



Indian Commodity Exchange Limited
File Formats Version 2.0

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1 C O N T R A C T M A S T E R

Report Header	Data Type	Length	Description	
Instrument Type	Integer	1	Type of the instruments	
			Value	Meaning
			0	Future Instrument
			1	Underlying Instrument
			2	Base Underlying Instrument
Instrument ID	String	30	Unique identifier of the commodity or contract	
Symbol	String	30	Unique identifier of the instrument defined by Exchange	
Underlying	String	30	Underlying instrument for the derivative	
Segment	String	30	Defines the segment to which the instrument belongs	
Security Type	Integer	1	Value	Meaning
			1	CS
			2	FUT
Security Description	String	30	Description of commodity or contract as given by Exchange	
Instrument Status	Integer	1	Status of the instrument	
			Value	Meaning
			0	Active
			1	Suspended
			2	Inactive
			3	Halted
Price Tick	Double	18,8	Value specified in the first entry of the price tick table attached to the instrument	

Report Header	Data Type	Length	Description
Expiry Date	Date	10	Expiry date of the contract
Contract Multiplier	Double	15,4	Defines the contract multiplier of the instrument. This will be a positive numeric value.
Price per Unit	String	10	Price quote of the instrument
Trading Lot	Double	10,4	Value used to compute the physical positions of a commodity by multiplying the positions by the trading lot defined at the underlying level
Quantity Unit	String	10	The trading unit used for the trading lot
Reference Price	Double	15,4	Reference price of the instrument
First Trading Date	Date	10	The first trading date of the instrument
Last Trading Date	Date	10	The last trading day of the instrument
Tender Start Date	Date	10	This defines the start of the tender period of the future instrument
Tender End Date	Date	10	This defines the end of the tender period of the future instrument
Delivery Start Date	Date	10	This defines the start of the delivery period of the future instrument
Delivery End Date	Date	10	This defines the end of the delivery period of the future instrument
Client Position Limit	Integer	10	Maximum amount of positions a client is allowed to have for a given instrument specified as quantity.
Member Position Limit	Integer	10	Maximum amount of positions a trading member is allowed to have for a given instrument specified as quantity.
Client Position Limit OI	Double	7,4	Maximum amount of positions a client is allowed to have for a given instrument as a percentage of the market open interest.
Member Position Limit OI	Double	7,4	Maximum amount of positions a trading member is allowed to have for a given instrument as a percentage of the market open interest.
Fresh Position Restriction	Date	10	The date from when fresh positions are to be restricted for the given futures instrument

Report Header	Data Type	Length	Description
Initial Margin %	Double	5,2	The Initial Margin percentage applicable for the Client/Future
Regulatory Margin Long %	Double	5,2	The Regulatory Margin applicable for the long positions of Client/Future
Regulatory Margin Short %	Double	5,2	The Regulatory Margin applicable for the short positions of Client/Future
Regulatory Margin Long Cash	Double	5,2	Field introduced for future use
Regulatory Margin Short Cash	Double	5,2	Field introduced for future use
Additional Margin Long %	Double	5,2	The Additional Margin applicable for the long positions of Client/Future
Additional Margin Short %	Double	5,2	The Additional Margin applicable for the short positions of Client/Future
Additional Margin Long Cash	Double	5,2	Field introduced for future use
Additional Margin Short Cash	Double	5,2	Field introduced for future use
Extreme Loss Margin %	Double	5,2	The ELM applicable for the positions of Client/Future
Tender Margin %	Double	5,2	The Tender Margin applicable for the Client/Future. This margin is only applicable during the tender period
Long Margin %	Double	5,2	The Long margin applicable for the long positions of Client/Future
Short Margin %	Double	5,2	The Short margin applicable for the short positions of Client/Future
SB Negate Date	Date	10	The date defines from when Client/Future positions of this instrument should stop contributing to the calculation of Spread benefits for the client
SB Initial Margin %	Double	5,2	Defines the spread benefit applicable on the initial margin of the spread positions

Report Header	Data Type	Length	Description
SB Additional Margin %	Double	5,2	Defines the spread benefit applicable on the additional margin of the spread positions
SB Regulatory Margin %	Double	5,2	Defines the spread benefit applicable on the regulatory margin of the spread positions
SB Extreme Loss Margin %	Double	5,2	Defines the spread benefit applicable on the ELM of the spread positions
Max Order Qty	Double	30,10	Defines the maximum order quantity of
DPR %	Double	15,4	Price band value of the first entry of the price band table attached to the base underlying instrument
RESERVED FIELD			Reserved as placeholders for future use.
RESERVED FIELD			Reserved as placeholders for future use.
RESERVED FIELD			Reserved as placeholders for future use.
RESERVED FIELD			Reserved as placeholders for future use.

Contract Master file will be in the **CSV format** with comma separators.

The file name will be **ContractMaster_<DDMMYYYY>.csv**.

