Circular no.: MCX/TECH/394/2023 June 19, 2023

New Trading Interface supported - MCX File Formats (Version 1.2)

In terms of the provisions of the Rules, Bye-Laws and Business Rules of the Exchange, and in continuation to the Circular MCX/TECH/319/2021 dated May 27, 2021, MCX/TECH/601/2021 dated September 17, 2021 and MCX/TECH/033/2022 dated January 18, 2022. Members of the Exchange are notified as under:

The Exchange is in the process of implementing a new commodity derivative platform. Pursuant to the same, there would be changes in the interfaces i.e. supported file formats. Trading Members and Vendors are requested to note that. Major changes mentioned in Revision History here in this file format are already present in use file formats. However, for some of the fields minor changes are mentioned in the revision history. The Exchange has released new MCX File Formats, which will be in effect once the new trading platform is live. Interface details as follows:

Interface Name	Description
MCX File Formats v1.2	This interface document contains various file formats used by the Exchange and its stakeholders.

In case of any queries or clarification on new interfaces document, trading members/vendors are requested to get in touch on following contact details:

- Email - apisupport@mcxindia.com
- Phone: +91 22 – 6649 4040 / 6731 8888

Members and Vendors are requested to take note of the same.

Abhay Angarkar
AVP - Technology

Encl.: As above

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Multi Commodity Exchange of India Limited

New MCX File Formats

Version 1.2
14/06/2023

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Document Revision List

Revision No.	Revision Date	Revision Description
1	15-Sep-2021	Creation of Base Version
1.1	18-Jan-2022	Version 1.1 – Check changes from 1.0 to 1.1
1.2	14-Jun-2023	Version 1.2 – Check changes from 1.1 to 1.2

MCX Contact Details

The Exchange's Member & Vendor may contact Technology Division to seek clarification at:	
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List of Abbreviations

Abbreviation	Description
MTS	Member Trading Station
MCS	Member Control Station

1. File Formats

Appended below are the file formats used by MCX

1.1. Underlying Asset/Product

File Name: MCX_ProductMaster.csv	File Type: CSV
	Mode: FTP
File Path: FTP Root path\Common\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Instrument Name	Alphanumeric (6)	Instrument Name as defined.
2.	Instrument ID	Numeric (2,0)	Instrument ID as defined.
3.	Unique Identifier	Numeric (10,0)	The value will uniquely identify an individual Product or Underlying Asset.
4.	Underlying Unique Identifier	Numeric (10,0)	If the record is for Underlying Asset, then the value would be 0. In case of a Futures/Options/Call Auction Product the value would be the Unique Identifier of the Underlying Asset.
5.	Symbol	Alphanumeric (10)	Symbol
6.	Underlying Asset	Alphanumeric (10)	Underlying Asset. Each Product is attached to underlying Asset.
7.	Underlying Group	Alphanumeric (25)	Underlying Group to which the Underlying Asset belongs.
8.	Options Type	Alphanumeric(2)	Options Type
9.	Strike Price	Numeric (11,4)	Strike Price
10.	Expiry Date	Alphanumeric (11)	Expiry Date Format : 'DDMMMYYYY' For Call Auction, it would be blank.
11.	Base Price	Numeric (11,4)	Base Price
12.	Product Description	Alphanumeric (25)	Description for Underlying Asset or Product.
13.	Quotation Quantity	Numeric (12,0)	Quantity for which quote is provided. For example, if gold is quoted for 1tory oz, the value here would be 1.
14.	Quotation Unit	Alphanumeric (5)	Unit in which the Underlying Asset's Product will be quoted in. For example, 'Oz' for gold and 'MT' for pepper.
15.	Unique Identifier of Mapped Auction Buy In Product	Numeric (10,0)	Blank Spaces in case of Base Commodities, Options and Auction. It would be the Unique Identifier of the mapped 'Auction Buy In' product, otherwise Blank.
16.	Unique Identifier of Mapped Auction Sell Out Product	Numeric (10,0)	Blank Spaces in case of Base Commodities, Options and Auction. It would be the Unique Identifier of the mapped 'Auction Sell Out' product, otherwise Blank.
17.	T2T Allowed	Alphanumeric (5)	This value means that whether T2T is allowed for Product. Y – T2T Product N – Not a T2T Product

Sr. No	Field Name	Field Size	Remarks
18.	Reserved	Numeric (10,4)	Reserved for Future use and any value in same should be ignored.
19.	Tradable Lot	Number (12,0)	This value multiplied by the Quotation Quantity provides the lot size. For example, if gold's Quotation Quantity is 1 oz and trading is done in lots of 32 oz, the value will be 32.
20.	Price Tick	Numeric (11,4)	The smallest value by which bid / offer prices will increase / decrease. It would be blank for U/L Asset.
21.	Near Month Product Symbol	Alphanumeric (10)	Unique Identifier of Near Month Product in Spread. Applicable only in case of Spread Products.
22.	Far Month Product Symbol	Alphanumeric (10)	Unique Identifier of Far Month Product in Spread. Applicable only in case of Spread Products.
23.	Product Start Date Time	Alphanumeric (20)	Product Start Date Time Format : 'DD-MMM-YYYY HH:MM:SS '
24.	Product End Date Time	Alphanumeric (20)	Product End Date Time Format : 'DD-MMM-YYYY HH:MM:SS '
25.	Tender Start Date Time	Alphanumeric (20)	Tender Start Date Time Format : 'DD-MMM-YYYY HH:MM:SS '
26.	Tender End Date	Alphanumeric (11)	Tender End Date Format 'DD-MMM-YYYY'
27.	Delivery Start Date	Alphanumeric (11)	Delivery Start Date Format 'DD-MMM-YYYY'
28.	Delivery End Date	Alphanumeric (11)	Delivery End Date Format 'DD-MMM-YYYY'
29.	Expiry Process Date	Alphanumeric (11)	Expiry Process Date Format 'DD-MMM-YYYY'
30.	Margin Indicator	Alphanumeric (1)	0 -No Margin Applicable 1 - Margin in %age 2 – Margin in flat value. Applies to all margins for this product
31.	Regular Buy Margin	Numeric (28,8)	0 – if margin not applicable. %age of buy margin if margin indicator is 1. Flat rate per trading unit if margin indicator is 2
32.	Regular Sell Margin	Numeric (28,8)	0 – if margin not applicable. %age of sell margin if margin indicator is 1. Flat rate per trading unit if margin indicator is 2
33.	Special Buy Margin	Numeric (28,8)	0 – if margin not applicable. %age of buy margin if margin indicator is 1. Flat rate per trading unit if margin indicator is 2
34.	Special Sell Margin	Numeric (28,8)	0 – if margin not applicable. %age of sell margin if margin indicator is 1. Flat rate per trading unit if margin indicator is 2
35.	Tender Buy Margin	Numeric (28,8)	0 – if margin not applicable. %age of buy margin if margin indicator is 1. Flat rate per trading unit if margin indicator is 2
36.	Tender Sell Margin	Numeric (28,8)	0 – if margin not applicable. %age of sell margin if margin indicator is 1. Flat rate per trading unit if margin indicator is 2
37.	Delivery Buy Margin	Numeric (28,8)	0 – if margin not applicable. %age of buy margin if margin indicator is 1. Flat rate per trading unit if margin indicator is 2
38.	Delivery Sell Margin	Numeric (28,8)	0 – if margin not applicable. %age of sell margin if margin indicator is 1. Flat rate per trading unit if margin indicator is 2

Sr. No	Field Name	Field Size	Remarks
39.	Limit for All Client	Numeric (28,8)	Maximum permissible limit for all clients including Own accounts at Underlying Asset and Product level
40.	Limit for Only All Client	Numeric (28,8)	Maximum permissible limit for all clients excluding Own accounts at Underlying Asset and Product level
41.	Limit for Only All Own	Numeric (28,8)	Maximum permissible limit for all Own accounts only at Underlying Asset and Product level
42.	Limit Per Client Account	Numeric (28,8)	Maximum permissible limit for single client other than Own accounts at Underlying Asset and Product level
43.	Limit Per Own Account	Numeric (28,8)	Maximum permissible limit for single Own accounts at Underlying Asset and Product level
44.	Spread Benefit Allowed	Alphanumeric (1)	Applicable for Underlying Asset only. Blank for Products. Y – Calendar Spread Benefit allowed in the Underlying Asset. N - Calendar Spread Benefit Not allowed in the Underlying Asset.
45.	Record Deleted	Alphanumeric (1)	Y -The record is deleted N – The record is active
46.	Remarks	Alphanumeric (25)	Any additional information for U/L Asset or Product.
47.	Price Numerator	Numeric (20,4)	Value to be used for deriving the Trade Value.
48.	Price Denominator	Numeric (20,4)	Value to be used for deriving the Trade Value.
49.	General Numerator	Numeric (20,4)	Value to be used for deriving the Trade Value.
50.	General Denominator	Numeric (20,4)	Value to be used for deriving the Trade Value.
51.	Lot Numerator	Numeric (20,4)	Value to be used for deriving Product quantity for spread benefit
52.	Lot Denominator	Numeric (20,4)	Value to be used for deriving Product quantity for spread benefit
53.	Decimal Locator	Numeric (1, 0)	Value of Decimal Locator.
54.	Block Deal	Numeric (1, 0)	0– Underlying Asset / Product is disallowed for trading in Block Deal. 1– Underlying Asset / Product is allowed for trading in Block Deal.
55.	Currency Code	Alphanumeric (3)	Currency code, for e.g. 'INR','USD'.
56.	Reserved	Alphanumeric (3)	Reserved for Future use and any value in same should be ignored.
57.	Delivery Weight	Numeric (14,2)	Delivery Weight.
58.	Delivery Unit	Alphanumeric (5)	Delivery Unit.
59.	Product Month	Alphanumeric (7)	Product Month as defined for the Product. It would be blank for U/L Asset. The Expiry date auto populate in format MMMYY Applicable for spread contract
60.	Trade Group ID	Numeric (2,0)	Trade Group ID of Underlying Asset for both U/L Asset and Product. 0 – For Auction products
61.	Matching No.	Numeric (2,0)	Matching Number Details. 0 – Price Time Priority -1 – For Underlying Asset.

Sr. No	Field Name	Field Size	Remarks
62.	Pre-Open Session	Numeric (1,0)	1 – Pre-Open Session Allowed 0 – Pre-Open Session Disallowed For Auction products, value would always be '0'.
63.	Spread Type	Numeric (2,0)	'0' – Normal Product & U/L Asset. '21' - Near Month as first Leg with Base Price as Last Traded Price of Near Month Product. '37' - Near Month as first Leg with Base Price as Last Traded Price of Far Month Product. '25' - Near Month as first Leg with Base Price as Previous Close Price of Near Month Product. '41' - Near Month as first Leg with Base Price as Previous Close Price of Far Month Product. '22' - Far Month as first Leg with Base Price as Last Traded Price of Near Month Product. '38' - Far Month as first Leg with Base Price as Last Traded Price of Far Month Product. '26' - Far Month as first Leg with Base Price as Previous Close Price of Near Month Product. '42' - Far Month as first Leg with Base Price as Previous Close Price of Far Month Product.
64.	Extreme Loss Buy Margin	Numeric (28,8)	Extreme Loss Buy Margin Rate in terms of percentage (%)
65.	Extreme Loss Sell Margin	Numeric (28,8)	Extreme Loss Sell Margin Rate in terms of percentage (%)
66.	Option Pricing Method	Alphanumeric (2)	'-1' – For products other than Option & Underlying Asset '0' – Black Scholes '3' – Black76 '4' - Bachelier Method
67.	Threshold Limit (Rs.)	Numeric (15,2)	Threshold Limit
68.	Delivery Mode	Numeric (1,0)	0 – If Delivery Mode is 'Both'. 1 – If Delivery Mode is 'Sellers Option' 2 – If Delivery Mode is 'Compulsory Delivery' -1 – For non-delivery underlying asset/products and Option products

Notes

- **Trade Value**

- Trade Value Computation:
  - For MTM purpose, it should be derived considering Actual Price and for margin and turnover purpose it should be derived considering Absolute Price.

