NATIONAL SECURITIES CLEARING CORPORATION LIMITED

DEPARTMENT : CURRENCY DERIVATIVES MARKET	
Download No: NSE/CD/32008	Date : March 17, 2016
Circular Ref. No :743/2016	

To All Members,

Sub: Additional reports and changes in existing file formats

Members are hereby requested to note that in view of SEBI Circular No. SEBI/HO/MRD/DP/CIR/P/2016/0000000038 dated March 09, 2016 on introduction of Cross Currency derivatives on Exchanges, the following reports shall additionally be made available to members and the date of introduction of the new reports will be communicated separately to members.

Additional Reports

1. Additional Reports to be downloaded on all days
   - Cross Currency Derivatives Position file for Trading Member (CCR_PS03)
   - Cross Currency Derivatives Position file for Clearing Member (CCR_PS04)
   - Cross Currency Derivatives Trades Report for Trading Member (CCR_TR01)
   - Cross Currency Derivatives Trades Report for Clearing Member (CCR_TR02)

2. Additional Reports to be downloaded on the day of expiry of Cross Currency derivatives (in addition to the above reports)
   - Provisional Cross Currency Position file for Trading Member on expiry (CCR_PS03_P)
   - Provisional Cross Currency Position file for Clearing Member on expiry (CCR_PS04_P)

3. Cross Currency Daily Settlement Price
   - A new file for daily settlement prices of Cross Currency Derivatives shall be provided on the website. This file shall provide the daily settlement prices of cross currency derivatives in terms of INR.
   - Members should take note that the existing Daily Settlement price file shall contain prices for cross currency derivatives in terms of quoted currency.

Report structure

There shall be no change in the structure of the existing reports and the additional reports shall have a structure similar to existing reports unless specified otherwise. The detailed file structure for additional reports is provided in Annexure I.

The members may take note that the strike price of contracts in various reports shall have a precision of up to four decimals. This will be applicable for the non-Cross Currency as well as Cross Currency contracts.

The schedule for download of reports

The schedule for download of daily reports shall be as under:

1. Reports downloaded as per the existing schedule
   - CUR_TR01, CUR_TR02, IRF_TR01, IRF_TR02, IRT_TR01, IRT_TR02
   - CUR_PS03, CUR_PS04, IRF_PS03, IRF_PS04
   - CUR_MG12, CUR_MG13, IRF_MG12, IRF_MG13
   - X_CN01

2. Reports downloaded after the trading hours of Cross Currency derivatives
   - CCR_TR01, CCR_TR02, X_TR01,X_TR02
   - CCR_PS03, CCR_PS04, X_PS03, X_PS04
   - X_MG12, X_MG13, X_MG18
   - X_CN01_1
   - MG09, MG10, MG11
   - BK01, BK02, BK03
   - CL01

3. Expiry related reports shall be downloaded after the expiry of the contracts as per the current schedule
   - X_PS03_P, X_PS04_P, IRT_PS03_P, IRT_PS04_P, CCR_PS03_P, CCR_PS04_P
   - EX01, EX02, AS01, AS02

Further, in continuation to NSCCL Circular reference number 1425/2012 and Download reference number 20977, members using the risk parameter files may note the changes in the format of tags in the risk parameter file.

Element	Tag	Description	Data Type	Current Format	Possible Values	Revised Possible Value
phyPf, futPf, oopPf	strikeDl	Strike Decimal Locator	int		2	4
oopPf	priceDl	Price Decimal Locator	Int		2	4

Members are further advised to use latest PC-SPAN® version available on CME website.

Members are advised to take note of the above and for any further clarifications; please contact the NSCCL helpdesk number 18002660057.