2 MARKET STATISTICS

Report Header	Data Type	Length	Description
Date	Date	10	System Date (DDMMYYYY)
Book Definition ID	String	30	Order book for which the market statistics are published
Instrument Type	Integer	1	Always stamped as '0'
Unique Identifier	String	30	Unique identifier of the commodity or contract
Contract code	String	30	Unique identifier of the instrument defined by Exchange
Expiry Date	Date	10	Expiry date of the contract
Previous Close	Double	22,2	Previous Day'scl instrument
Open	Double	17,2	Opening Price of the instrument
High	Double	22,2	High price of the instrument
Low	Double	22,2	Low price of the instrument
Spot Price	Double	22,2	Spot price of the instrument
Total Qty Traded	Double	22,2	Total volume of the trades performed on the given instrument
Total Value in 1000s	Double	22,2	Total Turnover x Contract Multiplier / 1000
Lifetime High	Double	22,2	Life Time High Price
Lifetime Low	Double	22,2	Life Time Low Price
Quote Unit	String	10	Price quote of the instrument
Settlement Price	Double	17,2	Closing price of the instrument
Number of Trades	Integer	10	Total number of trades associated with the instrument
Average Traded Price	Double	22,2	Volume weighed average price of the instrument

Report Header	Data Type	Length	Description
Open Interest in Lots	Double	13,2	The sum of all client level net positions (across all firms) for the same future, for one side of the market (long or short)
RESERVED FIELD			Reserved as placeholders for future use.
RESERVED FIELD			Reserved as placeholders for future use.
RESERVED FIELD			Reserved as placeholders for future use.
RESERVED FIELD			Reserved as placeholders for future use.

Market Statistics file will be in the **CSV format** with comma separators.

File name will be **MarketStats_<DDMMYYYY>.csv**

Report Header	Data Type	Length	Description						
Trade ID	String	10	Unique ID of the trade						
Trade Status	Integer	2	Status of the trade						
			<table><tr><th>Value</th><th>Meaning</th></tr><tr><td>11</td><td>Filled</td></tr><tr><td>12</td><td>Corrected</td></tr></table>	Value	Meaning	11	Filled	12	Corrected
			Value	Meaning					
			11	Filled					
12	Corrected								
Instrument Type	Integer	1	Always stamped as '0'						
Unique Identifier	String	30	Unique identifier of the commodity or contract						
Contract Code	String	30	Unique identifier of the instrument defined by Exchange						
Commodity Asset	String	30	Underlying instrument for the derivative						
Commodity Group	String	30	Defines the segment to which the instrument belongs						
Expiry Date	Date	10	Expiry date of the contract						
Book Type	String	10	Order book for which the trade has been performed						
Book Type Name	String	10	Always stamped as RL						
Market Type	Integer	1	Always stamped as 1						
User ID	String	11	Owner of the particular order participated in the trade						
Buy/Sell Indicator	Integer	1	<table><tr><th>Value</th><th>Meaning</th></tr><tr><td>1</td><td>BUY</td></tr><tr><td>2</td><td>SELL</td></tr></table>	Value	Meaning	1	BUY	2	SELL
			Value	Meaning					
			1	BUY					
2	SELL								
Trade Quantity	Double	30,10	Executed size of the trade						
Price	Double	22,2	Executed price of the trade						
Pro/Client	Integer	1	If Alias = OWN →						

Report Header	Data Type	Length	Description
Account	String	30	Client alias of the particular order participated in the trade
Participant Settler	String	10	Clearing firm of the particular order participated in the trade
Trading Member ID	String	10	Trading member of the particular order participated in the trade
Trade Time	String	25	Agreed time of the trade
Last Modified Time	String	25	Transact Time of the trade
Order ID	String	12	Order ID of the particular order participated in the trade
User Remarks	String	24	Order Source of the particular order participated in the trade
Terminal Info	String	20	Terminal ID of the particular order participated in the trade
Numeric Trade ID	String	20	Numeric trade ID of the trade
RESERVED FIELD			Reserved as placeholders for future use.
RESERVED FIELD			Reserved as placeholders for future use.
RESERVED FIELD			Reserved as placeholders for future use.
RESERVED FIELD			Reserved as placeholders for future use.

Trades file will be in **CSV format** with comma separators. File name for Clearing Members:

'ConsolidatedTrades_<CM ID>_<DDMMYYYY>.csv'

4 TRADES FILE - TRADING MEMBER

Report Header	Data Type	Length	Description						
Trade ID	String	10	Unique ID of the trade						
Trade Status	Integer	2	Status of the trade						
			<table><tr><th>Value</th><th>Meaning</th></tr><tr><td>11</td><td>Filled</td></tr><tr><td>12</td><td>Corrected</td></tr></table>	Value	Meaning	11	Filled	12	Corrected
			Value	Meaning					
			11	Filled					
12	Corrected								
Instrument Type	Integer	1	Always stamped as '0'						
Unique Identifier	String	30	Unique identifier of the commodity or contract						
Contract Code	String	30	Unique identifier of the instrument defined by Exchange						
Commodity Asset	String	30	Underlying instrument for the derivative						
Commodity Group	String	30	Defines the segment to which the instrument belongs						
Expiry Date	Date	10	Expiry date of the contract						
Book Type	String	10	Order book for which the trade has been performed						
Book Type Name	String	10	Always stamped as RL						
Market Type	Integer	1	Always stamped as 1						
User ID	String	11	Owner of the particular order participated in the trade						
Buy/Sell Indicator	Integer	1	<table><tr><th>Value</th><th>Meaning</th></tr><tr><td>1</td><td>BUY</td></tr><tr><td>2</td><td>SELL</td></tr></table>	Value	Meaning	1	BUY	2	SELL
			Value	Meaning					
			1	BUY					
2	SELL								
Trade Quantity	Double	30,10	Executed size of the trade						
Price	Double	22,2	Executed price of the trade						
Pro/Client	Integer	1	If Alias = OWN →2, else						

Report Header	Data Type	Length	Description
Account	String	30	Client alias of the particular order participated in the trade
Participant Settler	String	10	Clearing firm of the particular order participated in the trade
Trading Member ID	String	10	Trading member of the particular order participated in the trade
Trade Time	String	25	Agreed time of the trade
Last Modified Time	String	25	Transact Time of the trade
Order ID	String	12	Order ID of the particular order participated in the trade
User Remarks	String	24	Order Source of the particular order participated in the trade
Terminal Info	String	20	Terminal ID of the particular order participated in the trade
Numeric Trade ID	String	20	Numeric trade ID of the trade
RESERVED FIELD			Reserved as placeholders for future use.
RESERVED FIELD			Reserved as placeholders for future use.
RESERVED FIELD			Reserved as placeholders for future use.
RESERVED FIELD			Reserved as placeholders for future use.

