



**Indian Commodity Exchange Limited
File Formats Version 1.1**



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Market Statistics

Filename: MarketStats_DDMMYYYY.csv

Field Name	Field Type	Remarks	Internal Field	Length
Date	Date	DDMMYYYY		8
Market Type	Char	NORMAL	Always stamped	6
Instrument Type	Numeric	0 – Commodity 1 – Future 3 – Calendar Spread 4 – Auction Buy In 5 – Auction Sell out	Ins.Internal Instrument Type	1
Unique Identifier	Char	Unique identifier for the commodity or contract	Ins.Instrument ID	20
Contract Code	Char	Unique name of the contract defined by Exchange	Ins.Symbol	30
Expiry Date	Date	DDMMYYYY	Ins.Expiry Date	11
Previous Close	Decimal	Previous day closing price	Previous Close	10.2
Open	Decimal	The price at the time of market open	Open	10.2
High	Decimal	The day's highest price	High	10.2
Low	Decimal	Day's lowest price	Low	10.2
Spot Price	Decimal	The Spot price at the time of EOD	Spot Price	10.2
Total Qty Traded	Numeric	Total Volume	Total Volume	15
Total Value Traded in 1000's	Decimal	Value of Total trades in 1000's	Turnover * Multiplier / 1000	15.4
Lifetime High	Decimal	Life Time High Value of the Instrument	Lifetime High	10.2
Lifetime Low	Decimal	Life Time Low Value of the Instrument	Lifetime Low	10.2
Quote Unit	Char	Instrument Price Quote	Ins.Price Quote	20
Settlement Price	Decimal	Closing Price	Closing Price	10.2
Number of Trades	Numeric	Total number of trades	Total Trades	10
Average Traded Price	Decimal	Average traded Price	VWAP	10.2

Trades File

Filename: Trades_DDMMYYYY.CSV

Field Name	Field Type	Remarks	Internal Field	Length
Trade ID	Char	The ID of the trade		30
Trade Status	Numeric	11 – Original 12 – Modified		2
Instrument Type	Numeric	0 – Commodity 1 – Future 3 – Calendar Spread 4 – Auction Buy In 5 – Auction Sell out		1
Unique Identifier	Char	Unique identifier for the commodity or contract		20
Contract Code	Char	Unique name of the contract defined by Exchange		30
Commodity Asset	Char	Name of the commodity		30
Commodity Group	Char	Name of the commodity group		30
Expiry Date	Date	DDMMYYYY (eg: 25042009)		8
Book Type	Numeric	1 – RL	Always stamped	1
Book Type Name	Char	“RL”	Always stamped	2
Market Type	Numeric	1 – Normal	Always stamped	1
User ID	Char	The ID of the trader		30
Buy/Sell Indicator	Numeric	1- Buy 2- Sell		1
Trade Quantity	Numeric	Quantity of the Trade		10
Price	Decimal	Price at which the trade was executed		10.2
Pro/Client	Numeric	1- Client 2- Pro	If Account="OWN" then field is 2 Otherwise, field is 1	1
Account (i.e. – Client Code)	Char	This is actually the Client Code.		30
Participant Settler	Char	Clearing Member ID		15
Trading Member ID	Numeric	Trading Member ID		15
Trade Time	Time	YYYYMMDD-HH:MM:SS.MS (Mili Seconds)		19
Last Modified Time	Time	YYYYMMDD-HH:MM:SS.MS (Mili Seconds)	Transact Time	19
Order ID	Char	Order ID		21
User Remarks	Char	This will be taken from the TWS, order entry window.		20

