India International Bullion Exchange IFSC Limited (IIBX)

Commodity Derivatives Segment

Clearing Related File Formats

for

Trading Members

Version 2.0

Table of Contents

1. Contract List Report

File Convention

File Name	<MEM>_CONTRACT_LIST_REPORT _<TRDDT>.<File Type>
File Type	XLSX; CSV
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	XLSX 4 rows; CSV 1 row

File Contents

Column No	Description	Format	Remarks
1.	Symbol	Char (20)	Contract Symbol
2.	Type	Char (6)	Instrument Type (FUTCOM)
3.	Expiry Date	DD/MM/YYYY HH:MM:SS	Expiry Date & Time of the Contract
4.	Product Name	Char (20)	Underlying Description
5.	Status	Char (15)	Contract Status
6.	Base Price	Decimal	Base Price
7.	Multiplier	Decimal	Contract Multiplier

2. Applicable Margin File

File Convention

File Name	<MEM>_APPL_MARGIN_CMTM_<TRDDT>.<File Type>
File Type	XLSX; CSV
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>.<File Type>
File Type	XLSX; CSV
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	XLSX 4 rows; CSV 1 row

File Contents

Column No	Description	Format	Remarks
1.	Trade Time	DD/MM/YYYY HH24:MM:SS	Trade Time in DD/MM/YYYY HH24:MM:SS format
2.	Trade Id	Char (25)	Unique Trade ID
3.	Product	Char (20)	Contract Underlying Specification
4.	Symbol	Char (20)	Contract Symbol
5.	Expiry	DD/MM/YYYY	Expiry Date of the Contract
6.	B-S	Buy/Sell	Buy or Sell
7.	Trade Quantity	Integer	In number of Lots
8.	Trade Price	Decimal	
9.	Trade Value	Decimal	Trade Qty*Lot Size*Trade Price
10.	Order Id	Char (25)	Unique Order ID
11.	CM Code	Char (10)	Clearing Member Code
12.	TM Code	Char (10)	Trading Member Code
13.	Client Cd	Char (25)	Client Code for Client Trades; own for Proprietary Trades
14.	Client Type	Normal/Own	Normal for Client Trades; Own for Proprietary Trades

4.   Open Position File

File Convention

File Name	<MEM>_CLNT_OPENPOS_<TRDDT>.<File Type>
File Type	XLSX; CSV
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.	Client Cd	Char (25)	Client Code for Client Trades; own for Proprietary Trades
2.	Client Type	Normal/Own	Normal for Client Trades; Own for Proprietary Trades
3.	Underlying	Char (20)	Underlying Symbol
4.	Expiry	DD/MM/YYYY	Expiry Date of the Contract
5.	Previous Day Position	Integer	Positive indicates Long Position; Negative indicates Short Position (in Lots)
6.	Today's Buy Qty	Integer	In Lots
7.	Today's Sell Qty	Integer	In Lots
8.	Net Qty	Integer	Previous Day Position + Today's Buy Qty - Today's Sell Qty (In Lots)

5. Client Level Open Position Details File

File Convention

File Name	<MEM>_CLNT_OPENPOS_DET_<TRDDT>.<File Type>
File Type	XLSX; CSV
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.	Reporting Date	DD/MM/YYYY	Trade Date
2.	Client Type	Normal/Own	Normal for Client Trades; Own for Proprietary Trades
3.	Clearing Member Code	Char (10)	Clearing Member Code
4.	Member Code	Char (10)	Trading Member Code
5.	Client Cd	Char (25)	Client Code for Client Trades; own for Proprietary Trades
6.	Symbol	Char (20)	Contract Symbol
7.	Expiry	DD/MM/YYYY	Expiry Date of the Contract
8.	Open Long Qty	Integer	In Lots
9.	Open Long Value	Decimal	Qty*Lot Size*Previous Day's Settlement Price
10.	Open Short Qty	Integer	In Lots
11.	Open Short Value	Decimal	Qty*Lot Size*Previous Day's Settlement Price
12.	Today's Buy Qty	Integer	In Lots
13.	Today's Buy Value	Decimal	Qty*Lot Size*Trade Price
14.	Today's Sell Qty	Integer	In Lots
15.	Today's Sell Value	Decimal	Qty*Lot Size*Trade Price
16.	EOD Open Long Qty	Integer	In Lots
17.	EOD Open Long Value	Decimal	Qty*Lot Size*Settlement Price
18.	EOD Open Sell Qty	Integer	In Lots
19.	EOD Open Sell Value	Decimal	Qty*Lot Size*Settlement Price
20.	Settlement Price	Decimal	Settlement Price of the Contract (SP) on Trade Date
21.	Daily Mrk To MktSettlm Val	Decimal	Negative indicates Pay-in; Positive indicates Pay-out

6. MTM Obligation File

File Convention

File Name	<MEM>_MTM_OBLI_<TRDDT>.<File Type>
File Type	XLSX; CSV
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.	Client Code	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.	Symbol	Char (25)	Contract Symbol
5.	Expiry Date	DD/MM/YYYY	Expiry Date of the Contract
6.	MTM	Decimal	Negative indicates Pay-in; Positive indicates Pay-out