  - **Method 1:** Trade Value (For MTM) = Qty * (Price / Decimal Locator) * Lot Size * (Gen Numerator/Gen Denominator) * (Price Numerator/Price Denominator)
    - Trading Unit : 100 GMS
    - Price Quote : Paise per 10 grams
    - Price = -59200.00 Paise (per 10 gram)

- Lot Size = 5 (in terms of trading units)
- Price Numerator = 1 and Price Denominator = 100 (multiplier to convert value from Paise to Rupees)
- General Numerator = 10 and General Denominator = 1 (multiplier to convert value from Price [per 10 grams] to Trading Unit [per 100 grams])
- The actual Value for 1 LOT of Silver would be (59200.00 * 5 * 1/100 * 10/1) = -29,600.00 Rupees
- We would arrive it as : ROUND[(-59200.00 * 5 * (1 / 100) * (10/1),2] = -29,600.00 Rupees

○ **Method 1:** Trade Value (For Turnover and Margin) = Qty * ABS(Price / Decimal Locator) * Lot Size * (Gen Numerator/Gen Denominator) * (Price Numerator/Price Denominator)

- Trading Unit : 100 GMS
- Price Quote : Paise per 10 grams
- Price = -59200.00 Paise (per 10 gram)
- Lot Size = 5 (in terms of trading units)
- Price Numerator = 1 and Price Denominator = 100 (multiplier to convert value from Paise to Rupees)
- General Numerator = 10 and General Denominator = 1 (multiplier to convert value from Price [per 10 grams] to Trading Unit [per 100 grams])
- The actual Value for 1 LOT of Silver would be ABS(-59200.00 * 5 * 1/100 * 10/1) = 29,600.00 Rupees
- We would arrive it as: ROUND[(59200.00 * 5 * (1 / 100) * (10/1),2] = 29,600.00 Rupees

- In case of Options, rate would be replaced with premium. Wherever only Strike Price is used to ascertain value, in the above formula, rate would be replaced with ABS (Strike Price) and wherever (Strike Price + Premium) is used to ascertain value, in the above formula, rate would be replaced with (ABS(Strike) +ABS(Premium))

- For example, if Futures product of Silver is to be traded in lots of 30 KGs, Quotation Price is per KG with following data:

  Rate = 12500.00
  Trading Unit: KGs
  Lot Size = 30 (in terms of trading units)
  Price Numerator = 1.0000
  Price Denominator = 1.0000
  General Numerator = 1.0000
  General Denominator = 1.0000

  Trade Value for each trade would be arrive as: ROUND (12500.00 * (1 / 1) * 1 * 30 * (1/1), 2) = 375000.00

- Henceforth the Quantity for Spread Benefit would be derived as under:
  Commodity: GOLD

  <u>Product 1</u>
  Lot size = 1 KG
  Lot Numerator = 10
  Lot Denominator = 1
  Traded Quantity = (+) 1 Lot

  <u>Product 2</u>
  Lot size = 100 GRMS

Lot Numerator = 1
Lot Denominator = 1
Traded Quantity = (-) 2 Lots

Hence, for spread we derive quantity as [Quantity = Quantity * Lot Numerator / Lot Denominator]
+10 lots (i.e. 1000 GRMS) of Product 1 and -2 lots (i.e. 200 GRMS) of Product 2.

Quantity for Spread Benefit = minimum of (10, 2)
= 2

1.2. Trade File

File Name: 1) MCX_ddmmyyyyTRD.txt 2) MCX_TRDyyyymmdd.csv 3) MCX_yyyymmdd.rt	File Type: CSV
	Mode: FTP/Online
File Path: For 'MCX_ddmmyyyyTRD.txt' MTS: User defined local path MCS: User defined local path **File Path**: For 'MCX_TRDyyyymmdd.csv' For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\ For Trading Member: FTP Root path\Trading Member ID\Date Folder\ **File Path:** For 'MCX_yyyymmdd.rt' MCS: User defined local path	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Number	Numeric (10,0)	Trade number
2.	Trade Status	Numeric (2,0)	Status of the trade: "11 – Original trade" "12 – Modified trade" "13 – Cancelled trade" "17 –Approved trade" "18 – Rejected trade" Note: For CP square off trades (orders initiated by the exchange) by default trade status will be approved i.e. trade status will be 17.
3.	Instrument ID	Numeric (2,0)	Instrument ID as defined.
4.	Instrument Name	Char (6)	Instrument Name as defined.
5.	Symbol	Char (10)	Symbol
6.	Expiry Date	Char (9)	Expiry Date Format : 'DDMMMYYYY' For Call Auction, it would be blank.
7.	Reserved	Char (2)	Reserved for Future use and any value in same should be ignored.
8.	Strike Price	Numeric (11,4)	Strike Price
9.	Options Type	Char(2)	Options Type
10.	Product Description	Char (25)	Product Description
11.	Book Type	Char (2)	1 – Regular Lot 4 – Negotiated Trade 5 – Block Deal 12 – Pre Open 13 – Call Auction
12.	Book Type Name	Char (3)	RL – Regular Lot NT – Negotiated Trade BD – Block Deal PO – Pre Open

Sr. No	Field Name	Field Size	Remarks
			CA – Call Auction
13.	Market Type	Char (2)	1 – Normal
14.	User Id	Numeric (10,0)	User Id Exchange entered User ID in case of exchange initiated CP square- off orders.
15.	Branch No	Char (2)	Branch No.
16.	Buy/Sell Indicator	Numeric (1,0)	1 – Buy 2 – Sell
17.	Trade quantity	Char (9)	Traded Quantity
18.	Price	Numeric (11,4)	Traded Price
19.	Account Type	Numeric (1,0)	1 – Client 2 – Pro 3 – INST
20.	Account ID	Char (10)	Client Account ID If the Trade Status is “12”, it will have the updated information (for Client Account ID) after the trade modification has been updated.
21.	Participant Settler	Char (12)	Clearing Member ID If Account Type is 3, it will contain CP code.
22.	Spread Price	Numeric (11,4)	Spread Price or Spread IOC Price at which the Spread Order was Matched. Blank Spaces in case of Trades not generated through Spread Orders. The Spread Price or Spread IOC Price can be Positive, Negative or Zero
23.	TM ID	Char (5)	Trading Member ID Exchange entered Trading Member ID in case of exchange initiated CP square-off orders.
24.	Reserved	Char (7)	Reserved for Future use and any value in same should be ignored.
25.	Trade time	Char (20)	Trade Time Format : 'DD MMM YYYY HH:MM:SS'
26.	Last Modified Time	Char (20)	Last Modified Time DD MMM YYYY HH:MM:SS If the Trade Status is “11”, then the original “Trade Time” If the Trade Status is “12”, then the time when the modifications has been accepted.
27.	Order Number	Numeric (15,0)	Order number.
28.	Reserved	Char (5)	Reserved for Future use and any value in same should be ignored.
29.	Remarks	Char (50)	Remarks as entered by the operator while placing corresponding order.
30.	Order User Last Update Time	Char (20)	DD MMM YYYY HH:MM:SS Last update time of the order for user initiated action.
31.	Reserved	Char (20)	Reserved for Future use and any value in same should be ignored.
32.	Reference Number	Numeric (15,0)	Multi Leg Reference Number.
33.	Reserved	Char (12)	Reserved for Future use and any value in same should be ignored.
34.	Reserved	Numeric (10,0)	Reserved for Future use and any value in same should be ignored.
35.	ISV Unique No.	Char (15)	ISV Unique No.
36.	Product Month	Char (7)	Product Month as defined for the Product.
37.	Reserved	Char (1)	Reserved for Future use and any value in same should be ignored.

Notes for file MCX_yyyymmdd.rt

- File is generated at MCS only.
- If MCS is logged in and trades take place or existing trades are modified then trades are appended to the file.
- If MCS is logged off and re-logged in, then the file is updated with the last updated status of the trade.

1.3. Online Orders File

File Name: MCX_ddmmyyyyORD.txt	File Type: CSV
	Mode: Online
File Path: MTS: User defined local path MCS: User defined local path	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Order Number	Numeric (15,0)	Order number
2.	Order Trade Status	Numeric (2,0)	1 – Pending Order 3 – Partially Traded Order 4 – Fully Traded Order 5 – Cancelled Order 6 – Rejected Order
3.	Instrument ID	Numeric (2,0)	Instrument ID as defined.
4.	Instrument Name	Char (6)	Instrument Name as defined.
5.	Symbol	Char (10)	Symbol
6.	Expiry Date	Char (9)	Expiry Date Format: 'DDMMMYYYY' For Call Auction, it would be blank.
7.	Reserved	Char (2)	Reserved for Future use and any value in same should be ignored.
8.	Strike Price	Numeric (11,4)	Strike Price
9.	Options Type	Char (2)	Options Type
10.	Product Description	Char (25)	Product Description
11.	Book Type	Char (2)	Book Type 1 – Regular Lot 3 – Stop Loss 4 – Negotiated Trade 5 – Block Deal 12 - Pre Open 13 – Call Auction
12.	Book Type Name	Char (3)	RL – Regular Lot SL – Stop Loss NT –Negotiated Trade BD – Block Deal PO - Pre Open CA – Call Auction
13.	Market Type	Char (2)	1 – Normal
14.	User Id	Numeric (10,0)	User Id
15.	Branch No	Char (2)	Branch No.
16.	Buy/Sell Indicator	Numeric (1,0)	1 – Buy 2 – Sell
17.	Disclosed Qty	Char (9)	Disclosed Quantity
18.	Disclosed Volume Remaining	Char (9)	Disclosed Volume Remaining
19.	Total Volume Remaining	Char (9)	Total Volume Remaining

Sr. No	Field Name	Field Size	Remarks
20.	Original Volume	Char (9)	Original Volume
21.	Reserved	Char (9)	Reserved for Future use and any value in same should be ignored.
22.	Reserved	Char (1)	Reserved for Future use and any value in same should be ignored.
23.	Volume Filled Today	Char (9)	Volume Filled Today.
24.	Price	Numeric (11,4)	The Spread Price can be Positive, Negative or Zero
25.	TM ID	Char (10)	Trading Member ID.
26.	Order Type	Char (1)	1 – Regular Lot 3 – Stop Loss 4 – Negotiated Trade 5 – Block Deal 12 – Pre Open 13 – Call Auction
27.	Good Till Date	Char (20)	Good Till Date Format : 'DD MMM YYYY HH:MM:SS'
28.	Duration	Char (1)	0 : DAY 1 : IOC 2 : GTC 3 : GTD 4 : EOS 5 : FOK
29.	Account Type	Numeric (1,0)	1 – Client 2 – Pro 3 – INST
30.	Account ID	Char (10)	Client Account ID If the Trade Status is "12", it will have the updated information (for Client Account ID) after the trade modification has been updated.
31.	Participant Settler	Char (12)	Clearing Member ID If Account Type is 3, it will contain CP code.
32.	Reserved	Char (5)	Reserved for Future use and any value in same should be ignored.
33.	Reserved	Char (7)	Reserved for Future use and any value in same should be ignored.
34.	Reserved	Char (20)	Reserved for Future use and any value in same should be ignored.
35.	Remarks	Char (50)	Remarks as entered by the operator while placing corresponding order.
36.	Order Time	Char (20)	Order Time Format : 'DD MMM YYYY HH:MM:SS'
37.	Reserved	Char (5)	Reserved for Future use and any value in same should be ignored.
38.	Reserved	Char (20)	Reserved for Future use and any value in same should be ignored.
39.	Counter TM ID	Char (10)	For Book Type 4 - Negotiated Trade, then counter party Trading Member ID
40.	Reserved	Char (12)	Reserved for Future use and any value in same should be ignored.
41.	ISV Unique No.	Char (15)	ISV Unique No.
42.	Product Month	Char (7)	Product Month as defined for the Product.

Sr. No	Field Name	Field Size	Remarks
43.	Reserved	Char (1)	Reserved for Future use and any value in same should be ignored.

Notes

- File is generated at MTS and MCS (TM & TCM).

1.4. Market Statistics File

File Name: **MTS/MCS:** MCX_ddmm-<SessionID>-MS.txt **CNS Export:** MCX_MSyyyymmdd.csv	**File Type:** CSV
	Mode: Online / FTP
File Path: **MTS:** User defined local path **MCS:** User defined local path **CNS Export:** FTP Root path\Common\	
There would be no column title row in file.	

Sr. No.	Field Name	Field Size	Remarks
1.	Market Statistics Date	Char (10)	Business Date for generation of Market Statistics Format: DDMMMYYYY
2.	Session ID	Numeric (2,0)	Session ID for Market Statistics of particular session. 0 (zero) indicates cumulative Market Statistics.
3.	Market Type	Char (7)	'NORMAL' for Normal Market as well as Auction Trading Buyin and Auction Trading Sellout Market Products
4.	Instrument ID	Numeric (2,0)	Instrument ID as defined.
5.	Instrument Name	Char (6)	Instrument Name as defined.
6.	Symbol	Char (10)	Symbol
7.	Expiry Date	Char (10)	Expiry Date Format : 'DDMMMYYYY' For Call Auction, it would be blank.
8.	Reserved	Char (2)	Reserved for Future use and any value in same should be ignored.
9.	Strike Price	Numeric (11,4)	Strike Price
10.	Options Type	Char (2)	Options Type
11.	Previous Close Price	Numeric (11,4)	Previous Close Price
12.	Open Price	Numeric (11,4)	Open Price
13.	High Price	Numeric (11,4)	High Price
14.	Low Price	Numeric (11,4)	Low Price
15.	Closing Price	Numeric (11,4)	Closing Price
16.	Total Quantity Traded	Numeric (9,0)	Total Quantity Traded
17.	Total Value Traded (in thousands)	Numeric (13,2)	Total value traded in absolute terms. (i.e. considering value of each trade in absolute terms)
18.	Life Time High	Numeric (11,4)	Life Time High
19.	Life Time Low	Numeric (11,4)	Life Time Low
20.	Quote Unit(of Product)	Char (5)	Unit e.g., GRAMS
21.	Settlement Price	Numeric (11,4)	Settlement Price
22.	Number Of Trades	Numeric (9,0)	No. Of Trades
23.	Open Interest	Numeric (9,0)	Open Interest. It should be ignored for Call Auction product.
24.	Average Traded Price	Numeric (11,4)	Average Traded Price
25.	Reserved	Char(20)	Reserved for Future use and any value in same should be ignored.
26.	Currency Code	Char (3)	Currency code, for e.g. 'INR','USD'.

