

India International Bullion Exchange IFSC Limited (IIBX)



Commodity Derivatives Segment

Clearing Related File Formats

Version 1.0

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1. Settlement Price File

File Convention

File Name	SETTLEMENT_PRICE_MKT_<TRDDT>.xlsx
File Type	XLSX
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format.
Number of Header Rows	1

File Contents

Column No	Description	Format	Remarks
1.	Trade Date	DD/MM/YYYY	Trade Date
2.	Symbol	Char (20)	Contract Symbol
3.	Expiry Date	DD/MM/YYYY	Expiry Date of the Contract
4.	Underlying Curr CP	Decimal	Reference Price of the Underlying on Trade Date
5.	Previous Settlement Price	Decimal	Settlement Price of the Contract on the Previous Trade Date (PSP)
6.	Settlement Price	Decimal	Settlement Price of the Contract (SP) on Trade Date
7.	% Change	Decimal	% change in contract price = (SP-PSP)/PSP

2. Applicable Margin File

File Convention

File Name	<MEM>_APPL_MARGIN_CMTM_<TRDDT>.xlsx
File Type	XLSX
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	1

File Contents

Column No	Description	Format	Remarks
1.	Symbol	Char (20)	Contract Symbol
2.	Type	Char (6)	Instrument Type (FUTSTK)
3.	Expiry	DD/MM/YYYY	Expiry Date of the Contract
4.	Underlying	Char (20)	Underlying Symbol
5.	Status	Char (15)	Contract Status
6.	Introduction Date	DD/MM/YYYY	Contract Introduction Date
7.	Lot Size	Decimal	Lot Size Multiplier
8.	Base Price	Decimal	Base Price of the Contract
9.	Applied Close Price	Decimal	
10.	VaR %	Decimal	
11.	MPOR Days	Decimal	
12.	MPOR Adjusted VaR %	Decimal	
13.	Min. IM %	Decimal	
14.	Applied IM %	Decimal	Initial Margin %
15.	IM % on Spread Position	Decimal	Initial Margin % on Spread Position
16.	ELM %	Decimal	Extreme Loss Margin %
17.	ELM % on Spread Position	Decimal	Extreme Loss Margin % on Spread Position
18.	Additional Margin %	Decimal	
19.	Special Margin % (Long Position)	Decimal	
20.	Special Margin % (Short Position)	Decimal	
21.	Other Margin %	Decimal	
22.	Total Margin % (Long Position)	Decimal	
23.	Total Margin % (Long Position - Spread)	Decimal	Total Margin % on Long Side of the Spread Position
24.	Total Margin % (Short Position)	Decimal	
25.	Total Margin % (Short Position - Spread)	Decimal	Total Margin % on Short Side of the Spread Position

3. Trade File

File Convention

File Name	<MEM>_TRADE_SINGLE_<TRDDT>.xlsx
File Type	XLSX
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	1

File Contents

Column No	Description	Format	Remarks
1.	Trade Time	DD/MM/YYYY	Trade Time on DD/MM/YYYY format
2.	Trade Id	Char (25)	Unique Trade ID
3.	Underlying	Char (20)	Underlying Symbol
4.	Expiry	DD/MM/YYYY	Expiry Date of the Contract
5.	B-S	Buy/Sell	Buy or Sell
6.	Trade Quantity	Integer	In number of Lots
7.	Trade Price	Decimal	
8.	Trade Value	Decimal	Trade Qty*Lot Size*Trade Price
9.	Order Id	Char (25)	Unique Order ID
10.	TM Code	Char (10)	Trading Member Code
11.	Client Cd	Char (25)	Client Code for Client Trades; own for Proprietary Trades
12.	Client Type	Normal/Own	Normal for Client Trades; Own for Proprietary Trades

4. Open Position File

File Convention

File Name	<MEM>_CLNT_OPENPOS_<TRDDT>.xlsx
File Type	XLSX
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	1

File Contents

Column No	Description	Format	Remarks
1.	TM Code	Char (10)	Trading Member Code
2.	Client Cd	Char (25)	Client Code for Client Trades; own for Proprietary Trades
3.	Client Type	Normal/Own	Normal for Client Trades; Own for Proprietary Trades
4.	Underlying	Char (20)	Underlying Symbol
5.	Expiry	DD/MM/YYYY	Expiry Date of the Contract
6.	Previous Day Position	Integer	Positive indicates Long Position; Negative indicates Short Position (in Lots)
7.	Today's Buy Qty	Integer	In Lots
8.	Today's Sell Qty	Integer	In Lots
9.	Net Qty	Integer	Previous Day Position + Today's Buy Qty - Today's Sell Qty (In Lots)

5. MTM Obligation File

File Convention

File Name	<MEM>_MTM_OBLI_<TRDDT>.xlsx
File Type	XLSX
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	1