7.   MTM Obligation Summary File

File Convention

File Name	<MEM>_MTM_OBLI_SUMM_<TRDDT>.<File Type>
File Type	XLSX; CSV
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.	Client Code	Char (25)	Client Code for Client Trades; own for Proprietary Trades
2.	Client Name	Char (100)	Name of the Client
3.	Sum of MTM	Decimal	Aggregate MTM across clients of the Trading Member

8.   Margin Obligation File

File Convention

File Name	<MEM>_MARGIN_OBLI_<TRDDT>.<File Type>
File Type	XLSX; CSV
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.	Client Cd	Char (25)	Client Code for Client Trades; own for Proprietary Trades
2.	Client Type	Normal/Own	Normal for Client Trades; Own for Proprietary Trades
3.	Underlying	Char (20)	Underlying Symbol
4.	Expiry	DD/MM/YYYY	Expiry Date of the Contract
5.	Open Position	Integer	Positive indicates Long Position; Negative indicates Short Position (in Lots)
6.	Open Position Value	Decimal	Absolute of (Open Position*Lot Size*Settlement Price)
7.	IM Amount	Decimal	Initial Margin Amount
8.	ELM Amount	Decimal	Extreme Loss Margin Amount
9.	AM Amount	Decimal	Additional Margin Amount
10.	SM Amount	Decimal	Special Margin Amount
11.	CM Amount	Decimal	Concentration Margin Amount
12.	OM Amount	Decimal	Other Margin Amount
13.	MTM Amount	Decimal	MTM Amount
14.	Total Margin	Decimal	Total Margin Amount

9. Margin Obligation Summary File

File Convention

File Name	<MEM>_MARGIN_OBLI_SUMM_<TRDDT>.<File Type>
File Type	XLSX; CSV
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.	Client Cd	Char (25)	Client Code for Client Trades; own for Proprietary Trades
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.	MTM Amount	Decimal	MTM Amount
9.	Total Margin	Decimal	Total Margin Amount

10. Matched Intentions for Delivery File

File Convention

File Name	<MEM>_ MATCHED_INTENTIONS_<TRDDT>.<File Type>
File Type	XLSX; CSV
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	XLSX 4 rows; CSV 1 row

File Contents

Column No	Description	Format	Remarks
1.	Trade Date Time	DD/MM/YYYY HH24:MM:SS	Intention Matching Date Time in DD/MM/YYYY HH24:MM:SS format
2.	Trade Id	Char (25)	Unique Matching ID
3.	Delivery Contract	Char (20)	Delivery Contract
4.	Futures Contract	Char (20)	Future Contract under Delivery Period
5.	Intention Quantity	Integer	Matched Quantity in Lot Size of Futures Contract
6.	Premium	Decimal	Positive indicates Premium; Negative Indicates Discount
7.	Trade Value	Decimal	Matched Quantity in Lots*Lot Size of Futures Contract*Premium/Discount
8.	Buyer Order Id	Char (25)	Unique Intention Order Id of Buyer
9.	Buyer CM Code	Char (10)	Buy Side Clearing Member Code
10.	Buyer TM Code	Char (10)	Buy Side Trading Member Code
11.	Buyer Client Cd	Char (25)	Buy Side Client Code for Client Trades; own for Proprietary Trades
12.	Buyer Client Type	Normal/Own	Normal for Client Trades; Own for Proprietary Trades
13.	Seller Order Id	Char (25)	Unique Intention Order Id of Seller
14.	Seller CM Code	Char (10)	Sell Side Clearing Member Code
15.	Seller TM Code	Char (10)	Sell Side Trading Member Code
16.	Seller Client Cd	Char (25)	Sell Side Client Code for Client Trades; own for Proprietary Trades
17.	Seller Client Type	Normal/Own	Normal for Client Trades; Own for Proprietary Trades

11. Detailed Information on Margin Reporting & Short Allocation

File Convention

File Name	<TRDDT>_<SSDT>_<SSTM>_IIBX_T_<MEM>_MRG_DET_<I/E>_<BNO>.<File Type>
File Type	CSV
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. SSDT is Snapshot Date in YYYYMMDD format. SSTM is Snapshot Time in HH24:MM:SS format I/E : I for Intraday File and E for End of Day File BNO : Batch No 01 to 98 for Intra Day Files and Batch No 99 for EOD File. MEM is Member ID
Number of Header Rows	1