Trades file will be in **CSV format** with comma separators.

File name for Trading Members: **Trades_<TM ID>_<DDMMYYYY>.csv**

Report Header	Data Type	Length	Description	
Date	Date	8	Market Date. Format is DDMMYYYY.	
Clearing Member	String	30	Identifier of the Clearing Member of the Trading Member	
Trading Member	String	11	Identifier of the Trading Member	
Account Type	String	5	Account Type of the client. This will have two values;	
			Value	Meaning
			P	When the client code is ' ' will be stamped as P
			C	When the client code is n this will be stamped as C
Client Code	String	30	Client Reference of the client	
Initial Margin	Double	30,2	The cumulative Initial Margin for the Client	
Spread Benefit	Double	30,2	The cumulative Spread Benefit for the Client	
Regulatory Margin Long	Double	30,2	The cumulative Regulatory Margin on Long positions of the Client	
Regulatory Margin Short	Double	30,2	The cumulative Regulatory Margin on Short positions of the Client	
Additional Margin Long	Double	30,2	The cumulative Additional Margin on Long positions of the Client	
Additional Margin Short	Double	30,2	The cumulative Additional Margin on Short positions of the Client	
Tender Margin	Double	30,2	The tender margin for the client. This margin is only applicable during the tender period. This will be 0 until delivery period is started.	
ELM Margin	Double	30,2	The cumulative ELM for the Client	
Long Margin	Double	30,2	The cumulative Long margin for the long positions of Client	

Report Header	Data Type	Length	Description
Short Margin	Double	30,2	The cumulative Short margin for the short positions of Client
Delivery Margin	Double	30,2	The delivery margin for the client. This will be set to null until delivery margin is supported by the system.
Total Margin	Double	30,2	The total margin for the client (sum of all margins –spread benefit)

Margin file created for each Clearing

Member. File will be a CSV file

File naming convention –‘**ConsolidatedMargin_<CM ID>_<Market**

Date>.csv’

6 M A R G I N F I L E - T R A D I N G M E M B E R

Report Header	Data Type	Length	Description	
Date	Date	8	Market Date. Format is DDMMYYYY.	
Clearing Member	String	30	Identifier of the Clearing Member of the Trading Member	
Trading Member	String	11	Identifier of the Trading Member	
Account Type	String	5	Account Type of the client. This will have two values;	
			Value	Meaning
			P	When the client code is this' will be stamped as P
			C	When the client code is n this will be stamped as C
Client Code	String	30	Client Reference of the client	
Initial Margin	Double	30,2	The cumulative Initial Margin for the Client	
Spread Benefit	Double	30,2	The cumulative Spread Benefit for the Client	
Regulatory Margin Long	Double	30,2	The cumulative Regulatory Margin on Long positions of the Client	
Regulatory Margin Short	Double	30,2	The cumulative Regulatory Margin on Short positions of the Client	
Additional Margin Long	Double	30,2	The cumulative Additional Margin on Long positions of the Client	
Additional Margin Short	Double	30,2	The cumulative Additional Margin on Short positions of the Client	
Tender Margin	Double	30,2	The tender margin for the client. This margin is only applicable during the tender period. This will be 0 until delivery period is started.	
ELM Margin	Double	30,2	The cumulative ELM for the Client	
Long Margin	Double	30,2	The cumulative Long margin for the long positions of Client	

Report Header	Data Type	Length	Description
Short Margin	Double	30,2	The cumulative Short margin for the short positions of Client
Delivery Margin	Double	30,2	The delivery margin for the client. This will be set to null until delivery margin is supported by the system.
Total Margin	Double	30,2	The total margin for the client (sum of all margins –spread benefit)

Margin file created for each Trading

Member. File will be a CSV file

File naming convention –'**Margin_<TM ID>_<Market Date>.csv'**

7 P O S I T I O N F I L E - T R A D I N G M E M B E R

Field Name	Data Type	Length	Description
Position Date	Date	9	Format DDMMYYYYY The obligation date for which position file is generated. E.g. 31DEC2009
Clearing Member Code	Char	15	Clearing Member ID
Trading Member Code	Char	15	Trading Member ID In-case of accepted CP trades, this will contain CP
Client Code	X(10) [Char(10)]	10	End Client Code.
Instrument Type	Numeric	1	3 –Future
Unique Identifier	Char	20	Unique identifier for the commodity or contract
Contract Code	Char	30	Unique name of the contract defined by Exchange
Commodity Asset	Char	30	Name of the commodity
Expiry Date	Date	9	DDMMYYYY (eg: 25APR2009)
Brought Forward Long Quantity	Numeric	20	Brought Forward Net Buy Quantity. In case of Net Sell Position this will be 0 (Zero).
Brought Forward Long Value	Decimal	38,2	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).
Brought Forward Short Quantity	Numeric	20	Brought Forward Net Sell Quantity. In case of Net Buy Position this will be 0 (Zero).
Brought Forward Short Value	Decimal	38,2	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).
Day Buy Quantity	Numeric	20	Total Quantity purchased today
Day Buy Value	Decimal	38.2	Value of purchased quantity. This will be calculated at the Traded Price
Day Sell Quantity	Numeric	20	Total Quantity sold today
Day Sell Value	Decimal	38,2	Value of sold quantity, This will be calculated at the Traded Price.
Settlement Price	Decimal	10.2	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.