Notes

- All price fields which are not available/derived in market are defaulted to “-2000000000”.
  For example
  - If no trade occurred in market for a product (contract), then price fields like Open, High, Low will be “-2000000000”, i.e. minus 200 crores.
  - In addition to above case, if a product (contract) is newly added for trading then, price fields like Life Time High and Life Time Low will also be “-2000000000”, i.e. minus 200 crores.
  - “Total Value Traded (in thousands)” should be referred only if “Total Quantity Traded” > 0.

1.5. Online Exercise Request

File Name: MCX_ddmmyyyyEX.txt	**File Type:** CSV
	Mode: Online
File Path: **MTS:** User defined local path **MCS:** User defined local path	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Request Number	Numeric (15,0)	Request Number
2.	Request flag	Numeric (1,0)	1 - Exercise Request 2 - Don't Exercise
3.	Buy/Sell	Numeric (1,0)	1 – Buy, in case of net long position, 2 – Sell, in case of net short position
4.	Status	Numeric (1,0)	0 – Pending
5.	Instrument Name	Char (6)	Instrument Name as defined.
6.	Symbol	Char (10)	Symbol
7.	Expiry Date	Char (10)	Expiry Date Format : 'DDMMMYYYY'
8.	Strike Price	Numeric (11,4)	Strike Price
9.	Options Type	Char (2)	Options Type
10.	Market Type	Numeric (2,0)	1 – Normal
11.	Quantity	Numeric (9,0)	Quantity Requested for Exercise
12.	Member Id	Numeric (12,0)	Trading Member ID Clearing Member ID in case of CP request
13.	User Id	Numeric (10,0)	User ID
14.	Account Type	Numeric (2,0)	1 – Client 2 – Pro 3 – INST
15.	Account ID	Char (10)	Client Account ID For Account Type '2' , TM ID For Account Type '3' , INST
16.	Last modified timestamp	Char (20)	Last modified time stamp Format DD MMM YYYY HH:MM:SS
17.	Participant Settler	Char (12)	Clearing Member ID If account type is 3, it will contain CP ID.
18.	Remarks	Char (50)	User Remarks
19.	Entry date time stamp	Char (20)	Entry date time stamp Format : DD MMM YYYY HH:MM:SS
20.	Reserved	Char (20)	Reserved for Future use and any value in same should be ignored.
21.	Reserved	Char (12)	Reserved for Future use and any value in same should be ignored.

1.6. XML Position File

File Name: **For Clearing Member:** MCX_<CMID>.pos **For Trading Member:** MCX_<TMID>.pos	**File Type:** XML
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	

Open Tag Name	Remarks	Close Tag Name
<?xml version="1.0"?>		
<posFile>		
<fileFormat>	4.00	</fileFormat>
<created>	It is the file creation date (The date on which the file is created). In YYYYMMDD format.	</created>
<pointInTime>		
<date>	Business date (The date for which the position file is generated) in YYYYMMDD format.	</date>
<isSetl>	1	</isSetl>
<setlQualifier>	Final	</setlQualifier>
<portfolio>		
<firm>	If the File is for CM/TM, the TM ID will be displayed. For accepted CP trade, this will contain CP ID	</firm>
<acctId>	If the File is for CM/TM, the End Client ID will be displayed. For accepted CP trade, this will contain 'INST' In case of non spread portfolios "NonSpreadAcct_" will be prefixed to acctId.	</acctId>
<acctType>	For Normal / INST client it displays "S".	</acctType>
<isCust>	1	</isCust>
<seg>	N/A	</seg>
<parentAcct>		
<firm>	If the File is for CM/TM, the TM ID will be displayed. For accepted CP trade, this will contain CP ID	</firm>
<acctId>	TRADINGMEMBER	</acctId>
<seg>	N/A	</seg>
		</parentAcct>
<isNew>	1	</isNew>
<currency>	It would display the Base currency code of the Exchange.	</currency>
<ledgerBal>	0	</ledgerBal>
<ote>	0	</ote>
<securities>	0	</securities>
<lue>	0	</lue>
<ecPort>		
<ec>	It would display the clearing house code.	</ec>
<ccPort>		
<cc>	Displays the U/L Asset of the Product in which there is net open position.	</cc>
<r>	1	</r>
<currency>	It would display the currency code of the U/L Asset / Product.	</currency>
<pss>	0	</pss>
<np>		
<exch>	It should display the exchange code.	</exch>

Open Tag Name	Remarks	Close Tag Name
<pfCode>	Displays the Product Symbol in which there is net open position.	</pfCode>
<pfType>	"FUT" for Futures Product, "OOP" for Options on physical, "OOF" for Options on Futures.	</pfType>
<pe>	Displays the expiry date for the Product mentioned above (<pfCode>). In YYYYMMDD format.	</pe>
<undPe>	IF options are on Futures, then expiry date of the Futures Product in YYYYMMDD format OTHERWISE "000000" (Only for Options Product)	</undPe>
<o>	Specify as "C" for Call or "P" for Put. (Only for Options Product)	</o>
<k>	Strike Price (Only for Options Product)	</k>
<net>	Displays the net open position in terms of Quantity for the Product mentioned above. Note: For long position (positive figure) For short position (negative figure)	</net>
		</np>
		</ccPort>
		</ecPort>
		</portfolio>
<portfolio>		
<firm>	If the File is for CM/TM, the TM ID will be displayed. For accepted CP trade, this will contain CP ID	</firm>
<acctId>	**If the File is for CM/TM, the End Client ID's Non Spread Position will be displayed. In Case of OWN (NonSpreadAcct_*****). In Case of End Client (NonSpreadAcct_End Client ID For accepted CP trade, this will contain 'INST'**	</acctId>
<acctType>	For Normal / INST client it displays "S".	</acctType>
<isCust>	1	</isCust>
<seg>	N/A	</seg>
<parentAcct>		
<firm>	If the File is for CM/TM, the TM ID will be displayed. For accepted CP trade, this will contain CP ID	</firm>
<acctId>	TRADINGMEMBER	</acctId>
<seg>	N/A	</seg>
		</parentAcct>
<isNew>	1	</isNew>
<currency>	It would display the Base currency code of the Exchange.	</currency>
<ledgerBal>	0	</ledgerBal>
<ote>	0	</ote>
<securities>	0	</securities>
<lue>	0	</lue>
<ecPort>		
<ec>	It would display the clearing house code.	</ec>
<ccPort>		
<cc>	Displays the U/L Asset of the Product in which there is net open position (i.e. Non Spread)	</cc>
<r>	1	</r>
<currency>	It would display the currency code of the U/L Asset / Product.	</currency>
<pss>	0	</pss>
<np>		
<exch>	It should display the exchange code.	</exch>

Open Tag Name	Remarks	Close Tag Name
<pfCode>	Displays the Product Symbol in which there is net open position (i.e. Non Spread).	</pfCode>
<pfType>	"FUT" for Futures Product, "OOP" for Options on physical, "OOF" for Options on Future.	</pfType>
<pe>	Displays the expiry date for the Product mentioned above (<pfCode>). In YYYYMMDD format.	</pe>
<undPe>	IF options are on Future, then expiry date of the Future Product in YYYYMMDD format OTHERWISE "000000"	</undPe>
<o>	Specify as "C" for Call or "P" for Put. (Options Product)	</o>
<k>	Strike Price (Only for Options Product)	</k>
<net>	Displays the net open position in terms of Quantity for the Product mentioned above. Note: For long position (positive figure) For short position (negative figure)	</net>
		</np>
		</ccPort>
		</ecPort>
		</portfolio>
<portfolio>		
<firm>	If the File is for CM/TM, the TM ID will be displayed. For accepted CP trade, this will contain CP ID	</firm>
<acctId>	TRADINGMEMBER	</acctId>
<acctType>	Always "O" (Omnibus/Speculator)	</acctType>
<isCust>	1	</isCust>
<seg>	N/A	</seg>
<isNew>	1	</isNew>
<qib>	1	</qib>
<custPortUseLov>	1	</custPortUseLov>
<currency>	It would display the Base currency code of the Exchange.	</currency>
<ledgerBal>	0	</ledgerBal>
<ote>	0	</ote>
<securities>	0	</securities>
<lue>	0	</lue>
		</portfolio>
		</pointInTime>
		</posFile>

Notes

- Remarks Column:
  - Black text indicates that the value between open tag and close tag will not change.
  - Blue text indicates that the value between open tag and close tag would change.
- XML format is as per SPAN 4 DTD
- This file will not contain details of Call Auction products.
- This file will contain Net Open Position in terms of units [i.e. Qty in Lots * Lot Size * (General Numerator / General Denominator)]

1.7. CSV Position File

File Name: **For Clearing Member:** MCX_POSITION_<CM ID>_<YYYYMMDD>.csv **For Trading Member:** MCX_POSITION_<TM ID>_<YYYYMMDD>.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No.	Field Name	Field Size	Remarks
1.	Position Date	Char (10)	Business Date for which position file is generated. Format : 'DDMMMYYYY'
2.	CM ID	Char (12)	Clearing Member ID
3.	TM / CP ID	Char (12)	Trading Member ID For CP accepted trades, CP ID.
4.	Account Type	Char (1)	'P' for proprietary 'C' for client 'I' for Institutional accepted trades
5.	Account ID	Char (10)	Client Account ID For Account Type 'P' , TM ID For Account Type 'I' , INST
6.	Instrument Name	Char (6)	Instrument Name as defined.
7.	Symbol	Char (10)	Symbol
8.	Expiry Date	Char (9)	Expiry Date Format : 'DDMMMYYYY' For Call Auction, it would be blank.
9.	Strike Price	Numeric (11,4)	Strike Price
10.	Options Type	Char (2)	Options Type
11.	Brought Forward Buy Quantity	Numeric (9,0)	Brought Forward Net Buy Quantity.
12.	Brought Forward Buy Value	Numeric (22,2)	Brought Forward Buy Value at Previous business date Settlement Price (Value can be in positive, negative or '0').
13.	Brought Forward Sell Quantity	Numeric (9,0)	Brought Forward Sell Quantity.
14.	Brought Forward Sell Value	Numeric (22,2)	Brought Forward Sell Value at Previous business date Settlement Price (Value can be in positive, negative or '0').
15.	Day Buy Quantity	Numeric (9,0)	Total Quantity bought today
16.	Day Buy Value	Numeric (22,2)	Actual Value of bought quantity at Traded Price i.e. can be in positive, negative or '0'
17.	Day Sell Quantity	Numeric (9,0)	Total Quantity sold today
18.	Day Sell Value	Numeric (22,2)	Actual Value of sold quantity at Traded Price i.e. can be in positive, negative or '0'
19.	Pre Delivery/ Exercise/Assignment Buy Quantity	Numeric (9,0)	In case of Futures Net Buy quantity before delivery marking. In case of Options Net Buy quantity before exercise/assignment. In case of Call Auction, Gross Buy quantity.
20.	Pre Delivery/ Exercise/Assignment Buy Value	Numeric (22,2)	Net Buy Value before Delivery/ Exercise/Assignment. In case of Call Auction, Gross Buy Value. Value can be in positive, negative or '0'.
21.	Pre Delivery/ Exercise/Assignment Sell Quantity	Numeric (9,0)	In case of Futures Net Sell quantity before delivery marking. In case of Options Net Sell quantity before exercise/assignment. In case of Call Auction, Gross Sell quantity.

