

# **India International Bullion Exchange IFSC Limited (IIBX)**



## **Commodity Derivatives Segment**

### **Trading Related File Formats**

**Version 1.0**

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## 1. Client Code Modification Report

### File Convention

File Name	<MEM>_CLIENT_CODE_MOD_<TRDDT>.xlsx
File Type	XLSX
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	4

### File Contents

Column No	Description	Format	Remarks
1.	CCM Dt/Time	DD/MM/YYYY HH:MM:SS	Client Code Modification Date / Time
2.	Contract	Char (20)	Contract Symbol
3.	Trade Id	Char (25)	Unique Trade ID
4.	Trade Dt/Time	DD/MM/YYYY HH:MM:SS	Trade Date / Time
5.	MemberCd	Char (10)	Trading Member Code
6.	OClientCd	Char (25)	Old Client Code
7.	NClientCd	Char (25)	New Client Code
8.	BSFlag	B or S	Buy/Sell Flag

## 2. Contract List Report

### File Convention

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

### 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	Expiry Date 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

### 3. Daily Price Range Report

#### File Convention

File Name	<MEM>_DPR_REPORT_<TRDDT>.xlsx
File Type	XLSX
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	4

#### File Contents

Column No	Description	Format	Remarks
1.	Symbol	Char (20)	Contract Symbol
2.	Expiry	DD/MM/YYYY	Expiry Date of the Contract
3.	Close Price	Decimal	Base Price for DPR
4.	DPR High (%)	Decimal	DPR Upper Limit %
5.	DPR High Price	Decimal	DPR Upper Limit
6.	DPR Low (%)	Decimal	DPR Lower Limit %
7.	DPR Low Price	Decimal	DPR Lower Limit
8.	Cooling mins	Decimal	Cooling off minutes on reaching DPR limit
9.	Status	Char (10)	Indicator of Initial (Active) and subsequent (Next) DPR ranges

## 4. Market Summary

### File Convention

File Name	<MEM>_MKT_SUMM_REPORT_<TRDDT>.xlsx
File Type	XLSX
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	4

### File Contents

Column No	Description	Format	Remarks
1.	Product	Char (20)	Underlying Description
2.	Expiry	DD/MM/YYYY	Expiry Date of the Contract
3.	Status	Char (15)	Contract Status
4.	Base Price	Decimal	Base Price of the Contract
5.	Trade Date	DD/MM/YYYY	Trade Date of the Contract
6.	Last Trade Price	Decimal	LTP of the contract
7.	Last Trade Qty	Decimal	Last Traded Quantity
8.	Open Price	Decimal	Open Price of the Contract
9.	Last Trade DtTime	DD/MM/YYYY	Last Trade Date of the Contract
10.	Day High Price	Decimal	High Price of the Day
11.	Day High DtTime	DD/MM/YYYY	Trade Date of the Contract
12.	Day Low Price	Decimal	Low Price of the Day
13.	Day Low DtTime	DD/MM/YYYY	Trade Date of the Contract
14.	Life Time High Price	Decimal	Lifetime High Price of the contract
15.	Life Time High DtTime	DD/MM/YYYY	Trade Date of Lifetime High Price
16.	Life Time Low Price	Decimal	Lifetime Low Price of the contract
17.	Life Time Low DtTime	DD/MM/YYYY	Trade Date of Lifetime Low Price
18.	Total Trades	Decimal	Number of trades
19.	Total Qty	Decimal	Total Traded Quantity
20.	Total Value	Decimal	Total trade Value
21.	Applied Close Price	Decimal	Close Price of the Contract
22.	Previous Applied Close Price	Decimal	Previous Close Price of the Contract
23.	Open Interest	Decimal	Open Interest
24.	Previous Open Interest	Decimal	Previous Open Interest

## 5. Order Report

### File Convention

File Name	<MEM>_ORDER_REPORT_<TRDDT>.xlsx
File Type	XLSX
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	4

### File Contents

Column No	Description	Format	Remarks
1.	Order Time	DD/MM/YYYY HH:MM:SS	Order Date / Time
2.	Order Id	Char (25)	Unique Order ID
3.	Product	Char (20)	Underlying Description
4.	Symbol	Char (20)	Contract Symbol
5.	Expiry	DD/MM/YYYY	Expiry Date of the Contract
6.	B-S	B or S	Buy/Sell Flag
7.	Order Quantity	Decimal	Order Quantity in Lots
8.	Order Price	Decimal	Order Price
9.	Pending Quantity	Decimal	Unexecuted Quantity in Lots
10.	CM Code	Char (10)	Clearing Member Code
11.	TM Code	Char (10)	Trading Member Code
12.	Client Cd	Char (25)	Client Code for Client Trades; own for Proprietary Trades
13.	Client Type	Normal/Own	Normal for Client Trades; Own for Proprietary Trades
14.	Order Type	Char (20)	Order Type; Limit/Market etc
15.	Retention Type	Char (3)	Order Retention Condition; GTD/GFD/GTC etc
16.	Order Status	Char (20)	Status of order; Alive-New, Traded etc.
17.	Dealer Code	Char (10)	Dealer Code
18.	CTCL Term Id	Char (20)	CTCL Terminal ID

## 6. Return Order Report

### File Convention

File Name	<MEM>_RET_ORD_REPORT_<TRDDT>.xlsx
File Type	XLSX
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	4