Position File

Filename: Positions_<TM ID>_DDMMYYYY.CSV

Field Name	Field Size	Remarks	Length
Position Date	Date	Format DDMMYYYY The obligation date for which position file is generated. e.g. 31DEC2009	9
Clearing Member Code	Char	Clearing Member ID	15
Trading Member Code	Char	Trading Member ID Incase of accepted CP trades, this will contain CP code	15
Client Code	X(8) [Char(8)]	End Client Code.	8
Instrument Type	Numeric	0 – Commodity, 1 – Future, 3 – Calendar Spread, 4 – Auction Buy In, 5 – Auction Sell out	1
Unique Identifier	Char	Unique identifier for the commodity or contract	20
Contract Code	Char	Unique name of the contract defined by Exchange	30
Commodity Asset	Char	Name of the commodity	30
Expiry Date	Date	DDMMYYYY (eg: 25APR2009)	9
Brought Forward Long Quantity	Numeric	Brought Forward Net Buy Quantity. In case of Net Sell Position this will be 0 (Zero).	20
Brought Forward Long Value	Decimal	Brought Forward Buy Value, This will be calculated on the basis of Previous Close Price. In case of Net Sell Position this will be 0 (Zero).	20
Brought Forward Short Quantity	Numeric	Brought Forward Net Sell Quantity. In case of Net Buy Position this will be 0 (Zero).	20
Brought Forward Short Value	Decimal	Brought Forward Net Sell Value. This will be calculated on the basis of Previous Close Price. In case of Net Buy Position this will be 0 (Zero).	20
Day Buy Quantity	Numeric	Total Quantity purchased today	20
Day Buy Value	Decimal	Value of purchased quantity. This will be calculated at the Traded Price	10.2
Day Sell Quantity	Numeric	Total Quantity sold today	20
Day Sell Value	Decimal	Value of sold quantity, This will be calculated at the Traded Price.	20
Settlement Price	Decimal	In case of future contracts, which have not yet expired, the contract settlement price is provided by the Exchange. This price is used for the daily MTM settlement of future contracts.	10.2
Daily MTM Settlement Value	Decimal	In case of Future Contracts, which have not yet expired, the MTM Profit/Loss value is provided.	10.2

Margin file

Filename: Margin_<Trading Member>_DDMMYYYY.CSV

Field Name	Field Type	Remarks	Internal Field	Length
Date	Date	In DDMMYYYY form		8
Clearing Member	Char	Clearing Member Code		15
Trading Member	Char	Trading Member Code		15
Account Type (Client Code)	Char	Will have "P" if the client code is "OWN". Will have "C" if the client code is not "OWN"		1
Client Code	Char	Actual Client Code		30
Initial Margin	Decimal	The cumulative Initial Margin for the Client		30.2
Spread Benefit	Decimal	The cumulative Spread Benefit for the Client		30.2
Regulatory Margin	Decimal	The cumulative Regulatory Margin for the Client		30.2
Additional Margin	Decimal	The cumulative Additional Margin for the Client		30.2
Long Margin	Decimal	The cumulative Long Margin for the Client		30.2
Short Margin	Decimal	The cumulative Short Margin for the Client		30.2
Tender Margin	Decimal	The tender margin for the client (will be 0 until tender margin is supported by the system)		30.2
Delivery Margin	Decimal	The delivery margin for the client (will be 0 until delivery margin is supported by the system)		30.2
Total Margin	Decimal	The total margin for the client (sum of all margins – spread benefit)		30.2

UCC File

Header record of the file (record type = 0)

Field	Length	Type	Values	Conditions/Validations
Record Type	N1	M	0	
Date	DD.MM.YYYY	M	Date of file generation	
Total records	N10	M	Total number of records in this file	
Firm Id	X4	M	Member Code	

Detail record of the file (record type = 1)

Field	Length	Type	Values	Conditions/Validations
Record Type	N1	M	1	
Client Code	X8	M	E.g. AADC	
PAN ID	X10	M	E.g. ABCPA1234Q	
Category	X2	M	<ul style="list-style-type: none"> - Individual (01) - Mutual Fund (06) - Body corporate (13) - Non tax paying entity (14) - Others (99) 	If not available in the system defined client types, Category is set as 'Others'(99).
Gender	X1	M		Values should be 'M', 'F' or 'N'
Title	X10	O		
Initials	X20	O		
Surname	X50	O		
Other Names	X160	O		
Date Of Birth/ Incorporation	DD.MM.YYYY	O		
Nationality	X2	O		If not empty, it should be according to the standard country codes defined in the system.
Country Of Residence	X2	O		If not empty, it should be according to the standard country codes defined in the system.
Agreement Date	DD.MM.YYYY	O		
Disposal Type	X1	O	Default 'C'	
Disposal Instructions	X80	O		
Remarks	X80	O		