Sr. No.	Field Name	Field Size	Remarks
22.	Pre Delivery/ Exercise/Assignment Sell Value	Numeric (22,2)	Net Sell Value before Delivery/ Exercise/Assignment. In case of Call Auction, Gross Sell Value. Value can be in positive, negative or '0'.
23.	Buy Delivery Marked/ Exercised Quantity	Numeric (9,0)	In case of Futures Buy Delivery Marked Quantity. In case of Options Total Valid exercised In case of Call Auction, Gross Buy quantity marked for delivery
24.	Sell Delivery Marked/ Assigned Quantity	Numeric (9,0)	In case of Futures Sell Delivery Marked Quantity. In case of Options Total Valid assigned Quantity In case of Call Auction, Gross Sell quantity marked for delivery
25.	Post Delivery / Exercise/Assignment Buy Quantity	Numeric (9,0)	In case of Futures Net Buy quantity after delivery marking. In case of Options Net Buy quantity after exercise/assignment (including don't exercise quantity). In case of Call Auction, '0'.
26.	Post Delivery / Exercise/Assignment Buy Value	Numeric (22,2)	In case of Futures Net Buy Value after Delivery Marking at Settlement Price (Value can be in positive, negative or '0'). In case of Options, for don't exercise Quantity value would be '0' (Expire worthless). In case of Call Auction '0'
27.	Post Delivery / Exercise/Assignment Sell Quantity	Numeric (9,0)	In case of Futures Net Sell quantity after delivery marking. In case of Options Net Sell quantity after exercise/assignment (including don't exercise quantity). In case of Call Auction, '0'.
28.	Post Delivery / Exercise/Assignment Sell Value	Numeric (22,2)	In case of Futures Net Sell Value after Delivery Marking at Settlement Price (Value can be in positive, negative or '0'). In case of Options, for don't exercise Quantity value would be '0' (Expire worthless). In case of Call Auction '0'
29.	Settlement Price	Numeric (11,4)	Settlement Price
30.	Net Premium	Numeric (22,2)	In case of futures Products, the value is zero. In case of options Product, the value is the day's sell value minus the day's buy value. Value is provided with the appropriate sign convention Payable (-) / Receivable (+).
31.	Daily MTM Settlement Value	Numeric (22,2)	MTM Profit/Loss value In case of options and call auction products, the value would be zero. The value is provided with the appropriate sign convention Payable (-) / Receivable (+).Positive Value represents Mark to Market Profit and Negative value represents Mark to Market Loss.
32.	Delivery Marked / Exercised / Assigned Value	Numeric (22,2)	Delivery Marked / Exercised / Assigned Value The value is provided with the appropriate sign convention Payable (-) / Receivable (+). In case of Call Auction, when an Account Id has both buy and sell delivery marked quantity it would be the absolute of sum of Day Buy Value and Day Sell Value marked for delivery.
33.	Reserved	Char (12)	Reserved for Future use and any value in same should be ignored.

1.8. EXDI File

File Name: **For Clearing Member:** MCX_EXDI_<CM ID>_<YYYYMMDD>.csv **For Trading Member :** MCX_EXDI_<TM ID>_<YYYYMMDD>.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No.	Field Name	Field Size	Remarks
1.	Date	Alphanumeric (10)	Business date for which EXDI file is generated. Format : 'DDMMMYYYY'
2.	EXDI Number	Numeric (15,0)	EXDI Number
3.	Buy/Sell	Alphanumeric (1)	Buy/Sell Indicator
4.	Exercise / Do Not Exercise Flag	Alphanumeric (1)	'E' for Exercise 'A' for Assigned 'N' for Do Not Exercise/ Assigned.
5.	CM ID	Alphanumeric (12)	Clearing Member ID
6.	TM ID/INST	Alphanumeric (12)	Trading Member ID If accepted CP trades, this will contain 'INST'
7.	Account Type	Alphanumeric (1)	'P' for proprietary 'C' for client 'I' for Institutional accepted trades
8.	Account ID	Alphanumeric (12)	Client Account ID For Account Type 'P', TM ID For Account Type 'I', INST
9.	Instrument Name	Alphanumeric (6)	Instrument Name as defined.
10.	Symbol	Alphanumeric (10)	Symbol
11.	Expiry Date	Alphanumeric (9)	Expiry Date Format: 'DDMMMYYYY' For Call Auction, it would be blank.
12.	Strike Price	Numeric (11,4)	Strike Price
13.	Options Type	Alphanumeric (2)	Options Type
14.	Requested Quantity	Numeric (9,0)	For Futures: Delivery intention quantity. For Options: Requested quantity for Exercise. In case of Assignment, assigned quantity.
15.	Rejected Quantity	Numeric (9,0)	Rejected Quantity
16.	Rejection Reason	Alphanumeric (50)	Reason in case of rejection
17.	Accepted Quantity	Numeric (9,0)	Actual Exercised / Assigned / Delivery Marked Quantity

Sr. No.	Field Name	Field Size	Remarks
18.	Remarks	Alphanumeric (50)	Remarks entered by Member at the time of EXDI Entry For Call Auction, the remarks would be “Call Auction”
19.	Reserved	Alphanumeric (12)	Reserved for Future use and any value in same should be ignored.

1.9. Special Margin File

File have been Descope.

1.10. Custodian Participant Master File

File Name: MCX_CP MASTER_<yyyymmdd>.csv	**File Type:** CSV
	Mode: FTP
File Path: FTP Root path\Common\	
There would be no column title row in file.	

Sr. No.	Field Name	Field Size	Remarks
1.	CP ID	Alphanumeric (12)	CP ID allotted to fund For Example: XYZDEBTINFND
2.	CP Name	Alphanumeric (255)	Fund Name For Example: XYZ DEBT INSTRUMENT FUND
3.	Custodian ID	Alphanumeric (12)	Custodian ID of CP (i.e. Clearing Member ID)
4.	Custodian Name	Alphanumeric (255)	Custodian Name (i.e. Clearing Member Name)
5.	Status	Alphanumeric (1)	Status of CP A=Active I=Inactive S=Suspended
6.	CP Category	Alphanumeric (25)	Category of CP For e.g. Mutual Fund, FII

1.11. Debit/Credit Note to Member

File Name: Refer to Notes	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date	Alphanumeric (10)	Business Date Format: 'DD/MM/YYYY'
2.	CM ID	Numeric (5,0)	Clearing member ID
3.	TM / CP ID	Alphanumeric (12)	Trading Member / Custodian Participant ID
4.	Debit/Credit	Alphanumeric (1)	D – Debit C – Credit
5.	Dr/Cr Note No.	Alphanumeric (15)	DRN/YYYY/n' for Debit Note and 'CRN/YYYY/n' for credit note.
6.	Delivery Marking Date	Alphanumeric (10)	Business date for which marking is done. Format - DD/MM/YYYY.
7.	Charge Description	Alphanumeric (100)	Charge Description
8.	Instrument Name	Alphanumeric (10)	Instrument Name as defined.
9.	Symbol	Alphanumeric (10)	Symbol
10.	Expiry Date	Alphanumeric (11)	Expiry Date Format: 'DD-MMM-YYYY' For Call Auction, it would be blank.
11.	Charge Amount	Numeric (10,2)	Charge amount exclusive of tax
12.	CGST	Numeric (22,2)	CGST amount .
13.	SGST	Numeric (22,2)	SGST amount.
14.	IGST	Numeric (22,2)	IGST amount.
15.	Tax Amount	Numeric (22,2)	Summation of CGST+SGST+IGST.
16.	Total Amount	Numeric (22,2)	Summation of Charge Amount + Tax Amount
17.	Remarks	Alphanumeric (100)	Remarks
18.	Currency Code	Alphanumeric (3)	Currency code, for e.g., 'INR','USD'.

Notes:

- Name of the file when exported datewise –
  - For Clearing Member:
    - MCX_DEBIT-CREDIT NOTE_<CM ID>_<YYYYMMDD>.csv
  - For Trading Member:
    - MCX_DEBIT-CREDIT NOTE_<TM ID>_<YYYYMMDD>.csv
- Name of the file when exported monthwise –
  - For Clearing Member:
    - MCX_DEBIT-CREDIT NOTE_<CM ID>_<MMMYYYY>.csv
  - For Trading Member:
    - MCX_DEBIT-CREDIT NOTE_<TM ID>_<MMMYYYY>.csv

1.12. CTCL File from Member

File Name: **For Trading Member:** MCX_<DDMMYYYY>_CTCL<Member ID>.Mnn	**File Type:** CSV
	Mode: FTP
File Path: **For Trading Member:** FTP Root path\Trading Member ID\dnld\	
There would be no column title row in file.	

Header Record

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
1.	Record Type	Alphanumeric (2)	Mandatory	Value = 01.
2.	Date	Date	Mandatory	Date Format: 'DDMMYYYY'
3.	Batch No	Numeric (2,0)	Mandatory	Value to start with 01 for a specific date.
4.	Member ID	Numeric (5,0)	Mandatory	Trading Member ID
5.	Total No of Detail record(s)	Numeric (5,0)	Mandatory	Total Number of Detail records.

Detail Records

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
1.	Record Type	Alphanumeric (2)	Mandatory	Value = 20.
2.	Market Segment	Alphanumeric (1)	Mandatory	'F' – Futures/Options. 'S' – Call Auction
3.	VSAT/LEASED LINE ID	Alphanumeric (13)	Optional	VSAT/LEASED LINE ID
4.	User ID	Alphanumeric (10)	Mandatory	User ID
5.	CTCL Address – 1	Alphanumeric (50)	Mandatory	CTCL Address – 1
6.	CTCL Address – 2	Alphanumeric (50)	Optional	CTCL Address – 2
7.	CTCL Address – 3	Alphanumeric (50)	Optional	CTCL Address – 3
8.	State-City Code	Alphanumeric (50)	Mandatory	Valid State-City Code as provided by exchange
9.	Pin Code	Alphanumeric (10)	Mandatory	Pin Code
10.	Reserved	Alphanumeric (50)	Optional	Reserved for future use and any value in the same should be ignored.
11.	Telephone Number	Alphanumeric (25)	Mandatory	Telephone Number
12.	Fax Number	Alphanumeric (25)	Optional	Fax Number
13.	Email Id	Alphanumeric (250)	Optional	Email Id
14.	Contact Person	Alphanumeric (50)	Mandatory	Name of the Contact Person.
15.	Designation	Alphanumeric (25)	Optional	Designation of the Contact Person.

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
16.	Mode of connectivity between CTCL terminal & CTCL server	Alphanumeric (25)	Mandatory	Mode of connectivity between CTCL terminal & CTCL server. It is from T7 system.
17.	Name of approved person using CTCL	Alphanumeric (50)	Mandatory	Approved person's name using CTCL
18.	Father's name	Alphanumeric (50)	Mandatory	Approved person father's name.
19.	Date of birth	Date	Mandatory	Date of birth Format: 'DDMMMYYYY'
20.	Residential address of approved Person – 1	Alphanumeric (50)	Mandatory	Residential address of approved Person – 1
21.	Residential address of approved Person – 2	Alphanumeric (50)	Optional	Residential address of approved Person – 2
22.	Residential address of approved Person – 3	Alphanumeric (50)	Optional	Residential address of approved Person – 3
23.	Reserved	Alphanumeric (50)	Optional	Reserved for future use and any value in the same should be ignored.
24.	State-City Code	Alphanumeric (50)	Mandatory	Valid State-City Code as provided by exchange
25.	Permanent address of approved Person – 1	Alphanumeric (50)	Mandatory	Permanent address of approved Person – 1
26.	Permanent address of approved Person – 2	Alphanumeric (50)	Optional	Permanent address of approved Person – 2
27.	Permanent address of approved Person – 3	Alphanumeric (50)	Optional	Permanent address of approved Person – 3
28.	Reserved	Alphanumeric (50)	Optional	Reserved for future use and any value in the same should be ignored.
29.	State-City Code	Alphanumeric (50)	Mandatory	Valid State-City Code as provided by exchange
30.	Relationship with trading Member	Alphanumeric (2)	Mandatory	Valid Values for relationship: 1) Employee – 11. 2) Authorized Person - 31 3) 3) Approved User – 41. 4) Employee of Authorized Person - 61
31.	CTCL Id No allotted by trading member to approved person	Alphanumeric (12)	Mandatory	CTCL Id No allotted by trading member to approved person
32.	Date of allocating the CTCL id by the trading member to the approved person	Date	Mandatory	Date of allocating CTCL Id Format: 'DDMMMYYYY'