File Contents

Column No	Description	Format	Remarks
1.	CM_Code	Char (10)	Clearing Member Code
2.	TM_Code	Char (10)	Trading Member Code
3.	Account_Type	OWN/CLI/AGG	"AGG" for aggregate value across clients of TM; "OWN" for TM's own position; "CLI" for Normal Client
4.	Client_Code	Char (25)	Client Code for Client Trades; own for Proprietary Trades
5.	Trade_date	YYYY-MM-DD	Trade Date in YYYY-MM-DD format
6.	Blocked_Limit	Decimal	Margin Limit blocked towards shortages etc.
7.	Initial_Margin	Decimal	Calculated using BOD Parameters
8.	Extreme_Loss_Margin	Decimal	Calculated using BOD Parameters
9.	Margin_on_consolidated_crystallized_obligation_	Decimal	For EoD File: EoD MTM Loss. '0' if EoD MTM is Gain For Intraday Files: Crystallised MTM Loss. '0' in case of Crystallised MTM Gain
10.	Delivery_margin_	Decimal	Calculated using BOD Parameters
11.	Special_Margin	Decimal	Calculated using BOD Parameters
12.	Additional_Margin	Decimal	Calculated using BOD Parameters
13.	Concentration_Margin	Decimal	Calculated using BOD Parameters
14.	Other_Margin	Decimal	Calculated using BOD Parameters
15.	Total_Applicable_Margin_	Decimal	6+7+8+9+10+11+12+13+14
16.	Margin_to_be_Collected	Decimal	For EoD File: Configurable; Default value=6+7+8+9+10+11+12+13+14 For Intraday Files: Configurable; Default value=6+7+8

17.	Total_Cash_Collateral	Decimal	Available at the time of snapshot generation. For account type 'AGG', this will be based on the allocation done by the CM at TM level or Collaterals pledged/repledged in the name of the TM.
18.	Total_Non-Cash_Collateral	Decimal	Available at the time of snapshot generation. For account type 'AGG', this will be based on the allocation done by the CM at TM level or Collaterals pledged/repledged in the name of the TM.
19.	Total_Collateral	Decimal	17+18
20.	Short_Allocation	Decimal	Max (0,16-19)

12. Reporting of Margin & Short Allocation to be used for reporting by the members

File Convention

File Name	<TRDDT>_IIBX_T_<MEM>_MRG_REP.<File Type>
File Type	CSV
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.	CM Code	Char (10)	Clearing Member Code
2.	TM Code	Char (10)	Trading Member Code
3.	Account Type	OWN/CLI /AGG	For TM files- OWN/CLI; For CM Files - AGG
4.	Client Code	Char (25)	For TM files- OWN/Client Codes; For CM Files - Blank
5.	Trade date	YYYY-MM-DD	Trade Date in YYYY-MM-DD format
6.	EoD Margin to be Collected	Decimal	Item 16 of Detailed Information on Margin Reporting & Short Allocation file (End of Day) for the Account Type and Client Code Combination
7.	Peak Intraday Margin to be Collected	Decimal	Max of Item no 16 of Detailed Information on Margin Reporting & Short Allocation file (Intra Day Files) across all Intraday files for the Account Type and Client Code Combination
8.	Peak Intraday Margin Instance Batch No	Integer	Batch No of relevant Intraday file
9.	Highest Short Allocation for the Day	Decimal	Max of Item no 20 of Detailed Information on Margin Reporting & Short Allocation across all Intraday files and End of Day file for the Account Type and Client Code Combination.
10.	Highest Short Allocation Batch No	Integer	Batch No of relevant Intraday/End of Day file
11.	EoD Margin Collected	Decimal	Member to report margin collected from the entity against EoD margin
12.	Peak Intraday Margin Collected	Decimal	Member to report margin collected upfront from the entity against the peak margin instance

13.	Final value of Collaterals to be considered	Decimal	Leave it blank if member concur with Highest short allocation reported by CC. If member does not agree and want CC to consider any other value as collaterals from the entity, it may report such value here as final value of collaterals to be considered.
14.	Reason Code(s)	Char (10)	CC will provide reason codes as alphabets (i.e., A,B,C,…etc). Member may report applicable reason codes separated by pipe character '|'. (examples of acceptable values A, A|C, A|D|E, A|F|G, G etc). If reason code is blank, CC will continue with Highest Short Allocation for the Day Value as reported in column 9

13. Client Level Concentration Margin File

File Convention

File Name	<MEM>_ CONCENTRATION_MARGIN_CLNT_<TRDDT>.<File Type>
File Type	XLSX; CSV
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.	Underlying	Char (20)	Underlying Symbol
2.	Clr MemberCd	Char (10)	Clearing Member Code
3.	Member Cd	Char (10)	Trading Member Code
4.	Client Cd	Char (25)	Client Code for Client Trades; own for Proprietary Trades
5.	Client Type	Normal/Own	Normal for Client Trades; Own for Proprietary Trades
6.	Open Pos (Buy)	Integer	Cumulative Long Positions across contracts for the given client and the given underlying in Lots
7.	Open Pos Value (Buy)	Decimal	Cumulative Long Positions across contracts for the given client and the given underlying in value terms
8.	Open Pos (Sell)	Integer	Cumulative Short Positions across contracts for the given client and the given underlying in Lots
9.	Open Pos Value (Sell)	Decimal	Cumulative Short Positions across contracts for the given client and the given underlying in value terms
10.	Effective Open Pos Value	Decimal	Absolute of [Open Pos Value (Buy) - Open Pos Value (Sell)]
11.	Exchange OI Value	Decimal	Open Interest Value at Exchange Level for the given Underlying
12.	Concentration Margin	Decimal	Applied Concentration Margin