Client Flag	'P' value will be populated for Trade in client type 'OWN' 'C' value will be populated for Trade in client type 'CLIENT' "I" value will be removed	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)	



### 3. 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	<p>'I' for Institution 'N' for Normal 'O' for Own 'T' for Others</p> <p><u>Description</u> 'N' value will be populated for client type 'CLIENT' only in TM file. 'O' value will be populated for client type 'OWN' only in TM file 'T' for Others – This value is populated only in CM file and same will continue as is. "I" value will be removed</p>	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 ( In no of Contracts).	Int

	Quantity		
10.	Closed Quantity	Quantity ( In no of Contracts).	Int
11.	Transaction Charges		Numeric (22,2)
12.	Clearing Fees		Numeric (22,2)

#### 4. Standardised End of Day (EOD) & Online Trade file format

File to Trading Member

File	Sub- Type	Name	Type
EOD Trade file	Only Currency	BSE_BFX_CUR_TM_TRADE_<XXXX>_DDMMYYYY_F.csv (where XXXX = Member Code)	CSV
EOD Trade file	Only IRF	BSE_BFX_IRF_TM_TRADE_<XXXX>_DDMMYYYY_F.csv (where XXXX = Member Code)	CSV
EOD Trade file	Currency & IRF	BSE_BFX_CDX_TM_TRADE_<XXXX>_DDMMYYYY_F.csv (where XXXX = Member Code)	CSV
EOD Trade file	Only Cross Currency	BSE_BFX_CCDX_TM_TRADE_<XXXX>_DDMMYYYY_F.csv (where XXXX = Member Code)	CSV
EOD Trade file	All Products	BSE_BFX_TM_TRADE_<XXXX>_DDMMYYYY_F.csv (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)	BuyrTermnId
16	Trade Seller Terminal ID	Sell Dealer Code	CHAR (10)	SellrTermnId
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' value will be populated for Trade in client type 'OWN' 'C' value will be populated for Trade in client type 'CLIENT' "I" value will be removed	CHAR (1)	BuyClntTp
23	Sell Proprietor/Client Flag	'P' value will be populated for Trade in client type 'OWN' 'C' value will be populated for Trade in client type 'CLIENT' "I" value will be removed	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)	SttImTp
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  In case of give up trades, this filed shall reflect the take up transaction	Datetime(20)	TradDtTm02

		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)	OrdRef
38	Buy Order No	Order Number of the Buy Order	CHAR (20)	BuyOrdRef
39	Sell Order No	Order Number of the Sell Order	CHAR (20)	SellOrdRef
40	Filler		Char(7)	CtrPtyId
41	Order date time	DD-MMM-YYYY HH24:MI:SS	Char (20)	OrdDtTm
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)	AddtInf
51	Buy Remarks	Buy Remarks (Will be left blank)	CHAR (1)	BuyAddtInf
52	Sell Remarks	Sell Remarks(Will be left blank)	CHAR (1)	SellAddtInf
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)	BuyClrMmbld
59	Sell CM Code	Valid Clearing Member (CM) Code of Seller's Clearer	CHAR (6)	SellClrMmbld
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	CHAR (6)	BuyOdClrMmbld

		(CM) for an Institutional Buyer, this field will contain the old CM Code.		
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)	SellOdClrMmbld
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

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