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
33.	Date of disabling CTCL Id	Date	Mandatory /Optional	Date of disabling CTCL Id Format: 'DDMMMYYYY' If 'Status of CTCL Id' has value as 'D', then it would be mandatory.
34.	Nature of payment to the approved person	Alphanumeric (50)	Mandatory	Nature of payment to the approved person
35.	Regd No. of the Derivatives Certification Test	Alphanumeric (30)	Optional	Regd No. of the Derivatives Certification Test
36.	Certificate Valid Upto	Date	Mandatory /Optional	Mandatory if 'Regd No. of the Derivatives Certification Test' is provided. Format: 'DDMMMYYYY'
37.	Purpose of CTCL Id	Alphanumeric (5)	Mandatory	TRD – Trade TST – Test Terminal ADM – Administrator. VIEW – View Terminal
38.	Auth Person Name	Alphanumeric (50)	Optional	Authorized Person's Name.
39.	CTCL Vendor	Alphanumeric (2)	Mandatory	One/Two digit number as allotted by the exchange. It is from T7
40.	Status of CTCL Id	Alphanumeric (1)	Mandatory	'A' – Active 'D' – Disable.
41.	Reserved	Numeric (12)	Optional	Reserved for future use and any value in the same should be ignored.
42.	PAN No. of Approved Person using CTCL	Alphanumeric (10)	Mandatory	Format should be as under: It should be of fix 10 alphanumeric. • First 5 characters (From left) should be alphabetic. • Next 4 should be numeric. • Last character should be alphabetic. Here, while validating PAN No. it would validate the 4th character in PAN No. It would allow to upload text as 'PAN_EXEMPT' for the State where PAN No. is not applicable / exempted (i.e., 'State' specified by Exchange) else not. If PAN is exempted for any State but PAN Number is specified under this field for the respective 'State' instead of text 'PAN_EXEMPT' then it would validate PAN as per format specified above.
43.	Exam Code	Alphanumeric (10)	Mandatory/Optional	Code of the Certification Exam Format would be as under: Number - Short Exam Name For Example:

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
				If Member wants to upload details for Exam 'NISM-Series-XVI: Commodity Derivatives Certification Examination' and its respective exam code as entered in 'CTCL Certification Master' is '1', then exam code should be'1-NISM' Valid Exam Codes are: 1) 1-NISM 2) 2-MCCP 3) 3-NCDEX 4) 4-NCFM
44.	Exam Date	Date	Mandatory/Optional	Date of Certification Format: 'DDMMMYYYY'
45.	Registration Number	Alphanumeric (30)	Mandatory/Optional	Registration Number
46.	Certification Number	Alphanumeric (30)	Mandatory/Optional	Certification Number of above Exam Name
47.	Certificate Expiry Date	Date	Mandatory/Optional	Format: 'DDMMMYYYY'

Notes

- File – CTCL
- DDMMYYYY – Business Date
- 'M' indicates that the file is sent by the Member.
- nn – Batch number (is a running sequence) – valid values 01 to 99

1.13. CTCL Response File to Member

File Name: **For Trading Member:** MCX_<DDMMYYYY >_CTCL<Member ID>.Enn	**File Type:** CSV
	Mode: FTP
File Path: **For Trading Member:** FTP Root path\Trading Member ID\Upld\	
There would be no column title row in file.	

Header Record

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
1.	Record Type	Alphanumeric (2)	Mandatory	Value = 01.
2.	Date	Date	Mandatory	Date Format: 'DDMMYYYY'
3.	Member ID	Numeric (5,0)	Mandatory	Trading Member ID
4.	Total No of Records in Detail record(s)	Numeric (5,0)	Mandatory	Total No of Records in Detail record(s)
5.	Error Code	Numeric (2,0)	Mandatory /Optional	If there is any error in header record. Otherwise, blank

Detail Records

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
1.	User ID	Alphanumeric (10)	Mandatory	User ID
2.	CTCL ID No. allotted by the trading member to approved person	Alphanumeric (12)	Mandatory	CTCL ID No. allotted by the trading member to approved person
3.	Error Code	Numeric (2,0)	Mandatory /Optional	If there is any error in record. Otherwise, blank

Notes

- File – CTCL
- DDMMYYYY – Business Date
- 'E' indicates that the file is sent by the Exchange
- For rejected file due to following error code
  01 i.e. Invalid Filename Convention
  04 i.e. Invalid Header Record
  Then rejected file would have
  M.nn.F<Error Code>
- 'M' indicates that the file is sent by the member.
- nn – Batch number (is a running sequence) – valid values 01 to 99. It would be in same order as received by Member.

1.14. Bank File Details to Member

File Name: **For Clearing Member:** MCX_BANKTRN_<YYYYMMDD>_<CM ID>.csv **For Trading Member:** MCX_BANKTRN_<YYYYMMDD>_<TM ID>.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date	Alphanumeric (8)	Business Date for which bank file is generated Format: 'DDMMYYYY'
2.	Description	Alphanumeric (100)	Description of Download type i.e., the title under which Pay-In/PayOut is affected
3.	Bank Name	Alphanumeric (20)	Clearing Bank Name
4.	Bank A/c No.	Numeric (16,0)	Account Number of Member
5.	Debit/Credit	Alphanumeric (1)	D – Pay In C – Pay Out
6.	Instruction Amount	Numeric (22,2)	Pay-In or Pay-Out Amount as per the Bank Instruction.
7.	Amount Affected	Numeric (22,2)	Amount Received/Paid against Pay-In/Pay-Out.
8.	Amount Short	Numeric (22,2)	Amount short (i.e., the difference between Original Amount and Amount Received) if flag is 'D' or else '0.00'
9.	Currency Code	Alphanumeric (3)	Currency code, for e.g., 'INR', 'USD'.

Notes

- Sorting order of the record would be based on the 'Batch Number' of "Instruction File"

1.15. Next Day Bank File to Member

File Name: **For Clearing Member:** MCX_BKT01_<CM ID>_<YYYYMMDD>.csv **For Trading Member:** MCX_BKT01_<TM ID>_<YYYYMMDD>.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Effective Date	Alphanumeric (8)	Format - DDMMYYYY. It will be the effective pay-in/pay-out date.
2.	Description	Alphanumeric (100)	Description e.g., "Normal Obligation", "Delivery Obligation"
3.	Debit/Credit	Alphanumeric (1)	D – Pay in C – Pay Out
4.	Amount	Numeric (22,2)	Debit/Credit Amount. Pay In amount would include shortage amount also, if any.
5.	Currency Code	Alphanumeric (3)	Currency code, for e.g., 'INR','USD'.

Notes

- YYYYMMDD – Business Date

1.16. Institution Give Up File

Note:

This file format is removed in MCX File Formats (Version 1.1) as the Members will have access to Give up screens of BaNCS where they can query the status of the Give up

1.17. Spread IOC/Combination Orders File

File Name: MCX_ddmmyyyySPREADCOMBORD.txt	**File Type:** CSV
	Mode: Online
File Path: **MTS:** User defined local path **MCS:** User defined local path	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Type Of Order	Numeric (2,0)	1 – Spread IOC Order 2 – 2L Order 3 – 3L Order
2.	Order Trade Status	Numeric (2,0)	Status of the Order 4 – Fully Traded Order 5 – Cancelled Order 6 – Rejected Order
3.	Book Type	Char (2)	Book Type 1 – Regular Lot
4.	Book Type Name	Char (3)	RL – Regular Lot
5.	Market Type	Char (2)	Market type 1 – Normal
6.	User Id	Numeric (10,0)	User ID
7.	Branch No	Char (2)	Branch No
8.	TM ID	Char (10)	Trading Member ID.
9.	Order Type	Char (1)	1 – Regular Lot
10.	Good Till Date	Char (20)	DD MMM YYYY HH:MM:SS
11.	Duration	Char (1)	1 : IOC
12.	Account Type	Numeric (1,0)	1 – Client, 2 – Pro, 3 – INST
13.	Account ID	Char (10)	Client Account ID For Account Type ‘P’ , TM ID For Account Type ‘I’ , INST
14.	Participant Settler	Char (12)	Clearing Member ID If Account Type is 3, it will contain CP code.
15.	Remarks	Char (50)	Would display Remarks if any.
16.	Order Time	Char (20)	Order Time Format : DD MMM YYYY HH:MM:SS
17.	Date	Char (20)	Business Date time Format : DD MMM YYYY HH:MM:SS
18.	Reserved	Char (1)	Reserved for Future use and any value in same should be ignored.
19.	Reserved	Char (9)	Reserved for Future use and any value in same should be ignored.
20.	Reference Number	Numeric (15,0)	Multi Leg Reference number
21.	1st leg Indicator	Numeric (1,0)	1-Buy 2-Sell
22.	1st Leg Order Number	Numeric (15,0)	1st Leg Order number
23.	1st leg Instrument ID	Numeric (2,0)	Instrument ID as defined.
24.	1st leg Instrument Name	Char (6)	Instrument Name as defined.
25.	1st leg Product Symbol	Char (10)	1st Leg Product Symbol
26.	1st leg Expiry Date	Char (10)	1st Leg Expiry Date of the Product e.g. 31DEC2000

Sr. No	Field Name	Field Size	Remarks
27.	Reserved	Char (2)	Reserved for Future use and any value in same should be ignored.
28.	1st leg Strike Price	Numeric (11,4)	1st Leg Strike Price. Only applicable for Option Product
29.	1st leg Options Type	Char(2)	Options Type
30.	1st leg Product Description	Char (25)	1st Leg Product Description
31.	1st leg Total Volume Remaining	Char (9)	1st Leg Total Volume Remaining if Type of order is 2L or 3L would be blank for Type of order is Spread IOC
32.	1st leg Original Volume	Char (9)	1st Leg Original Volume if Type of order is 2L or 3L would be blank for Type of order is Spread IOC
33.	1st leg Volume Filled Today	Char (9)	1st Leg Volume Filled Today if Type of order is 2L or 3L would be blank for Type of order is Spread IOC
34.	1st leg Price	Numeric (11,4)	1st Leg Price if Type of order is 2L or 3L would be blank for Type of order is Spread IOC
35.	1st leg Product Month	Char (7)	Product Month as defined for the Product.
36.	2nd leg Indicator	Numeric (1,0)	1-Buy 2-Sell
37.	2nd leg Order Number	Numeric (15,0)	2nd Leg Order number
38.	2nd leg Instrument ID	Numeric (2,0)	Instrument ID as defined.
39.	2nd leg Instrument Name	Char (6)	Instrument Name as defined.
40.	2nd leg Product Symbol	Char (10)	2nd Leg Product Symbol
41.	2nd leg Expiry Date	Char (10)	2nd Leg Expiry Date of the Product e.g. 31DEC2000
42.	Reserved	Char (2)	Reserved for Future use and any value in same should be ignored.
43.	2nd leg Strike Price	Numeric (11,4)	2nd Leg Strike Price. Only applicable for Option Product
44.	2nd leg Options Type	Char (2)	Options Type
45.	2nd leg Product Description	Char (25)	2nd Leg Product Description
46.	2nd leg Total Volume Remaining	Char (9)	2nd Leg Total Volume Remaining if Type of order is 2L or 3L Spread IOC Total Volume Remaining if Type of order is Spread IOC
47.	2nd leg Original Volume	Char (9)	2nd Leg Original Volume if Type of order is 2L or 3L Spread IOC Original Volume if Type of order is Spread IOC
48.	2nd leg Volume Filled Today	Char (9)	2nd Leg Volume Filled Today if Type of order is 2L or 3L Spread IOC Volume Filled Today if Type of order is Spread IOC
49.	2nd leg Price	Numeric (11,4)	2nd Leg Price if Type of order is 2L or 3L Spread IOC Price if Type of order is Spread IOC
50.	2nd leg Product Month	Char (7)	Product Month as defined for the Product.
51.	3rd leg Indicator	Numeric (1,0)	1-Buy 2-Sell
52.	3rd leg Order Number	Numeric (15,0)	3rd Leg Order number
53.	3rd leg Instrument ID	Numeric (2,0)	Instrument ID as defined.

Sr. No	Field Name	Field Size	Remarks
54.	3rd leg Instrument Name	Char (6)	Instrument Name as defined.
55.	3rd leg Product Symbol	Char (10)	3rd Leg Product Symbol
56.	3rd leg Expiry date	Char (10)	3rd Leg Expiry Date of the Product e.g. 31DEC2000
57.	Reserved	Char (2)	Reserved for Future use and any value in same should be ignored.
58.	3rd leg Strike Price	Numeric (11,4)	3rd leg Strike Price. Only applicable for Option Contract
59.	3rd leg Options Type	Char (2)	Options Type
60.	3rd leg Product Description	Char (25)	3rd leg Product Description
61.	3rd leg Total Volume Remaining	Char (9)	3rd leg Total Volume Remaining
62.	3rd leg Original Volume	Char (9)	3rd leg Original Volume
63.	3rd leg Volume Filled Today	Char (9)	3rd leg Volume Filled Today
64.	3rd leg Price	Numeric (11,4)	3rd Leg Price if Type of order is 3L
65.	Reserved	Char (12)	Reserved for Future use and any value in same should be ignored.
66.	3rd leg Product Month	Char (7)	Product Month as defined for the Product.
67.	ISV Unique No.	Char (15)	ISV Unique No.

1.18. Obligation File to Clearing Member

File Name: Refer to Notes	**File Type**: CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\	
There would be no column title row in file.	