Address Type	X10	M		Should be available in the system defined address types.
Address1	X30	M		
Address2	X30	O		
Address3	X30	O		
Town	X20	O		
County	X20	O		
State	X20	O		
Post Code	X15	O		
Country Code	X2	M		It should be according to the standard country codes defined in the system.
Telephone	X20	O		
Mobile Number	X20	O		
Fax	X20	O		
E_Mail	X100	O		
Bank Code	X10	O		If bank details are available, then Bank code, Branch code and Bank account no, (all three fields) should not be empty.
Branch Code	X15	O		If bank details are available, then Bank code, Branch code and Bank account no, (all three fields) should not be empty.
Bank Account No	X20	O		If bank details are available, then Bank code, Branch code and Bank account no, (all three fields) should not be empty.
Currency code	X3	O	Default 'INR'	
Driving License Number	X30	O		If driving license number is available, then Place of issue and Date of issue should not be empty.
Driving License - Place of issue	X30	O		
Driving License - Date of issue	DD.MM.YYYY	O		
Driving License -	DD.MM.YYYY	O		

Date of expiry				
Voter ID	X30	O		If Voter ID is available, then Place of issue and Date of issue should not be empty.
Voter ID -Place of issue	X30	O		
Voter ID -Date of issue	DD.MM.YYYY	O		
Voter ID -Date of expiry	DD.MM.YYYY	O		
Ration Card Number	X30	O		If Ratio Card Number is available, then Place of issue and Date of issue should not be empty.
Ration Card - Place of issue	X30	O		
Ration Card - Date of issue	DD.MM.YYYY	O		
Passport Number	X30	O		If Passport Number is available, then Place of issue and Date of issue should not be empty.
Passport -Place of Issue	X30	O		
Passport -Date of Issue	DD.MM.YYYY	O		
Passport – Date of Expiry	DD.MM.YYYY	O		
Registering Authority	X30	O		If registration details are available, this field should not be empty
Registration No	X30	O		
Place of Registration	X30	O		
Date of Registration	DD.MM.YYYY	O		
Introducer's Name	X200	O		If Introducer details are available, then Introducer's Name and Dealing with other Member fields should not be empty.
Introducer's Client ID (Client Code)	X10	O		
Relationship with the introducer	X30	O	the relationship of the client with the introducer	
Relationship code	X30	O	Option to identify the parties related within a member	

Dealing with other Member	X1	O	'Y' or 'N'	
Depository Name	X30	O		If Depository details are available, then Depository Name, Depository Participant ID, Participant Name And Beneficiary Account ID fields should not be empty.
Depository Participant ID	X30	O		
Depository Participant Name	X30	O		
Beneficiary Account ID	X30	O		

Note:

All the fields marked as mandatory should not be blank. If such field is found, that record will be rejected.

Record Layouts

1. Format:

N - Numeric
X - String
DD.MM.YYYY - date format

2. Field Types

M - Mandatory
O - Optional

Contract/Commodity Master

Filename: Contract_Master_DDMMYYYY.csv

Field Name	Field Type	Remarks	Internal Field	Max Length
Instrument Type	Numeric	0 – Commodity 1 – Future 3 – Calendar Spread 4 – Auction Buy In 5 – Auction Sell out	Ins.Internal Instrument Type	1
Unique Identifier	Char	Unique identifier for the commodity or contract	Ins.Instrument ID	30
Contract Code	Char	Unique name of the contract defined by Exchange	Ins.Symbol	30
Commodity Asset	Char	Name of the commodity	Ins.Underlying Display Name	30
Commodity Group	Char	Name of the commodity group	Ins.Product	30
Expiry Date	Date	Defines the expiration date of the contract. DDMMYYYY (eg: 25042009)	Ins.Expiry Date	10
Base Price	Decimal	Base price applied on first trading date of contract	Ins.Reference Price	15.4
Contract Description	Char	Description of Commodity OR Contract as given by Exchange	Ins.Information	30
Quotation Unit	Char	Quantity for which quote is provided	Ins.Price Quote	20
Trading Lot	Decimal	The lot size in which trading is carried out.	Ins.Trading Lot	30.10
Trading Unit	Char	The trading unit used for the trading lot	Ins.Trading Unit	30
Auction Series	Char	The series being auctioned – this will be a futures instrument in the system	Ins.Auction Series	30
Price Tick	Decimal	The value by which the bid/offer should increase/decrease	Ins.Trading Param.Tick Structure → first tick entry	18.8
Near Month Contract	Char	Unique identifier of near month contract for spread	Ins.Leg 1	30
Far Month Contract	Char	Unique identifier of far month contract for spread	Ins.Leg 2	30
Contract Start Date	Date	Ins.First Trading Date YYYY/MM/DD		10
Contract End Date	Date	Ins.Last Trading Date YYYY/MM/DD		10