For and on behalf of
National Securities Clearing Corporation Ltd

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Manager

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Annexure 1

1. **Detailed Trade Report for trading members (TR01) and detailed Trade Report for clearing members (TR02)**

    i. Cross Currency Futures Trades Report for Trading Member (CCR_TR01)
    ii. Cross Currency Futures Trades Report for Clearing Member (CCR_TR02)

Naming Convention	CCR_TR01_<MEMBER CODE>_DDMMYYYY.CSV.gz CCR_TR02_<MEMBER CODE>_DDMMYYYY.CSV.gz
File Path	directory /CDSFTP/X<MEMBER CODE>/REPORTS
File Format	comma separated file format (CSV)

Column No	**Headers**	**Field Characteristics**	**Details**
1	Trade Number	NUMBER	Trade Number
2	Trade Date	DATE	Format DD-MMM-YY
3	Activity Type	NUMBER	Default Value - 2
4	Market Type	VARCHAR2	N - Normal Market Type
5	Instrument Type	VARCHAR2	FUTCUR - Currency Futures OPTCUR - Currency Options
6	Symbol	VARCHAR2	EURUSD – EUR-USD Contract GBPUSD – GBP-USD Contract USDJPY – USD –JPY Contract
7	Last Trading Date	DATE	Format DD-MMM-YY
8	Strike Price	NUMBER	Strike Price of Options
			Default Value is '0' (Zero) for Futures Contracts
9	Option Type	VARCHAR2	CE - Call Option
			PE - Put Option
			FF - Futures Contracts
10	Corporate Action level	NUMBER	Default value is '0' (Zero). No corporate action in currency derivatives
11	Buy Broker	VARCHAR2	Buy TM Code

12	Sell Broker	VARCHAR2	Sell TM Code
13	Trade Price	NUMBER	Traded Price of the contract
14	Trade Date Time	DATE	Format mm/dd/yyyy hh:mm:ss PM
15	Trade Volume	NUMBER	Number of Contracts traded today
16	Trade Token No	NUMBER	Token no of Contract
17	Trade Buy Branch	NUMBER	Branch no of user
18	Buy CM Code	VARCHAR2	Clearing Member Code
19	Sell CM Code	VARCHAR2	Clearing Member Code
20	Trade Sell Branch	VARCHAR2	Branch no of user
21	Buy Custodial Participant	VARCHAR2	CP Code
22	Buy Side Confirmation	VARCHAR2	Confirmation Flag of CP Trades
23	Sell Custodial Participant	VARCHAR2	CP Code
24	Sell Side Confirmation	VARCHAR2	Confirmation Flag of CP Trades
25	Buy Covered Uncovered Flag	VARCHAR2	Default Value - 'U'
26	Sell Covered Uncovered Flag	VARCHAR2	Default Value - 'U'
27	Buy Old Custodial Participant	VARCHAR2	No Data
28	Buy Old CM Code	VARCHAR2	No Data
29	Sell Old Custodial Participant	VARCHAR2	No Data
30	Sell Old CM Code	VARCHAR2	No Data
31	Trade Buyer	NUMBER	User ID
32	Trade Seller	NUMBER	User ID
33	Buy Order No	NUMBER	Trade Number
34	Sell Order No	NUMBER	Trade Number
35	Buy Account No	VARCHAR2	Client Code
36	Sell Account No	VARCHAR2	Client Code
37	Buy Remarks	VARCHAR2	No Data
38	Sell Remarks	VARCHAR2	No Data

39	Buy Position	VARCHAR2	Default Value - 'O'
40	Sell Position	VARCHAR2	Default Value - 'O'
41	Buy Proprietor Client Flag	VARCHAR2	C - Client
			P - Proprietary
42	Sell Proprietor Client Flag	VARCHAR2	C – Client
			P - Proprietary
43	Control Flag	VARCHAR2	Default Value - N
44	Trade Execution Date Time	DATE	Format mm/dd/yyyy hh:mm:ss PM

2. **Detailed Position file for trading members (PS03) and detailed Position file for clearing members (PS04)**

All Days:
Cross Currency Futures Position file for Trading Member CCR_PS03
Cross Currency Futures Position file for Clearing Member CCR_PS04

Expiry Day:
Provisional Cross Currency Position file for Trading Member on expiry (CCR_PS03_P)
Provisional Cross Currency Position file for Clearing Member on expiry (CCR_PS04_P)