Information at Clearing Member Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 10
2.	Date	Alphanumeric (8)	Business Date of Normal Obligation. The Format would be DDMMYYYY.
3.	CM ID	Alphanumeric (12)	Clearing Member ID.
4.	Reserved	Alphanumeric(1)	Reserved for Future use and any value in same should be ignored.
5.	Due Date Of Payment	Alphanumeric (8)	Funds Pay In/ Pay Out Date. The Format would be DDMMYYYY.
6.	Number of Detail Records at TM / CP Level	Numeric (3,0)	Total number of records in the “Details” section of 20.
7.	Number of Detail Records at End Client /CP Level	Numeric (5,0)	Total number of records in the “Details” section of 30.
8.	MTM Profit/Loss	Numeric (22,2)	MTM Profit/Loss in respective currency. if Loss, then the amount would be prefixed with a negative sign (-) and If Profit, then the amount would be shown in absolute terms
9.	Premium Pay-In/Pay-out	Numeric (22,2)	Premium on Options Buying/Selling in respective currency. If Net Amount is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
10.	Exercise / Assignment Value	Numeric (22,2)	Net Value of the Options Exercised/Assigned in respective currency. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
11.	Charges	Numeric (22,2)	Total Amount of Charges in respective currency. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
12.	Shortages	Numeric (22,2)	Shortages amount in respective currency.
13.	Net Pay-In/Pay-Out	Numeric (22,2)	Netted Amount (would also consider Shortages) i.e. Due to Member or Due from Member. The Amount, if Due to Member i.e. Pay-Out would be shown in absolute term and Due from Member i.e. Pay-In would be prefixed with –ve sign.
14.	Currency Code	Alphanumeric (3)	Currency code, for e.g. ‘INR’, ‘USD’.

Information at Trading Member / CP Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 20
2.	CM ID	Alphanumeric (12)	Clearing Member ID.
3.	TM / CP ID	Alphanumeric (12)	Trading Member / Custodian Participant ID
4.	Reserved	Alphanumeric (1)	Reserved for Future use and any value in same should be ignored.
5.	MTM Profit/Loss	Numeric (22,2)	MTM Profit/Loss in respective currency. if Loss, then the amount would be prefixed with a negative sign (-) and If Profit, then the amount would be shown in absolute terms
6.	Premium Pay-In/Pay-out	Numeric (22,2)	Premium on Options Buying/Selling in respective currency. If Net Amount is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
7.	Exercise/Assignment Value	Numeric (22,2)	Net Value of the Options Exercised/Assigned in respective currency. If the Net Value is negative, then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
8.	Charges	Numeric (22,2)	Total Amount of Charges in respective currency. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
9.	Currency Code	Alphanumeric (3)	Currency code, for e.g. ‘INR’, ‘USD’.

Information at End Client / CP Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 30
2.	CM ID	Alphanumeric (12)	Clearing Member ID.
3.	TM ID/INST	Alphanumeric (12)	Trading Member ID. For Account Type ‘I’, ‘INST’.
4.	Account Type	Alphanumeric (1)	‘P’ for Proprietary ‘C’ for Client ‘I’ for Institutional Accepted Trades.
5.	Account ID	Alphanumeric (12)	Client Account ID For Account Type ‘P’, TM ID For Account Type ‘I’, INST
6.	Instrument Name	Alphanumeric (8)	Instrument Name as defined.
7.	Symbol	Alphanumeric (10)	Symbol
8.	Expiry Date	Alphanumeric (9)	Expiry Date Format: 'DDMMMYYYY' For Call Auction, it would be blank.
9.	Strike Price	Numeric (11,4)	Strike Price
10.	Options Type	Alphanumeric (2)	Options Type

Sr. No	Field Name	Field Size	Remarks
11.	MTM Profit/Loss	Numeric (22,2)	MTM Profit/Loss in respective currency. if Loss, then the amount would be prefixed with a negative sign (-) and If Profit, then the amount would be shown in absolute terms
12.	Premium Pay-In/Pay-out	Numeric (22,2)	Premium on Options Buying/Selling in respective currency. If Net Amount is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
13.	Exercise/Assignment Value	Numeric (22,2)	Net Value of the Options Exercised/Assigned in respective currency. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
14.	Currency Code	Alphanumeric (3)	Currency code, for e.g. 'INR', 'USD'.
15.	Reserved	Alphanumeric (12)	Reserved for Future use and any value in same should be ignored.

Notes

- Example for File Name:
  Clearing Member ID : 21000
  Business Date : 24th December 2010

- For Clearing Member:
  - Normal Obligation
    - MCX_NOBL_<CM ID>_<YYYYMMDD>.csv
  - Provisional Obligation
    - MCX_PNOBL_<CM ID>_< YYYYMMDD>.csv

1.19. Obligation File to Trading Member

File Name: Refer to Notes	**File Type**: CSV
	Mode: FTP
File Path: **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Information at Trading Member Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 10
2.	Date	Alphanumeric (8)	Business Date of Normal Obligation. The Format would be DDMMYYYY.
3.	CM ID	Alphanumeric (12)	Clearing Member ID
4.	TM ID	Alphanumeric (12)	Trading Member ID
5.	Reserved	Alphanumeric (1)	Reserved for Future use and any value in same should be ignored.
6.	Due Date Of Payment	Alphanumeric (8)	Funds Pay In/ Pay Out Date. The Format would be DDMMYYYY.
7.	Number of Detail Records at End Client Level	Numeric (3,0)	Total number of records in the “Details” section of 20.
8.	MTM Profit/Loss	Numeric (22,2)	MTM Profit/Loss in respective currency. if Loss, then the amount would be prefixed with a negative sign (-) and If Profit, then the amount would be shown in absolute terms
9.	Premium Pay-In/Pay-out	Numeric (22,2)	Premium on Options Buying/Selling in respective currency. If Net Amount is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
10.	Exercise / Assignment Value	Numeric (22,2)	Net Value of the Options Exercised/Assigned in respective currency. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
11.	Charges	Numeric (22,2)	Total Amount of Charges in respective currency. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
12.	Net Pay-In/Pay-Out	Numeric (22,2)	Netted Amount (would also consider Shortages) i.e. Due to Member or Due from Member. The Amount, Due from Member i.e. Pay-In would be prefixed with –ve sign and if Due to Member i.e. Pay-Out would be shown in absolute term.
13.	Currency Code	Alphanumeric (3)	Currency code, for e.g. ‘INR’, ‘USD’.

Information at End Client Level for the TM:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 20
2.	Account Type	Alphanumeric (1)	'P' for Proprietary 'C' for Client
3.	Account ID	Alphanumeric (12)	Client Account ID For Account Type 'P', TM ID
4.	Instrument Name	Alphanumeric (8)	Instrument Name as defined.
5.	Symbol	Alphanumeric (10)	Symbol
6.	Expiry Date	Alphanumeric (9)	Expiry Date Format: 'DDMMMYYYY' For Call Auction, it would be blank.
7.	Strike Price	Numeric (11,4)	Strike Price
8.	Options Type	Alphanumeric (2)	Options Type
9.	MTM Profit/Loss	Numeric (22,2)	MTM Profit/Loss in respective currency. If Profit, then the amount would be shown in absolute terms and if Loss, then the amount would be prefixed with a negative sign (-).
10.	Premium Pay-In/PayOut	Numeric (22,2)	Premium on Options Buying/Selling in respective currency. If Net Amount is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
11.	Exercise/Assignment Value	Numeric (22,2)	Net Value of the Options Exercised/Assigned in respective currency. If the Net Value is negative, then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
12.	Currency Code	Alphanumeric (3)	Currency code, for e.g. 'INR', 'USD'.
13.	Reserved	Alphanumeric (12)	Reserved for Future use and any value in same should be ignored.

Notes

- Example for File Name:
  Trading Member ID : 25000
  Business Date : 24th December 2010
- For Trading Member:
  - Normal Obligation
    - MCX_NOBL_<TM ID>_<YYYYMMDD>.csv
  - Provisional Obligation
    - MCX_PNOBL_<TM ID>_< YYYYMMDD>.csv

1.20. Margin File to Clearing Member

File Name: MCX_MRG_<CM ID>_ <YYYYMMDD>.csv	**File Type**: CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\	
There would be no column title row in file.	

Information at Clearing Member Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 10
2.	Date	Alphanumeric (8)	Business Date of Normal Obligation. The Format would be DDMMYYYY.
3.	CM ID	Alphanumeric(12)	Clearing Member ID
4.	Number of Detail Records at TM / CP Level	Numeric (3,0)	Total number of records in the “Details” section of 20. System derives the value for member to member and for every business date
5.	Number of Detail Records at Summary - End Client / CP Level	Numeric (5,0)	Total number of records in the “Summary” section of 30.
6.	Number of Detail Records at End Client Level	Numeric (5,0)	Total number of records in the “Details” section of 40.
7.	Initial Margin/SPAN Margin	Numeric (22,2)	Initial Margin arrived from SPAN system.
8.	Special Margin	Numeric (22,2)	Special Margin, if applicable. Else will be shown as zero
9.	Additional Margin	Numeric (22,2)	Additional Margin, if applicable, else will be shown as zero.
10.	Tender Margin	Numeric (22,2)	Tender Margin, if applicable, else will be shown as zero.
11.	Delivery Margin	Numeric (22,2)	Delivery Margin, if applicable, else will be shown as zero.
12.	Spread Margin Benefit	Numeric (22,2)	Spread Margin Benefit, , if applicable, else will be shown as zero..
13.	Delivery Margin Exemption	Numeric (22,2)	Delivery Margin Exemption due to any early pay-in benefits.
14.	Early Pay-In Benefit	Numeric (22,2)	Early Pay-In Benefit, margin exempted due to early pay-in
15.	Actual Margin Levied	Numeric (22,2)	Sum of all applicable margins, minus the spread and benefits.
16.	Total Eligible Deposit	Numeric (22,2)	Limit value generated by the system for the collateral deposit
17.	Margin Payable	Numeric (22,2)	Margin Payable. Any margin short fall after blocking/utilization of collateral limits.
18.	Additional Lean period margin	Numeric (22,2)	ALM margin calculated, will be zero if not applicable.
19.	Net Buy Premium	Numeric (22,2)	Net Buy Premium., if applicable, else will be shown as zero.
20.	Extreme Loss Margin	Numeric (22,2)	Extreme Loss Margin, if applicable, else will be shown as zero.
21.	Concentration Margin	Numeric (22,2)	Concentration Margin, if applicable, else will be shown as zero.
22.	Devolvement Margin	Numeric (22,2)	Devolvement Margin, if applicable, else will be shown as zero.

Information at Trading Member Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 20
2.	TM/CP ID	Alphanumeric (12)	Trading Member/ Custodian Participant ID
3.	Initial Margin/SPAN Margin	Numeric (22,2)	Initial Margin arrived from SPAN system.
4.	Special Margin	Numeric (22,2)	Special Margin, if applicable. Else will be shown as zero
5.	Additional Margin	Numeric (22,2)	Additional Margin, if applicable, else will be shown as zero.
6.	Tender Margin	Numeric (22,2)	Tender Margin, if applicable, else will be shown as zero.
7.	Delivery Margin	Numeric (22,2)	Delivery Margin, if applicable, else will be shown as zero.
8.	Spread Margin Benefit	Numeric (22,2)	Spread Margin Benefit, , if applicable, else will be shown as zero..
9.	Delivery Margin Exemption	Numeric (22,2)	Delivery Margin Exemption due to any early pay-in benefits.
10.	Early Pay-In Benefit	Numeric (22,2)	Early Pay-In Benefit, margin exempted due to early pay-in
11.	Actual Margin Levied	Numeric (22,2)	Sum of all applicable margins, minus the spread and benefits.
12.	Additional Lean period margin	Numeric (22,2)	ALM margin calculated, will be zero if not applicable.
13.	Net Buy Premium	Numeric (22,2)	Net Buy Premium, if applicable, else will be shown as zero.
14.	Extreme Loss Margin	Numeric (22,2)	Extreme Loss Margin, if applicable, else will be shown as zero.
15.	Concentration Margin	Numeric (22,2)	Concentration Margin, if applicable, else will be shown as zero.
16.	Devolvement Margin	Numeric (22,2)	Devolvement Margin, if applicable, else will be shown as zero.

Summary Margin Information at End Client / CP Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 30
2.	TM ID/INST	Alphanumeric (12)	Trading Member ID For Account Type ‘I’, ‘INST’.
3.	Account Type	Alphanumeric (1)	‘P’ for Proprietary ‘C’ for Client ‘I’ for Institutional Accepted Trades would be displayed.
4.	Account ID	Alphanumeric (12)	Client Account ID For Account Type ‘P’ , TM ID For Account Type ‘I’ , INST
5.	Initial Margin/SPAN Margin	Numeric (22,2)	Initial Margin arrived from SPAN system.
6.	Special Margin	Numeric (22,2)	Special Margin, if applicable. Else will be shown as zero
7.	Additional Margin	Numeric (22,2)	Additional Margin, if applicable, else will be shown as zero.
8.	Tender Margin	Numeric (22,2)	Tender Margin, if applicable, else will be shown as zero.
9.	Delivery Margin	Numeric (22,2)	Delivery Margin, if applicable, else will be shown as zero.