Daily MTM Settlement Value	Decimal	38.2	In case of Future Contracts, which have not yet expired, the MTM Profit/Loss value is provided.
Net Quantity	Numeric	20	Net Quantity (Long or Short)
Net Value	Decimal	38,2	Net Value (positive or negative value)

Positions file created for each Trading Member. File will be a CSV file

File naming convention –‘**POSITIONS_<TM**

ID>_DDMMYYYY.CSV’

Field Name	Data Type	Length	Description
Position Date	Date	9	Format DDMMYYYYY The obligation date for which position file is generated. E.g. 31DEC2009
Clearing Member Code	Char	15	Clearing Member ID
Trading Member Code	Char	15	Trading Member ID In-case of accepted CP trades, this will contain CP
Client Code	X(10) [Char(10)]	10	End Client Code.
Instrument Type	Numeric	1	3 –Future
Unique Identifier	Char	20	Unique identifier for the commodity or contract
Contract Code	Char	30	Unique name of the contract defined by Exchange
Commodity Asset	Char	30	Name of the commodity
Expiry Date	Date	9	DDMMYYYY (eg: 25APR2009)
Brought Forward Long Quantity	Numeric	20	Brought Forward Net Buy Quantity. In case of Net Sell Position this will be 0 (Zero).
Brought Forward Long Value	Decimal	38,2	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).
Brought Forward Short Quantity	Numeric	20	Brought Forward Net Sell Quantity. In case of Net Buy Position this will be 0 (Zero).
Brought Forward Short Value	Decimal	38,2	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).
Day Buy Quantity	Numeric	20	Total Quantity purchased today
Day Buy Value	Decimal	38,2	Value of purchased quantity. This will be calculated at the Traded Price
Day Sell Quantity	Numeric	20	Total Quantity sold today
Day Sell Value	Decimal	38,2	Value of sold quantity, This will be calculated at the Traded Price.
Settlement Price	Decimal	10.2	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.

Daily MTM Settlement Value	Decimal	38,2	In case of Future Contracts, which have not yet expired, the MTM Profit/Loss value is provided.
Net Quantity	Numeric	20	Net Quantity (Long or Short)
Net Value	Decimal	38,2	Net Value (positive or negative value)

Positions file created for each Clearing Member. File will be a CSV file

File naming convention –**‘ConsolidatedPositions_<CM ID>_DDMMYYYY.csv’**

9 MEMBER SETTLEMENT FILE

Field Name	Data Type	Length	Description
Transaction Date	Date	9	Will be current days date as of EOD. (T)
Transaction Description	Char	100	This would be the Description of the relevant Transaction Code. <i>e.g.</i> –NET SETTLEMENT ON ACCOUNT OF MARGIN CALL
Bank Name	Char	100	Name of the Bank where Clearing Member has account
Bank Account Number	Char	13	Will have Clearing Members account numbers either Settlement Account or Dues Account based on the type of transaction.
Transaction Amount	Decimal	31.2	This field will reflect the transaction amount of the relevant transaction type as specified by the description. This will be the total obligation for the particular transaction code as of the previous days EOD. (The same value will be reflected against the relevant Transaction Code on GBF file generated at SOD on the same day)
Transaction Amount Type	Char	2	Will show Pay In or Pay Out position i.e. Debit for Pay In and Credit for Pay Out. Debit –If the amount is to be paid from the Member To the Exchange Credit –If the amount is to be paid from the Exchange to the Member <i>e.g.</i> –In case of MTM Profit i.e. there is a Pay Out this field will s In case of MTM Loss or Margin Call or Dues i.e. there is a Pay In this
Posted Amount	Decimal	31.2	Will have total amount posted per transaction code during the current day against bank file entry. This will be an absolute value as it applies to the particular Transaction Amount.
Transaction Shortage	Decimal	31.2	This will have the shortage amount against bank

Amount			entry file.
Transaction Shortage Amount Type	Char	2	<p>Will show Pay In or Pay Out position i.e. Debit for Pay In and Credit for Pay Out.</p> <p>Debit –If the amount is to be paid from the Member To the Exchange</p> <p>Credit –If the amount is to be paid from the Exchange to the Member</p> <p>e.g. –In case of MTM Profit i.e. there is a Pay Out this field will s</p> <p>In case of MTM Loss or Margin Call or Dues i.e. there is a Pay In this</p>
Current Obligation	Decimal	31.2	It will only be current transaction code based on the Trades done for the current day.
Current Obligation Type	Char	2	<p>Will show Pay In or Pay Out position i.e. Debit for Pay In and Credit for Pay Out.</p> <p>Debit –If the amount is to be paid from the Member To the Exchange</p> <p>Credit –If the amount is to be paid from the Exchange to the Member</p> <p>e.g. –In case of MTM Profit i.e. there is a Pay Out this field will s</p> <p>In case of MTM Loss or Margin Call or Dues i.e. there is a Pay In this field</p>
Total obligation	Decimal	31.2	It shall display the total obligation amount.
Total Obligation Type	Char	2	It shall display the ob or 'C' for Credit.
Payment Due Date	Date	9	It shall display the due date of payment i.e. transaction hitting respective bank account.