### File Contents

Column No	Description	Format	Remarks
1.	Order Time	DD/MM/YYYY HH:MM:SS	Order Date / Time
2.	Order Id	Char (25)	Unique Order ID
3.	Product	Char (20)	Underlying Description
4.	Symbol	Char (20)	Contract Symbol
5.	Expiry	DD/MM/YYYY	Expiry Date of the Contract
6.	B-S	B or S	Buy/Sell Flag
7.	Order Quantity	Decimal	Order Quantity in Lots
8.	Order Price	Decimal	Order Price
9.	Pending Quantity	Decimal	Unexecuted Quantity in Lots
10.	CM Code	Char (10)	Clearing Member Code
11.	TM Code	Char (10)	Trading Member Code
12.	Client Cd	Char (25)	Client Code for Client Trades; own for Proprietary Trades
13.	Client Type	Normal/Own	Normal for Client Trades; Own for Proprietary Trades
14.	Order Type	Char (10)	Order Type; Limit/Market etc
15.	Retention Type	Char (10)	Order Retention Condition; GTD/GFD/GTC etc
16.	Order Status	Char (25)	Status of order; Alive-New, Traded etc.
17.	Dealer Code	Char (10)	Dealer Code
18.	CTCL Term Id	Char (25)	CTCL Terminal ID
19.	Return Dt/Time	DD/MM/YYYY HH:MM:SS	Order Return Date / Time
20.	Return Reason	Char (100)	Reason for retuning the order



## 7. Stop Loss Order Report

### File Convention

File Name	<MEM>_SLORD_REPORT_<TRDDT>.xlsx
File Type	XLSX
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	4

### File Contents

Column No	Description	Format	Remarks
1.	Order Time	DD/MM/YYYY HH:MM:SS	Order Date / Time
2.	Order Id	Char (25)	Unique Order ID
3.	Product	Char (20)	Underlying Description
4.	Symbol	Char (20)	Contract Symbol
5.	Expiry	DD/MM/YYYY	Expiry Date of the Contract
6.	B-S	B or S	Buy/Sell Flag
7.	Order Quantity	Decimal	Order Quantity in Lots
8.	Order Price	Decimal	Order Price
9.	Trigger Price	Decimal	Stop Loss Trigger Price
10.	Order Status	Char (25)	Status of order; Alive-New, Traded etc.
11.	ConvertDtTime	DD/MM/YYYY HH:MM:SS	Stop Loss Order Conversion Date / Time
12.	CM Code	Char (10)	Clearing Member Code
13.	TM Code	Char (10)	Trading Member Code
14.	Client Cd	Char (25)	Client Code for Client Trades; own for Proprietary Trades
15.	Client Type	Normal/Own	Normal for Client Trades; Own for Proprietary Trades
16.	Retention Type	Char (10)	Order Retention Condition; GTD/GFD/GTC etc
17.	Dealer Code	Char (25)	Dealer Code
18.	CTCL Term Id	Char (25)	CTCL Terminal ID

## 8. Return Stop Loss Order Report

### File Convention

File Name	<MEM>_RET_SLORD_REPORT_<TRDDT>.xlsx
File Type	XLSX
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	4

### File Contents

Column No	Description	Format	Remarks
1.	Order Time	DD/MM/YYYY HH:MM:SS	Order Date / Time
2.	Order Id	Char (25)	Unique Order ID
3.	Product	Char (20)	Underlying Description
4.	Symbol	Char (20)	Contract Symbol
5.	Expiry	DD/MM/YYYY	Expiry Date of the Contract
6.	B-S	B or S	Buy/Sell Flag
7.	Order Quantity	Decimal	Order Quantity in Lots
8.	Order Price	Decimal	Order Price
9.	Trigger Price	Decimal	Stop Loss Trigger Price
10.	Order Status	Char (25)	Status of order; Alive-New, Traded etc.
11.	ConvertDtTime	DD/MM/YYYY HH:MM:SS	Stop Loss Order Conversion Date / Time
12.	CM Code	Char (10)	Clearing Member Code
13.	TM Code	Char (10)	Trading Member Code
14.	Client Cd	Char (25)	Client Code for Client Trades; own for Proprietary Trades
15.	Client Type	Normal/Own	Normal for Client Trades; Own for Proprietary Trades
16.	Retention Type	Char (10)	Order Retention Condition; GTD/GFD/GTC etc
17.	Dealer Code	Char (25)	Dealer Code
18.	CTCL Term Id	Char (25)	CTCL Terminal ID
19.	Return Dt/Time	DD/MM/YYYY HH:MM:SS	Order Return Date / Time
20.	Return Reason	Char (25)	Reason for retuning the order

## 9. Trade Report (Single Leg)

### File Convention

File Name	<MEM>_TRADE_SL_REPORT_<TRDDT>.xlsx
File Type	XLSX
Remarks	Where: TRDDT is Trade Date in YYYYMMDD format. MEM is Member ID
Number of Header Rows	4

### File Contents

Column No	Description	Format	Remarks
1.	Trade Dt/Time	DD/MM/YYYY HH:MM:SS	Trade Date / Time
2.	Trade Id	Char (25)	Unique Trade ID
3.	Product	Char (20)	Underlying Description
4.	Symbol	Char (20)	Contract Symbol
5.	Expiry	DD/MM/YYYY	Expiry Date of the Contract
6.	B-S	Buy or Sell	Buy/Sell Flag
7.	Trade Quantity	Decimal	Trade Quantity in Lots
8.	Trade Price	Decimal	Trade Price
9.	Trade Value	Decimal	Trade Value
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