Sr. No	Field Name	Field Size	Remarks
10.	Spread Margin Benefit	Numeric (22,2)	Spread Margin Benefit, , if applicable, else will be shown as zero..
11.	Delivery Margin Exemption	Numeric (22,2)	Delivery Margin Exemption due to any early pay-in benefits.
12.	Early Pay-In Benefit	Numeric (22,2)	Early Pay-In Benefit, margin exempted due to early pay-in
13.	Actual Margin Levied	Numeric (22,2)	Sum of all applicable margins, minus the spread and benefits.
14.	Reserved	Numeric (22,2)	Will be zero. Reserved for future use, will be used for any future margins to be charged
15.	Additional Lean period margin	Alphanumeric (12)	ALM margin calculated, will be zero if not applicable.
16.	Net Buy Premium	Numeric (22,2)	Net Buy Premium, if applicable, else will be shown as zero.
17.	Extreme Loss Margin	Numeric (22,2)	Extreme Loss Margin, if applicable, else will be shown as zero.
18.	Concentration Margin	Numeric (22,2)	Concentration Margin, if applicable, else will be shown as zero.
19.	Devolvement Margin	Numeric (22,2)	Devolvement Margin, if applicable, else will be shown as zero.

Information at End Client - Product Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 40
2.	CM ID	Alphanumeric (12)	Clearing Member ID
3.	TM ID/INST	Alphanumeric (12)	Trading Member ID. For Account Type ‘I’, ‘INST’.
4.	Account Type	Alphanumeric (1)	‘P’ for Proprietary ‘C’ for Client ‘I’ for Institutional Accepted Trades would be displayed.
5.	Account ID	Alphanumeric (12)	Client Account ID For Account Type ‘P’ , TM ID For Account Type ‘I’ , INST
6.	Instrument Name	Alphanumeric (8)	Instrument Name as defined.
7.	Symbol	Alphanumeric (10)	Symbol
8.	Expiry Date	Alphanumeric (9)	Expiry Date Format : 'DDMMMYYYY' For Call Auction, it would be blank.
9.	Strike Price	Numeric (11,4)	Strike Price
10.	Options Type	Alphanumeric (2)	Options Type
11.	Initial Margin	Numeric (22,2)	Initial Margin, arrived from SPAN system.
12.	Special Margin On Buy Position	Numeric (22,2)	Special Margin on Buy Open Position.

Sr. No	Field Name	Field Size	Remarks
13.	Special Margin On Sell Position	Numeric (22,2)	Special Margin on Sell Open Position.
14.	Additional Margin On Buy Position	Numeric (22,2)	Additional Margin on Buy Open Position.
15.	Additional Margin On Sell Position	Numeric (22,2)	Additional Margin on Sell Open Position.
16.	Tender Margin	Numeric (22,2)	Tender Margin, will be 0 if not applicable
17.	Delivery Margin	Numeric (22,2)	Delivery Margin. The value will be 0 if not applicable.
18.	Delivery Margin Exemption	Numeric (22,2)	Delivery Margin Exemption. The value will be 0 if not applicable
19.	Early Pay-In Benefit	Numeric (22,2)	Early Pay-In Benefit.
20.	Additional Lean period margin	Numeric (22,2)	ALM margin calculated, will be zero if not applicable.
21.	Reserved	Alphanumeric (12)	Reserved for Future use and any value in same should be ignored.
22.	Net Buy Premium	Numeric (22,2)	Net Buy Premium
23.	Extreme Loss Margin	Numeric (22,2)	Extreme Loss Margin
24.	Concentration Margin	Numeric (22,2)	Concentration Margin

1.21. Margin File to Trading Member

File Name: MCX_MRG_<TM ID>_ <YYYYMMDD>.csv	**File Type**: CSV
	Mode: FTP
File Path: Trading Member: FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Information at Trading Member Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 10
2.	Date	Alphanumeric (8)	Business Date of Normal Obligation. The Format would be DDMMYYYY.
3.	CM ID	Alphanumeric (12)	Clearing Member ID.
4.	TM ID	Alphanumeric (12)	Trading Member ID.
5.	Number of Detail Records at Summary – End Client Level	Numeric (5,0)	Total number of records in the “Summary” section of 30.
6.	Number of Detail Records at Detail - End Client Level	Numeric (5,0)	Total number of records in the “Details” section of 40.
7.	Initial Margin/SPAN Margin	Numeric (22,2)	Initial Margin, as received from SPAN.
8.	Special Margin	Numeric (22,2)	Special Margin, if not applicable 0 will be shown.
9.	Additional Margin	Numeric (22,2)	Additional Margin. Will be 0 if not applicable
10.	Tender Margin	Numeric (22,2)	Tender Margin. The value Will be 0 if not applicable
11.	Delivery Margin	Numeric (22,2)	Delivery Margin. The value Will be 0 if not applicable
12.	Spread Margin Benefit	Numeric (22,2)	Spread Margin Benefit, , if applicable, else will be shown as zero..
13.	Delivery Margin Exemption	Numeric (22,2)	Delivery Margin Exemption due to any early pay-in benefits.
14.	Early Pay-In Benefit	Numeric (22,2)	Early Pay-In Benefit, margin exempted due to early pay-in
15.	Actual Margin Levied	Numeric (22,2)	Sum of all applicable margins, minus the spread and benefits.
16.	Additional Lean period margin	Numeric (22,2)	ALM margin calculated, will be zero if not applicable.
17.	Net Buy Premium	Numeric (22,2)	Net Buy Premium
18.	Extreme Loss Margin	Numeric (22,2)	Extreme Loss Margin
19.	Concentration Margin	Numeric (22,2)	Concentration Margin
20.	Devolvement Margin	Numeric (22,2)	Devolvement Margin

Summary Margin Information at End Client Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 30

Sr. No	Field Name	Field Size	Remarks
2.	TM ID	Alphanumeric(12)	Trading Member ID
3.	Account Type	Alphanumeric (1)	'P' for Proprietary 'C' for Client 'I' for Institutional Accepted Trades would be displayed.
4.	Account ID	Alphanumeric (12)	Client Account ID For Account Type 'P' , TM ID For Account Type 'I' , INST
5.	Initial Margin/SPAN Margin	Numeric (22,2)	Initial Margin and SPAN Margin.
6.	Special Margin	Numeric (22,2)	Special Margin.
7.	Additional Margin	Numeric (22,2)	Additional Margin.
8.	Tender Margin	Numeric (22,2)	Tender Margin.
9.	Delivery Margin	Numeric (22,2)	Delivery Margin.
10.	Spread Margin Benefit	Numeric (22,2)	Spread Margin Benefit, , if applicable, else will be shown as zero..
11.	Delivery Margin Exemption	Numeric (22,2)	Delivery Margin Exemption due to any early pay-in benefits.
12.	Early Pay-In Benefit	Numeric (22,2)	Early Pay-In Benefit, margin exempted due to early pay-in
13.	Actual Margin Levied	Numeric (22,2)	Sum of all applicable margins, minus the spread and benefits.
14.	Additional Lean period margin	Numeric (22,2)	ALM margin calculated, will be zero if not applicable.
15.	Reserved	Alphanumeric (12)	Reserved for Future use and any value in same should be ignored.
16.	Net Buy Premium	Numeric (22,2)	Net Buy Premium
17.	Extreme Loss Margin	Numeric (22,2)	Extreme Loss Margin
18.	Concentration Margin	Numeric (22,2)	Concentration Margin
19.	Devolvement Margin	Numeric (22,2)	Devolvement Margin

Information at End Client - Product Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 40
2.	Account Type	Alphanumeric (1)	'P' for Proprietary 'C' for Client 'I' for Institutional Accepted Trades would be displayed.
3.	Account ID	Alphanumeric (12)	Client Account ID For Account Type 'P' , TM ID For Account Type 'I' , INST
4.	Instrument Name	Alphanumeric (8)	Instrument Name as defined.
5.	Symbol	Alphanumeric (10)	Symbol
6.	Expiry Date	Alphanumeric (9)	Expiry Date Format : 'DDMMMYYYY' For Call Auction, it would be blank.

Sr. No	Field Name	Field Size	Remarks
7.	Strike Price	Numeric (11,4)	Strike Price
8.	Options Type	Alphanumeric (2)	Options Type
9.	Initial Margin	Numeric (22,2)	Initial Margin.
10.	Special Margin On Buy Position	Numeric (22,2)	Special Margin on Buy Open Position.
11.	Special Margin On Sell Position	Numeric (22,2)	Special Margin on Sell Open Position.
12.	Additional Margin On Buy Position	Numeric (22,2)	Additional Margin on Buy Open Position.
13.	Additional Margin On Sell Position	Numeric (22,2)	Additional Margin on Sell Open Position.
14.	Tender Margin	Numeric (22,2)	Tender Margin.
15.	Delivery Margin	Numeric (22,2)	Delivery Margin.
16.	Delivery Margin Exemption	Numeric (22,2)	Delivery Margin Exemption due to any early pay-in benefits.
17.	Early Pay-In Benefit	Numeric (22,2)	Early Pay-In Benefit, margin exempted due to early pay-in
18.	Additional Lean period margin	Numeric (22,2)	ALM margin, if applicable. If not a value of zero will be shown.
19.	Reserved	Alphanumeric (12)	Reserved for Future use and any value in same should be ignored.
20.	Net Buy Premium	Numeric (22,2)	Net Buy Premium
21.	Extreme Loss Margin	Numeric (22,2)	Extreme Loss Margin
22.	Concentration Margin	Numeric (22,2)	Concentration Margin

1.22. Expiring Collaterals

File Name: For CM: MCX_ExpiringCollateral_<CM ID>_<yyyymmdd>.csv For TM: MCX_ExpiringCollateral_<TM ID>_<yyyymmdd>.csv	**File Type:** CSV
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Detail Record (Reflecting renewal of BG and FD collaterals, if any)

Sr. No	Field Name	Field Size	Remarks
1.	Date	Alphanumeric (8)	Date on which the file is exported. Format: DDMMYYYY
2.	CM Code	Numeric (5,0)	Clearing Member ID
3.	TM Code	Numeric (5,0)	Trading Member ID
4.	Group Type	Numeric (2,0)	It would display the values assigned to Collateral Group. For values, please refer table Group Type.
5.	Collateral Type	Numeric (2,0)	It would display the values assigned to Collateral Type. For values, please refer table Collateral Type.
6.	Instrument/Bank Name	Alphanumeric (50)	It would display the description of the collateral. Would display Bank name in case of BG, FD. In case of Warehouse Receipt, it would display underlying asset. E.g. Gold, Chana etc. In case of G-Sec and T-Bills, it would display description as entered in G-Sec/T-Bills master.
7.	Instrument No.	Alphanumeric (50)	It would display Bank Guarantee No. / Fixed Deposit No. / Warehouse Receipt No. (ICIN in case in Demat form). For Collateral as G-Sec and T- Bills, it would be blank.
8.	Expiry Date	Alphanumeric (8)	It would display the expiry/maturity date of the collateral. Format : DDMMYYYY
9.	Net Value before Hair Cut.	Numeric (24,4)	It would display the value before applying hair cut (%).
10.	Hair Cut (%)	Numeric (5,2)	It would display the Hair Cut %.
11.	Net Value after Hair Cut	Numeric (24,4)	It would display the value after applying hair cut (%).
12.	Currency Code	Alphanumeric (3)	Currency code, for e.g. 'INR','USD'.

Group Type:

Code	Description
02	Fixed Deposit
03	Bank Guarantee
04	G-Sec
05	T-Bills
06	Warehouse Receipts

Collateral Type:

Code	Description
01	Cash
02	Cash Collateral
03	Others

1.23. Early Pay In File To Member

File Name: **For Clearing Member:** MCX_EARLY PAY IN_<CM ID>_<YYYYMMDD>.csv **For Trading Member:** MCX_EARLY PAY IN_<TM ID>_<YYYYMMDD>. Csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date	Alphanumeric (9)	Obligation Date. Format DDMMMYYYY
2.	CM ID	Alphanumeric (12)	Clearing Member ID
3.	TM ID/INST	Alphanumeric (12)	Trading Member ID In case of accepted CP records, this will contain 'INST'
4.	Account Type	Alphanumeric (1)	'P' for House 'C' for Client 'I' for Institutional Accepted Trades would be displayed.