Settlement file created for each Clearing

Member File will be a CSV file

File naming convention –**Member_Settlement_File_<CM ID>_DDMMYY**

1 0 C T T F I L E - T R A D I N G M E M B E R

Field Name	Data Type	Length	Description
Position Date	Date	9	Format DDMMYYYYY The obligation date for which position file is generated. E.g. 31DEC2009
Clearing Member Code	Char	15	Clearing Member ID
Trading Member Code	Char	15	Trading Member ID In-case of accepted CP trades, this will contain CP
Client Code	X(10) [Char(10)]	10	End Client Code.
Instrument Type	Numeric	1	3 –Future
Unique Identifier	Char	20	Unique identifier for the commodity or contract
Contract Code	Char	30	Unique name of the contract defined by Exchange
Commodity Asset	Char	30	Name of the commodity
Expiry Date	Date	9	DDMMYYYY (eg: 25APR2009)
Brought Forward Long Quantity	Numeric	20	Brought Forward Net Buy Quantity. In case of Net Sell Position this will be 0 (Zero).
Brought Forward Long Value	Decimal	20	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).
Brought Forward Short Quantity	Numeric	20	Brought Forward Net Sell Quantity. In case of Net Buy Position this will be 0 (Zero).
Brought Forward Short Value	Decimal	20	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).
Day Buy Quantity	Numeric	20	Total Quantity purchased today
Day Buy Value	Decimal	10.2	Value of purchased quantity. This will be calculated at the Traded Price
Day Sell Quantity	Numeric	20	Total Quantity sold today
Day Sell Value	Decimal	20	Value of sold quantity, This will be calculated at the Traded Price.
Settlement Price	Decimal	10.2	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.

Daily MTM Settlement Value	Decimal	10.2	In case of Future Contracts, which have not yet expired, the MTM Profit/Loss value is provided.
Net Quantity	Numeric	20	Net Quantity (Long or Short)
Net Value	Decimal	38,2	Net Value (positive or negative value)
CTT Value	Decimal	31.2	Value of Commodity Transaction Tax shall be displayed.

Commodity Transaction Tax file created for each Trading Member File will be a CSV file

File naming convention –‘**CTT_<TM ID>_DDMMYYYY.CSV**’

1 1 C O N S O L I D A T E D C T T F I L E - C L E A R I N G M E M B E R

Field Name	Data Type	Length	Description
Position Date	Date	9	Format DDMMYYYYY The obligation date for which position file is generated. e.g. 31DEC2009
Clearing Member Code	Char	15	Clearing Member ID
Trading Member Code	Char	15	Trading Member ID In-case of accepted CP trades, this will contain CP
Client Code	X(10) [Char(10)]	10	End Client Code.
Instrument Type	Numeric	1	3 –Future
Unique Identifier	Char	20	Unique identifier for the commodity or contract
Contract Code	Char	30	Unique name of the contract defined by Exchange
Commodity Asset	Char	30	Name of the commodity
Expiry Date	Date	9	DDMMYYYY (eg: 25APR2009)
Brought Forward Long Quantity	Numeric	20	Brought Forward Net Buy Quantity. In case of Net Sell Position this will be 0 (Zero).
Brought Forward Long Value	Decimal	20	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).
Brought Forward Short Quantity	Numeric	20	Brought Forward Net Sell Quantity. In case of Net Buy Position this will be 0 (Zero).
Brought Forward Short Value	Decimal	20	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).
Day Buy Quantity	Numeric	20	Total Quantity purchased today
Day Buy Value	Decimal	10.2	Value of purchased quantity. This will be calculated at the Traded Price
Day Sell Quantity	Numeric	20	Total Quantity sold today
Day Sell Value	Decimal	20	Value of sold quantity, This will be calculated at the Traded Price.
Settlement Price	Decimal	10.2	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.

Daily MTM Settlement Value	Decimal	10.2	In case of Future Contracts, which have not yet expired, the MTM Profit/Loss value is provided.
Net Quantity	Numeric	20	Net Quantity (Long or Short)
Net Value	Decimal	38,2	Net Value (positive or negative value)
CTT Value	Decimal	31.2	Value of Commodity Transaction Tax shall be displayed.

Commodity Transaction Tax file created for each
Clearing Member File will be a CSV file

File naming convention –‘**ConsolidatedCTT_<CM ID>_DDMMYYYY.CSV**’

1 2 U C C F I L E

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	Typ	Values	Conditions/Validations
Record Type	N1	M	1	
Client Code	X10	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) – Farmer/FPOs (18) – Value Chain Participants (19) – Domestic Financial Institutional Investors (20) – Foreign Participants (21) – Others (99) 	If not available in the system defined client types, Category is set as Others (99)
Gender	X1	M		Values should b
Title	X10	O		
Initials	X20	O		
Surname	X50	M		Client name
Name	X160	M		Name as per IT (PAN Data base)
Date Of Birth/Incorporation	DD.MM.YYYY	O		Has to be the date of birth or the date of incorporation of the company.

Nationality	X2	O	- IN	If not empty, it should be according to the standard country codes defined in the
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Country Of Residence	X2	O	- IN	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	X80	O		
Remarks	X80	O		
Address Type	X10	M	-DEFAULT -BILLING -HOME -H.O -REGD. OFF. -BRANCH OFF -CORP. OFF	Should be available in the system defined address types.