Naming Convention	CCR_PS03_<MEMBER CODE>_DDMMYYYY.CSV.gz CCR_PS04_<MEMBER CODE>_DDMMYYYY.CSV.gz CCR_PS03_P_<MEMBER CODE>_DDMMYYYY.CSV CCR_PS04_P_<MEMBER CODE>_DDMMYYYY.CSV
File Path	directory /CDSFTP/X<MEMBER CODE>/REPORTS
File Format	comma separated file format (CSV)

Column No	**Headers**	**Field Characteristics**	**Details**
1	Position Date	DATE	Format DD-MMM-YY
2	Segment Indicator	VARCHAR2	X - Currency Segment
3	Settlement Type	VARCHAR2	E – Futures
			C – Options
4	Clearing Member Code	VARCHAR2	Clearing Member Code
5	Member Type	VARCHAR2	M for Trading Member

6	Trading Member Code	VARCHAR2	Trading Member Code
7	Account Type	VARCHAR2	P – proprietary
			C – Client
8	Client Account / Code	VARCHAR2	Default value is '0' (Zero)
9	Instrument Type	VARCHAR2	FUTCUR - Currency Futures OPTCUR - Currency Options
10	Symbol	VARCHAR2	EURUSD – EUR-USD Contract GBPUSD – GBP-USD Contract USDJPY – USD –JPY Contract
11	Last Trading Date	DATE	Format DD-MMM-YY
12	Strike Price	NUMBER	Strike Price for options
			0' (Zero) for Futures Contracts
13	Option Type	VARCHAR2	CE - Call Option
			PE - Put Option
			FF - Futures Contracts
14	CA Level	NUMBER	Default value is '0' (Zero). No corporate action in currency derivatives
15	Brought Forward Long Quantity	NUMBER	Brought Forward Number of contracts – Long
16	Brought Forward Long Value	NUMBER	Brought Forward Long Value in INR
17	Brought Forward Short Quantity	NUMBER	Brought Forward Number of contracts – Short
18	Brought Forward Short Value	NUMBER	Brought Forward Short Value in INR
19	Day Buy Open Quantity	NUMBER	Number of contracts purchased today
20	Day Buy Open Value	NUMBER	Value of the purchased quantity in INR
21	Day Sell Open Quantity	NUMBER	Number of contracts sold today
22	Day Sell Open Value	NUMBER	Value of the sold quantity in INR
23	Pre Ex / Assgn Long Quantity	NUMBER	Number of contracts

24	Pre Ex / Assgn Long Value	NUMBER	Amount in INR (Negative)
25	Pre Ex / Assgn Short Quantity	NUMBER	Number of contracts
26	Pre Ex / Assgn Short Value	NUMBER	Amount in INR
27	Exercised Quantity	NUMBER	Number of options contracts exercised
28	Assigned Quantity	NUMBER	Number of options contracts assigned
29	Post Ex / Assgn Long Quantity	NUMBER	Number of contracts
30	Post Ex / Assgn Long Value	NUMBER	Amount in INR (Negative)
31	Post Ex / Assgn Short Quantity	NUMBER	Number of contracts
32	Post Ex / Assgn Short Value	NUMBER	Amount in INR (Positive)
33	Settlement Price	NUMBER	Value 1 in INR
34	Net Premium	NUMBER	Amount in INR
35	Daily MTM Settlement Value	NUMBER	Value 2 in INR
36	Futures Final Settlement Value	NUMBER	Value 3 in INR
37	Exercised / Assigned Value	NUMBER	Value 4 in INR

3. Cross Currency Daily Settlement Prices

Naming Convention	CCRSett_prce_DDMMYYYY.csv
File Path	Website Products → Currency Derivatives → Current Market Reports → View all daily reports
File Format	comma separated file format (CSV)

Column No	Headers	Comments
1	Date	Format DD-MMM-YYYY
2	Instrument	FUTCUR/OPTCUR
3	Underlying	
4	Expiry Date	Format DD-MMM-YYYY
5	Cross Currency Price	Cross currency rate (in quoted currency)
6	RBI Reference Rate	Relevant RBI reference rate used for conversion in INR
7	MTM Settlement Price	Daily settlement price in INR