

FX Delivery Instructions

September 4, 2013

This document describes the datafile providing firms with data about FX delivery instructions. It's a standard CSV-format datafile with a row of column headers.

File naming convention:

xxxxx.FXINSTRUCTIONS_CMFnnn_yyyymmdd_hhmmss.csv

where ***xxxxx*** is the clearing organization, ***nnn*** is the clearing member firm ID, and the timestamp represents the date and time of creation of the file.

Column	Description
Bus_Date	Business Date on the final settlement day (typically IMM Monday)
Rpt_ID	Reference ID (commitment number) for this delivery pair
Prod_Exch	Product Exchange
Prod_Code	Product Code
Prod_Type	Product Type -- FUT
Period	Period Code (Contract month as YYYYMM)
Setl_Date	Final Settlement date of the contract (same as business date typically)
Ctrct_Size	Contract Size
CVF	Contract Value Factor (will typically be same as size)
Qty	Contract quantity
Mkt_Side	B for Buy or S for Sell
Setl_Px	Final Settlement Price
Value_Date	Value Date of the currency moves. (IMM Wednesday typically)
Pay_Ccy	Pay currency
Pay_Amt	Pay amount
Recv_Ccy	Receive currency
Recv_Amt	Receive amount
CO	Clearing organization
CMF	Clearing member firm ID
PA	Position account ID
Seg	Position segregation type
Firm_Exch	Firm exchange acronym
TMF	TMF ID
Cust_Acct	Client account (optional, for future reference)
Pmt_Method	Payment method (CLS, WIRE, OTP)
CLS_BIC	CLS BIC
CLS_Participant	CLS Participant ID
Inter_BIC	Intermediate Bank BIC
Inter_Bank	Intermediate Bank Name
Inter_Name	Intermediate Account Name
Inter_Acct	Intermediate Account ID
Bene_BIC	Beneficiary Bank BIC
Bene_Bank	Beneficiary Bank Name
Bene_Name	Beneficiary Account Name
Bene_Acct	Beneficiary Account ID

Column	Description (continued)
Final_BIC	Final Bank BIC
Final_Bank	Final Bank Name
Final_Name	Final Account Name
Opp_Pmt_Method	Opposite side Payment method (CLS, WIRE, OTP)
Opp_CMF	Opposite clearing member firm ID
Opp_PA	Opposite position account ID
Opp_Seg	Opposition segregation type
Opp_TMF	Opposite TMF ID
Opp_Cust	Opposite client account
Opp_CLS_BIC	Opposite CLS BIC
Opp_CLS_Participant	Opposite CLS Participant ID
Opp_Inter_BIC	Opposite Intermediate Bank BIC
Opp_Inter_Bank	Opposite Intermediate Bank Name
Opp_Inter_Name	Opposite Intermediate Account Name
Opp_Inter_Acct	Opposite Intermediate Account ID
Opp_Bene_BIC	Opposite Beneficiary Bank BIC
Opp_Bene_Bank	Opposite Beneficiary Bank Name
Opp_Bene_Name	Opposite Beneficiary Account Name
Opp_Bene_Acct	Opposite Beneficiary Account ID
Opp_Final_BIC	Opposite Final Bank BIC
Opp_Final_Bank	Opposite Final Bank ID
Opp_Final_Name	Opposite Final Account Name