File Contents

Column No	Description	Format	Remarks
1.	Trade Date	DD/MM/YYYY	
2.	Member Code	Char (10)	Trading Member Code
3.	Client Code	Char (25)	Client Code for Client Trades; own for Proprietary Trades
4.	Client Type	Normal/Own	Normal for Client Trades; Own for Proprietary Trades
5.	Symbol	Char (25)	Contract Symbol
6.	Expiry Date	DD/MM/YYYY	Expiry Date of the Contract
7.	MTM	Decimal	Negative indicates Pay-in; Positive indicates Pay-out

6. MTM Obligation Summary File

File Convention

File Name	<MEM>_MTM_OBLI_SUMM_<TRDDT>.xlsx
File Type	XLSX
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	1

File Contents

Column No	Description	Format	Remarks
1.	TM Code	Char (10)	Trading Member Code
2.	TM Name	Char (100)	Name of the Trading Member
3.	TM Account No	Char (20)	Bank Account Number of the Trading Member
4.	Sum of MTM	Decimal	Aggregate MTM across clients of the Trading Member

7. Margin Obligation File

File Convention

File Name	<MEM>_MARGIN_OBLI_<TRDDT>.xlsx
File Type	XLSX
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	1

File Contents

Column No	Description	Format	Remarks
1.	TM Code	Char (10)	Trading Member Code
2.	Client Cd	Char (25)	Client Code for Client Trades; own for Proprietary Trades
3.	Client Type	Normal/Own	Normal for Client Trades; Own for Proprietary Trades
4.	Underlying	Char (20)	Underlying Symbol
5.	Expiry	DD/MM/YYYY	Expiry Date of the Contract
6.	Open Position	Integer	Positive indicates Long Position; Negative indicates Short Position (in Lots)
7.	Open Position Value	Decimal	Absolute of (Open Position*Lot Size*Settlement Price)
8.	IM Amount	Decimal	Initial Margin Amount
9.	ELM Amount	Decimal	Extreme Loss Margin Amount
10.	AM Amount	Decimal	Additional Margin Amount
11.	SM Amount	Decimal	Special Margin Amount
12.	CM Amount	Decimal	Concentration Margin Amount
13.	OM Amount	Decimal	Other Margin Amount
14.	Crystallized MTM Amount	Decimal	
15.	Total Margin	Decimal	

8. Margin Obligation Summary File

File Convention

File Name	<MEM>_MARGIN_OBLI_SUMM_<TRDDT>.xlsx
File Type	XLSX
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	1

File Contents

Column No	Description	Format	Remarks
1.	TM Code	Char (10)	Trading Member Code
2.	IM Amount	Decimal	Initial Margin Amount
3.	ELM Amount	Decimal	Extreme Loss Margin Amount
4.	AM Amount	Decimal	Additional Margin Amount
5.	SM Amount	Decimal	Special Margin Amount
6.	CM Amount	Decimal	Concentration Margin Amount
7.	OM Amount	Decimal	Other Margin Amount
8.	Crystallized MTM Amount	Decimal	
9.	Total Margin	Decimal	

9. Collateral Utilisation File

File Convention

File Name	<MEM>_ COLL_UTILIZATION_<TRDDT>.xlsx
File Type	XLSX
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	1

File Contents

Column No	Description	Format	Remarks
1.	TM Code	Char (10)	Trading Member Code
2.	TM Name	Char (100)	Name of the Trading Member
3.	Set Limit	Decimal	Margin Limit Set for the Trading Member
4.	Utilized Limit	Decimal	Margin Requirement of the Trading Member
5.	Utilized Limit (%)	Decimal	Margin Requirement of the Trading Member / Margin Limit Set for the Trading Member (%)
6.	Free Limit	Decimal	Max of (0, Margin Limit Set for the Trading Member - Margin Requirement of the Trading Member)
7.	Free Limit (%)	Decimal	Free Limit / Margin Limit Set for the Trading Member (%)

10. Collateral Summary File

File Convention

File Name	<MEM>_ COLL_SUMM_<TRDDT>.xlsx
File Type	XLSX
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	2

File Contents

Column No	Description	Format	Remarks
1.	Clearing Member Name	Char (100)	Name of the Clearing Member
2.	Deposit As	Membership Deposit or Margin Deposit	Whether deposited for Margin or Membership
3.	Total Collateral	Decimal	
4.	Cash	Decimal	Cash Deposits
5.	CASH EQUIVALENT (CE) > FD	Decimal	Fixed Deposit Considered as Cash Equivalent
6.	CASH EQUIVALENT (CE) > BG	Decimal	Bank Guarantee Considered as Cash Equivalent
7.	CASH EQUIVALENT (CE) > G-Sec	Decimal	Government Securities Considered as Cash Equivalent
8.	NON-CASH (NC) > MF	Decimal	Mutual Fund Units Considered as Non-Cash
9.	NON-CASH (NC) > Equity	Decimal	Equity Shares Considered as Non-Cash
10.	DISTRIBUTION % > Cash	Decimal	Cash Deposit / Total Collateral (%)
11.	DISTRIBUTION % > CE	Decimal	Sum of Cash Equivalent (i.e., FD+BG+G-Sec) / Total Collateral (%)
12.	DISTRIBUTION % > NC	Decimal	Sum of Non-Cash (i.e., MF + Equity) / Total Collateral (%)