Address1	X30	M		
Address2	X30	O		
Address3	X30	O		
Town	X20	M		
County	X20	O		
State	X20	M		
Post Code	X15	M		
Country Code	X2	M	- IN	It should be according to the standard country codes defined in the system.
Telephone	X20	O		
Mobile Number	X20	M		
Fax	X20	O		
E_Mail	X100	M		
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 'IN	
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 - Date of expiry	DD.MM.YYYY	O		
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 / Adhaar Card Number	X30	O		If Ratio Card Number is available, then Place of issue and Date of issue should not be empty.
Ration / Adhaar Card - Place of issue	X30	O		
Ration / Adhaar 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		

Introduc Name	X200	O		If Introducer details are available, then Name and Dealing with other Member fields should not be empty.
Introduc Client ID	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	M		Note: If beneficiary account id is not available then can define any value. e.g: a –z or 1 –2

Note:

1. All the fields marked as mandatory should not be blank. If such field is found blank, that record will be rejected.
2. There should be 57 commas after member code.in case of TXT file.

Record Layouts

1. Format:

N –Numeric

X –String

DD.MM.YYYY –date format

2. Field Types:

M - Mandatory

O –Optional

File will be a CSV file Or TXT file

1 3 M A R G I N F I L E R E P O R T I N G - T R A D I N G M E M B E R

Report Header	Data Type	Length	Description
Date	Date		Date of Trading. DDMMYYYY
Clearing Member	Characters	10	Clearing Member Code
Trading Member	Characters	10	Trading Member Code
Client Code	Characters	10	Client code as associated with the trading member
Initial Margin	Decimal	15,2	Cumulative Initial Margin for the client considering Initial Margin + Extreme Loss Margin - Spread Benefit
Other Margin	Decimal	15,2	Cumulative Other Margin for the client considering (Regulatory Margin + Additional Margin + Long Margin + Short Margin + Tender Margin + Delivery Margin + Concentration Margin)
MTM	Decimal	15,2	MTM of the client.
Reserved	NA		Reserved Field
Reserved	NA		Reserved Field
Initial Margin Collected	Decimal	15,2	Initial Margin collected amount.
Other Margin Collected	Decimal	15,2	Other Margin collected amount.
MTM Collected	Decimal	15,2	MTM collected amount.

File will be a CSV file

Filename for Trading Member: “**ConsolidatedMarginRpt_<TM ID>_DDMMYYYY.csv**”

1 4 M A R G I N C O L L E C T E D F I L E - T R A D I N G M E M B E R

Report Header	Data Type	Length	Description
Trading Date	Date		Date of trading. DDMMYYYY
CM Code	Characters	10	Clearing Member Code
TM Code	Characters	10	Trading Member Code
Client Code	Characters	10	Client code as associated with the trading member
Initial Margin	Decimal	15,2	Cumulative Initial Margin for the client considering (Initial Margin + Extreme Loss Margin - Spread Benefit)
Other Margin	Decimal	15,2	Cumulative Other Margin for the client considering (Regulatory Margin + Additional Margin + Long Margin + Short Margin + Tender Margin + Delivery Margin + Concentration Margin)
MTM	Decimal	15,2	MTM of the client.
Reserved	NA		Reserved Field
Reserved	NA		Reserved Field
Initial Margin Collected	Decimal	15,2	Initial Margin collected amount.
Other Margin Collected	Decimal	15,2	Other Margin collected amount.
MTM Collected	Decimal	15,2	MTM collected amount.

File will be a CSV file

Filename for Trading Member: “**ConsolidatedMarginColl_<TM ID>_DDMM**”

Note: Member has to upload this file after considering the collected amount.

1 5 M A R G I N P E N A L T Y F I L E - T R A D I N G M E M B E R

Report Header	Data Type	Length	Description
Date	Date	10	Date of trading. DD-MMM-YYYY
Clearing Member	Characters	10	Clearing Member Code.
Trading Member	Characters	10	Trading Member Code.
Initial Margin Penalty	Decimal	15,2	Penalty on Initial Margin short collection as computed by Exchange.
Other Margin Penalty	Decimal	15,2	Penalty on Other Margin short collection as computed by Exchange.
MTM Margin Penalty	Decimal	15,2	Penalty on MTM short collection as computed by Exchange.
Total	Decimal	15,2	Total Penalty amount.

File will be a CSV file

Filename for Trading Member: “MRGPNLTYPI_<TM ID>_YYYYMM.csv”

1 6 C O N S O L I D A T E D M A R G I N P E N A L T Y F I L E

Report Header	Data Type	Length	Description
Clearing Member	Characters	10	Clearing Member Code.
Trading Member	Characters	10	Trading Member Code.
Initial Margin Penalty	Decimal	15,2	Penalty on Initial Margin short collection as computed by Exchange.
Other Margin Penalty	Decimal	15,2	Penalty on Other Margin short collection as computed by Exchange.
MTM Margin Penalty	Decimal	15,2	Penalty on MTM short collection as computed by Exchange.
Total	Decimal	15,2	Total Penalty amount.

File will be a CSV file

Filename for Trading Member: “MRGPNLTYPI_<TM ID>_CON.csv”
 Filename for Clearing Member: “MRGPNLTYPI_<CM ID>_CON.csv”