Tender Start Date	Date	The date from which tender margin starts getting calculated YYYY/MM/DD		10
Tender End Date	Date	Generally its goes till expiration of the contract and tender margin calculation ends with the expiration of the contract. YYYY/MM/DD		10
Delivery Start Date	Date	The start date on which the actual delivery begins. YYYY/MM/DD		10
Delivery End Date	Date	The last date on which the actual delivery ends YYYY/MM/DD		10
Initial Margin Type	Numeric	1 – Percentage 2 – Flat value	Ins.Initial Margin Com Method	2
Initial Margin	Decimal	This field will have the Absolute Value. Applicable if Initial Margin type is Absolute	Initial Margin abs value	30.10 Double
Initial Margin %	Decimal	The percentage used to calculate initial margin.	Initial Margin %	30.10 Double
CS Benefit	Numeric	Indicates whether the Calender Spread Benefit is enabled or disabled. 0- Disabled 1- Enabled	CS benefit	2
CS Benefit %	Decimal	Indicates the applicable calender spread benefit percentage	CS benefit %	30.10 Double
Delivery Margin	Numeric	0 – Disabled 1 – Enabled	Delivery Margin	5
Delivery Margin %	Numeric	The maximum delivery margin percentage for a given schedule	Delivery Parameter.Total Margin %	5
Regulatory Margin Method	Numeric	1 – Percentage 2 – Flat value	Reg Margin Com Method	2
Regulatory Margin Enabled	Numeric	0- Disabled 1- Enabled	Reg Margin	2
Regulatory Margin	Numeric	Indicates whether the special margin is enabled or disabled. By default this will be disabled	Reg Margin abs value	30.10
Regulatory Margin %	Decimal	The percentage to be applied when the special margin is computed.	Reg Margin %	30.10
Add Margin Method	Numeric	1 – Percentage 2 – Flat value	Add Margin Com Method	2
Additional Margin Enabled	Numeric	0- Disabled 1- Enabled	Add Margin	2

Additional Margin	Decimal	This field will have the Absolute Value. Applicable if Add Margin method is Absolute	Add Margin abs value	30.10
Additional Margin %	Decimal	The percentage to be applied when the special margin is computed.	Add Margin %	30.10
Long Margin Method	Numeric	1 – Percentage 2 – Flat value	Long Margin Com Method	1
Long Margin Enabled	Numeric	0- Disabled 1- Enabled	Long Margin	1
Long Margin	Decimal	This field will have the Absolute Value. Applicable if Long Margin method is Absolute	Long Margin abs value	30.10
Long Margin %	Decimal	The percentage to be applied when the long margin is computed.	Long Margin %	30.10
Short Margin Method	Numeric	1 – Percentage 2 – Flat value	Short Margin Com Method	2
Short Margin Enabled	Numeric	0- Disabled 1- Enabled	Short Margin	2
Short Margin	Decimal	This field will have the Absolute Value. Applicable if Short Margin method is Absolute	Short Margin abs value	30.10
Short Margin %	Decimal	The percentage to be applied when the short margin is computed.	Short Margin %	30.10
Limit for All Client	Numeric	Member Level Limit		30.10 Double
Limit for Only All Client	Numeric	Member Level Limit		30.10 Double
Limit for Only All Own	Numeric	Member Level Limit		30.10 Double
Limit per Client Account	Numeric	Client Level Limit		30.10 Double
Limit per Own Account	Numeric	Client Level Limit		30.10 Double
Status	Numeric	Instrument Status i.e. whether its in Trading or Suspended. 0 – Trading Allowed 1 – Suspended	Status	5
Multiplier	Numeric	The multiplier of the underlying asset.	Multiplier	10