1 7 C T C L T E R M I N A L D E T A I L S U P L O A D F I L E

Column	Data type	Length	Description
RecordType	Characters	2	Record Type always 20
DLRCode	Characters	30	DLR Code
CTCLId	Characters	18	CTCL Id <ul style="list-style-type: none"> • First six digits should be Pin code of the CTCL terminal location. • Digits 7 to 9 should be Branch ID of the CTCL terminal location. • Digits 10 to 12 should be Running serial number of trading terminal Id, under the CTCL Id within the branch. • 13th digit would indicate whether the order is generated through program trading software or not, It should be: 0 - if order is not generated through program trading software, 1 - if order is generated through program

			trading software <ul style="list-style-type: none"> • Digits 14-15 should be valid Vendor Code / #In-House CTCL code for member. Empanelled vendors should use code allotted by the Exchange to them • Digits 16 –17 would indicate whether the order is generated through any particular Algo Strategy. In case of Non Algo, it should be 00 • Digit 18 should be 0. Same is reserved for any further use • In case of IBT Terminal, first 12 digits of CTCL ID should be 111111111111 • In case of STWT Terminal first 12 digits of CTCL ID should be 333333333333
CTCLVendor	Characters	2	Code : 00 ,Value:Inhouse Code : 01, Value: NSE Data & Analytics Code : 02 ,Value:Thomson Reuters International Services Ltd Code : 03, Value: 63 Moons Technologies Ltd
DLRPAN	Characters	10	DLR PAN
DlrlIdType	Characters	2	A=Algo, NA=Non Algo
AlgoStrategyCode	Characters	50	Algo StrategyCode
CPAddressLine1	Characters	50	AddressLine1
CPAddressLine2	Characters	50	AddressLine2
CPAddressLine3	Characters	50	AddressLine3
CPState	Characters	50	Code : CHH ,Value : Chhattisgarh Code : ANI ,Value : Andaman and Nicobar Islands Code : AND ,Value : Andhra Pradesh Code : ARU ,Value : Arunachal Pradesh Code : ASS ,Value : Assam Code : BIH ,Value : Bihar Code : CHA ,Value : Chandigarh Code : WES ,Value : West Bengal Code : DNH ,Value : Dadra and Nagar Haveli Code : DAD ,Value : Daman and Diu Code : DEL ,Value : Delhi Code : GOA ,Value : Goa Code : GUJ ,Value : Gujarat Code : HAR ,Value : Haryana Code : HIM ,Value : Himachal Pradesh Code : JAM ,Value : Jammu and Kashmir

			Code : JHA ,Value : Jharkhand Code : KAR ,Value : Karnataka Code : KER ,Value : Kerala Code : LAK ,Value : Lakshadweep Code : MAD ,Value : Madhya Pradesh Code : MAH ,Value : Maharashtra Code : MAN ,Value : Manipur Code : MEG ,Value : Meghalaya Code : MIZ ,Value : Mizoram Code : NAG ,Value : Nagaland Code : ORI ,Value : Orissa Code : PON ,Value : Pondicherry Code : PUN ,Value : Punjab Code : RAJ ,Value : Rajasthan Code : SIK ,Value : Sikkim Code : TAM ,Value : Tamil Nadu Code : TRI ,Value : Tripura Code : UPR ,Value : Uttar Pradesh Code : UTT ,Value : Uttarakhand
CPCity	Characters	50	City
CPPinCode	Number	6	PinCode
CPTelephone	Characters	25	Telephone
CPFax	Characters	25	Fax
CPEmail	Characters	250	Email
ContactPerson	Characters	50	ContactPerson
CPDesignation	Characters	50	Designation
ApprovedPerson	Characters	50	Approved Person
APDateOfBirth	Characters	8	Date Of Birth (DDMMYYYY)
APFatherName	Characters	50	FatherName
APRelation	Characters	2	Code : 11 ,Value : Employee Code : 21 ,Value : Registered Sub Broker Code : 41 ,Value : Approved User Code : 51 ,Value : Employee of registered Sub Broker Code : 31 ,Value : Authorised Person
ResAddress1	Characters	50	Resi. Address1
ResAddress2	Characters	50	Resi. Address2
ResAddress3	Characters	50	Resi . Address3
ResCity	Characters	50	Resi City
ResState	Characters	50	Code : CHH ,Value : Chhattisgarh Code : ANI ,Value : Andaman and Nicobar Islands Code : AND ,Value : Andhra Pradesh Code : ARU ,Value : Arunachal Pradesh Code : ASS ,Value : Assam Code : BIH ,Value : Bihar

			Code : CHA ,Value : Chandigarh Code : WES ,Value : West Bengal Code : DNH ,Value : Dadra and Nagar Haveli Code : DAD ,Value : Daman and Diu Code : DEL ,Value : Delhi Code : GOA ,Value : Goa Code : GUJ ,Value : Gujarat Code : HAR ,Value : Haryana Code : HIM ,Value : Himachal Pradesh Code : JAM ,Value : Jammu and Kashmir Code : JHA ,Value : Jharkhand Code : KAR ,Value : Karnataka Code : KER ,Value : Kerala Code : LAK ,Value : Lakshadweep Code : MAD ,Value : Madhya Pradesh Code : MAH ,Value : Maharashtra Code : MAN ,Value : Manipur Code : MEG ,Value : Meghalaya Code : MIZ ,Value : Mizoram Code : NAG ,Value : Nagaland Code : ORI ,Value : Orissa Code : PON ,Value : Pondicherry Code : PUN ,Value : Punjab Code : RAJ ,Value : Rajasthan Code : SIK ,Value : Sikkim Code : TAM ,Value : Tamil Nadu Code : TRI ,Value : Tripura Code : UPR ,Value : Uttar Pradesh Code : UTT ,Value : Uttarakhand
CTCLStatus	Characters	1	CTCL Status (A- Active ,D- disabled)
CTCLAllocationDate	Characters	8	CTCL Allocation Date (//DDMMYYYY)
CTCLDisableDate	Characters	8	CTCL Disable Date(DDMMYYYY)
CTCLPurpose	Characters	5	Code : ADM ,Value : Administrator Code : VIEW ,Value : View Terminal Code : TRD ,Value : Trade Code : TST ,Value : Test Terminal
APPaymentNature	Characters	50	Payment Nature
AuthorisedPerson	Characters	50	Authorised Person

File will be a TXT file with | separator

Filename for Trading Member: “CTCL Terminal_<TM ID>.txt”

1 8 ONLINE TRADE F I L E

Column	Data type	Length	Description
Clearing Member	Characters	30	Clearing Member Code.
Trading Member	Characters	30	Trading Member Code.
ClientCode	Characters	30	Client Code
ClientCategory	Characters	1	1=CLI ,2=PRO
InternalToken	Number		System internal Token
InstrumentName	Characters	6	Instrument Name
Symbol	Characters	14	Symbol
ExpiryDate	Date	8	Contract Expiry Date (ddMMyyyy)
StrikePrice	Number		Strike price
OptionType	Characters	2	Option type
BuySellIndicator	Characters	1	(1=Buy/2=Sell)
OrderNumber	Characters	30	Order number
EntryDateTime	Date Time	10	ddMMyyyy hh:mm:ss
TradeNumber	Characters	30	Trade Number
TradeVolume	Number		trade volume
TradePrice	Decimal	(15,2)	Trade Price
TradeTime	Date Time	10	ddMMyyyy HH:mm:ss
Trade Status	Characters	2	11=Trade/12=Trade Modification
LastModifiedTime	Date Time	10	ddMMyyyy HH:mm:ss
Old Client code	Characters	30	Old Client Code in case of Trade Modification
Dealer ID	Characters	30	User ID
Terminal ID	Characters	30	Terminal ID

File will be a TXT file with | separator

Filename for Trading Member: "TRD_<yyyymmdd>.txt"

1 9 CONCENTRATION MARGIN FILE FOR CLIENT

Report Header	Data Type	Length	Description
Date	Date	10	Date of trading. YYYY-MM-DD
Clearing Member	Characters	10	Clearing Member Code.
Trading Member	Characters	10	Trading Member Code.
Client Code	Characters	10	Client code as associated with the trading member
Concentration Margin	Decimal	15,2	The cumulative Concentration Margin for the Client

File will be a CSV file

Filename for Trading Member:

<TMID>_CONCENTRATION_MARGIN_CLI_DDMMYYYY.csv

20 CONCENTRATION MARGIN FILE FOR TRADING MEMBER

Report Header	Data Type	Length	Description
Date	Date	10	Date of trading. YYYY-MM-DD
Clearing Member	Characters	10	Clearing Member Code.
Trading Member	Characters	10	Trading Member Code.
Concentration Margin	Decimal	15,2	The cumulative Concentration Margin for the .Trading Member

File will be a CSV file

Filename for Trading Member:

"<TMID>_CONCENTRATION_MARGIN_DDMMYYYY.csv"

21 MEMBER CLIENT COMMODITY CATEGORY

Report Header	Data Type	Length	Description
Member ID	String	10	
Client Code	String	12	
Symbol	String	30	
Category	Integer		FPOs/Farmers=1 VCPs/Hedgers=2 Proprietary Traders=3 Domestic Financial Institutional Investors=4 Foreign Participants=5 Others=6
Reserved	String	20	

File will be a CSV file

Filename for Trading Member: "ICEX_Com_Category.csv"

22 MARGIN FILE REPORTING – CLEARING MEMBER

Report Header	Data Type	Length	Description
Date	Date		Date of Trading. DDMMYYYY
Clearing Member	Characters	10	Clearing Member Code
Trading Member	Characters	10	Trading Member Code
Client Code	Characters	10	Trading Member Code
Initial Margin	Decimal	15,2	Cumulative Initial Margin for the client considering Initial Margin + Extreme Loss Margin - Spread Benefit
Other Margin	Decimal	15,2	Cumulative Other Margin for the client considering (Regulatory Margin + Additional Margin + Long Margin + Short Margin + Tender Margin + Delivery Margin + Concentration Margin)
MTM	Decimal	15,2	Cumulative of all Clients under Trading Member
Reserved	NA		Reserved Field
Reserved	NA		Reserved Field
Initial Margin			

Collected	Decimal	15,2	Initial Margin collected amount.
Other Margin Collected	Decimal	15,2	Other Margin collected amount.
MTM Collected	Decimal	15,2	MTM collected amount.

File will be a CSV file

Filename for Clearing Member:

“ConsolidatedMarginRpt_<CMID>_DDMMYYYY.csv”

23 MARGIN FILE COLLECTION – CLEARING MEMBER

Report Header	Data Type	Length	Description
Trading Date	Date		Date of trading. DDMMYYYY
CM Code	Characters	10	Clearing Member Code
TM Code	Characters	10	Trading Member Code
Client Code	Characters	10	Trading Member Code
Initial Margin	Decimal	15,2	Cumulative Initial Margin for the client considering (Initial Margin + Extreme Loss Margin - Spread Benefit)
Other Margin	Decimal	15,2	Cumulative Other Margin for the client considering (Regulatory Margin + Additional Margin + Long Margin + Short Margin + Tender Margin + Delivery Margin + Concentration Margin)
MTM	Decimal	15,2	Cumulative of all Clients under Trading Member
Reserved	NA		Reserved Field
Reserved	NA		Reserved Field
Initial Margin Collected	Decimal	15,2	Initial Margin collected amount.
Other Margin Collected	Decimal	15,2	Other Margin collected amount.
MTM Collected	Decimal	15,2	MTM collected amount.

File will be a CSV file

Filename for Clearing Member: **“ConsolidatedMarginColl_<CM_ID>_DDMM**

Note: CM has to upload this file after considering the collected amount