Sr. No	Field Name	Field Size	Remarks
5.	Account ID	Alphanumeric (12)	If the flag is P, then Trading Member ID for which Early Pay In benefit is considered on the above mentioned date. If the flag is C, then End Client ID for which Early Pay In benefit is considered on the above mentioned date. If the flag is I, then CP ID for which Early Pay In benefit is considered on the above mentioned date. Order of Priority: 1st CP Records 2nd TM Records 3rd End Client Records Sorted alphabetically.
6.	Symbol	Alphanumeric (10)	Symbol
7.	Expiry Date	Alphanumeric (9)	Expiry Date Format: 'DDMMMYYYY' For Call Auction, it would be blank.
8.	Settlement Number	Alphanumeric (11)	It would be the Settlement Number.
9.	Open Position	Numeric (9,0)	Open Position for given Date
10.	Early Pay In Quantity	Numeric (9,0)	Quantity considered as Early Pay In on the above mentioned date.
11.	Early Pay In Value	Numeric (18,2)	Early Pay In Value for the quantity marked as Early Pay In Quantity on the above mentioned date. (Value can be in positive, negative or '0'). This is a derived value.
12.	Delivery Centre	Alphanumeric (50)	It would display the respective delivery centre where early pay-in received.
13.	C/f Early Pay In Quantity	Numeric (9,0)	Early Pay In Quantity carried forward on the above mentioned date. This is a derived value.
14.	C/f Early Pay In Value	Numeric (18,2)	Early Pay In Value carried forward on the above mentioned date. This is a derived value. (Value can be in positive, negative or '0')
15.	Reserved	Numeric (1,0)	Reserved for Future use and any value in same would be ignored.
16.	Reserved	Numeric (18,2)	Reserved for Future use and any value in same would be ignored.
17.	Reserved	Numeric (18,2)	Reserved for Future use and any value in same would be ignored.
18.	Delivery Marked Quantity	Numeric (9,0)	Delivery Marked Qty on the above mentioned date.
19.	Delivery Margin Exemption Qty after Delivery Marking	Numeric (9,0)	Quantity considered for Delivery Margin Exemption after delivery marking.
20.	Delivery Margin Exemption Value after	Numeric (18,2)	Value considered for Delivery Margin Exemption after delivery marking.

Sr. No	Field Name	Field Size	Remarks
	Delivery Marking		
21.	CP ID	Alphanumeric (12)	For account type 'I', CP ID.

1.24. JV to Member

File Name: For Clearing Member: MCX_ JV_<CM ID>_<YYYYMMDD>.csv	File Type: CSV
	Mode: FTP
File Path: For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date	Alphanumeric (8)	Business date for which JV is posted. Format DDMMYYYY
2.	CM ID	Alphanumeric (12)	Clearing Member ID
3.	Reference Number	Alphanumeric (25)	Reference Number for JV.
4.	Debit Account	Alphanumeric (50)	Account Debited E.g., Initial Margin
5.	Reserved	Alphanumeric (3)	Reserved for Future use and any value in same would be ignored.
6.	Credit Account	Alphanumeric (50)	Account Credited E.g., Daily Obligation
7.	Currency Code	Alphanumeric (3)	Currency Code E.g. 'INR'
8.	Amount	Numeric (20,2)	Amount For which JV is posted.

Notes:

Reference No. : JV/0910/1 where
2010 – Financial Year
JV – Journal Voucher
1 – Serial No. in incremental order for respective year.

1.25. State-City File

File Name: MCX_State-CityList_<YYYYMMDD>.csv	**File Type:** CSV
	Mode: FTP
File Path: FTP Root path\Common\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
1.	State	Alphanumeric (50)	Mandatory	State
2.	City	Alphanumeric (50)	Optional	City

1.26. Daily Margin Shortfall and Penalty to Trading Member

File Name: **For Clearing Member:** MCX_NCMR_<CM ID>_<YYYYMMDD>.csv **For Trading Member:** MCX_NCMR_<TM ID>_<YYYYMMDD>.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Date	Date	Trade Date Format: DD-Mmm-YY Eg. 27-Dec-12
2.	CM ID	Alphanumeric(20)	CM ID
3.	CM Name	Alphanumeric(50)	CM Name
4.	TM/CP ID	Alphanumeric(20)	For TCM/TM, it would be TM/TCM ID For ITCM/PCM, it would be TM/CP ID
5.	TM/Fund Name	Alphanumeric (150)	For TCM/TM, it would be TM/TCM Name For ITCM/PCM, it would be TM/Fund Name
6.	Client Code	Alphanumeric(50)	Client Code It would be blank for ITCM/PCM
7.	Actual Shortfall	Numeric(22,2)	Amount of Shortfall of Margins for levy of penalty Option 1 Sum of (maximum of (Peak Margin Shortfall, Initial Margin Shortfall)) + Other margin shortfall + MTM shortfall Option 2 Sum of (maximum of (EOD allocation Shortfall, Peak Margin Shortfall, Initial Margin Shortfall)) + Other margin shortfall + MTM shortfall Option 3 Sum of (maximum of (Intraday allocation shortfall, EOD allocation shortfall, Peak Margin Shortfall, Initial Margin Shortfall)) + Other margin shortfall + MTM shortfall
8.	Shortfall on which penalty has been levied	Numeric(22,2)	Shortfall on which penalty has been levied
9.	Shortfall%	Numeric(5,2)	Shortfall in % Option 1 It would shortfall on which penalty has been levied / maximum of (Peak Margin Shortfall, Initial Margin Shortfall)) + Other margin shortfall + MTM shortfall Option 2 It would be [Shortfall on which penalty has been levied / (Maximum of (Initial Margin Utilized, Peak Margin Utilized, EOD Short Allocation shortfall) + Other Margin Utilized+ MTM Utilized)] *100 Option 3 It would be [Shortfall on which penalty has been levied / (Maximum of (Initial Margin Utilized, Peak Margin Utilized, EOD Short Allocation

Sr. No	Field Name	Field Size	Remarks
			shortfall, Intra-day short Allocation shortfall) + Other Margin Utilized+ MTM Utilized)] *100
10	Count of Shortfall for Consecutive Days	Numeric(2,0)	Count of Shortfall for Consecutive Days
11.	Count of Shortfall in the Calendar Month	Numeric(2,0)	Count of Shortfall in the Calendar Month
12.	Applicable Penalty %	Numeric(22,2)	Applicable Penalty
13.	Penalty Amount	Numeric(20,2)	Penalty Amount would be derived as per amount defined in Actual Shortfall.
14.	Initial Margin Utilized	Numeric(22,2)	Initial Margin Utilized. It would be Initial Margin + Extreme Loss Margin + Net Buy Premium
15.	Other Margin Utilized	Numeric(22,2)	Other Margin Utilize. It would be the sum of Additional Margin+ Special Margin+ Tender Margin+ Delivery Margin +Additional Lean Period Margin+ Concentration Margin + Devolvement Margin – Spread Margin Benefit. It would be exclusive of Initial Margin
16.	MTM	Numeric(22,2)	Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
17.	Initial Margin Reported	Numeric(22,2)	Initial Margin Reported.
18.	Other Margin Reported	Numeric(22,2)	Other Margin Reported.
19.	MTM Reported	Numeric(22,2)	MTM Reported
20.	Initial Margin Shortfall	Numeric(22,2)	Initial Shortfall. It would be Max of(Initial Margin Utilised-Initial Margin Reported,0)
21.	Other Margin & MTM Shortfall	Numeric(22,2)	Other Margin & MTM Shortfall It would be Max of ((Other Margin Utilised + MTM Loss) – (Other Margin Reported + MTM Reported), 0)
22.	Peak Margin Utilized	Numeric(22,2)	Peak Margin Utilized It would be highest Peak Margin across all Peak margin snap shot (Sum of Initial Margin + Extreme Loss Margin + Net Buy Premium) * Peak Margin %
23.	Peak Margin Reported	Numeric(22,2)	Peak Margin Reported
24.	Peak Margin Shortfall	Numeric(22,2)	Peak Margin Shortfall.
25.	Intra-day short Allocation	Numeric(22,2)	It would be Intra-day short Allocation, maximum of short allocation across peak margin snapshots
26.	EOD Short Allocation	Numeric(22,2)	It would be short allocation at EOD, Initial margin – EOD Client Allocation- EOD client collaterals, if greater than Zero, else Zero

Sr. No	Field Name	Field Size	Remarks
27.	Intra-day Short Allocation Reported	Numeric(22,2)	It would be Intra-day Short Allocation collection reported by the member as per INTRASAR file uploaded by member
28.	Reserved		Blank
29.	Intra-day allocation shortfall	Numeric(22,2)	It would be Intra-day allocation shortfall, Intra-day short allocation – Intraday short allocation reported
30.	EOD Short Allocation Reported	Numeric (22,2)	It would be EOD Short Allocation collection reported by the member as per EODSAR file uploaded by member
31	EOD allocation shortfall	Numeric(22,2)	It would be EOD allocation shortfall, EOD short allocation – EOD short allocation reported

1.27. Export of Penalty on Trade Modification

File Name: **For Clearing Member:** MCX_ ClientModification _<CM ID>_<DDMMYYYY>.xls **For Trading Member:** MCX_ ClientModification _<TM ID>_< DDMMYYYY >.xls	**File Type:** xls
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Date	Date	Trade Date Format: DD-Mmm-YYYY Eg. 27-Dec-12
2.	CM ID	Alphanumeric (20)	CM ID
3.	CM Name	Alphanumeric (50)	CM Name
4.	TM ID	Alphanumeric(20)	TM ID
5.	TM Name	Alphanumeric(150)	TM Name
6.	Instrument Name	Alphanumeric(40)	Instrument Name as defined
7.	Product Symbol	Alphanumeric(200)	Product Symbol
8.	Expiry Date	Date	Expiry Date Format: DD-Mmm-YYYY Eg. 27-Dec-12 For Call Auction, it would be blank.
9.	Strike Price	Numeric(13,4)	Strike Price
10.	Option Type	Alphanumeric(2)	Option Type
11.	Original Client	Alphanumeric(15)	Original Client
12.	Modified Client	Alphanumeric(15)	Modified Client
13.	Order No	Numeric (9,0)	Order Number
14.	Trade No	Numeric (10,0)	Trade Number
15.	Buy/Sell	Alphanumeric(4)	Buy/Sell
16.	Traded Price	Numeric(20,4)	Traded Price
17.	Traded Quantity	Numeric (9,0)	Traded Quantity
18.	Traded Value	Numeric(20,4)	Traded Value (Value can be in positive, negative or ‘0’)
19.	Traded Time	Time	Traded Time Format: hh:mm:ss AM/PM
20.	Modified Time	Date Time	Modified Time Format: DD-Mmm-YYYY hh:mm:ss AM/PM

1.28. Margin File

File Name: **For Clearing Member:** MCX_MARGIN_<CM ID>_<YYYYMMDD>.csv **For Trading Member :** MCX_MARGIN_<TM ID>_<YYYYMMDD>.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No.	Field Name	Field Size	Remarks
1.	Date	Alphanumeric (10)	Margin File Generation Date Format : 'DDMMMYYYY'
2.	TM / CP ID	Alphanumeric (12)	Trading Member ID In case of accepted CP trades, this will contain CP ID
3.	Client ID	Alphanumeric (10)	Client ID For ITCM/PCM, it would be blank. For PRO record, it would be *OWN*.
4.	Initial Margin	Numeric (22,2)	Sum of Initial Margin + Extreme Loss Margin + Net Buy Premium at TM/CP/End Client level for each Product where the entity has positions.
5.	Other Margin	Numeric (22,2)	Sum of Additional Margin+ Special Margin+ Tender Margin+ Delivery Margin +Additional Lean Period Margin+ Concentration Margin + Devolvement Margin – Spread Margin Benefit. It would be exclusive of Initial Margin
6.	MTM	Numeric (22,2)	Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
7.	Reserved	Numeric (22,2)	Reserved for Shortage reported.
8.	Reserved	Numeric (22,2)	Reserved for Penalty Levied.
9.	MTM Collected	Numeric (22,2)	Reserved for Member Reporting.
10.	Initial Margin Collected	Numeric (22,2)	Reserved for Member Reporting.
11.	Other Margin Collected	Numeric (22,2)	Reserved for Member Reporting.
12.	Peak Margin Threshold %	Numeric (5,2)	Peak Margin %
13.	Peak Margin	Numeric (22,2)	Peak Margin (Sum of Initial Margin + Extreme Loss Margin + Net Buy Premium) * Peak Margin %
14.	Peak Margin Collected	Numeric (22,2)	Reserved for Member Reporting
15.	Peak Margin Shortfall	Numeric (22,2)	Reserved for Peak Margin Shortage reported.
16.	Intra-day short Allocation	Numeric (22,2)	It would be Intra-day short Allocation, maximum of short allocation across peak margin snapshots
17.	EOD Short Allocation	Numeric (22,2)	It would be short allocation at EOD, Initial margin – EOD Client Allocation- EOD client collaterals, if greater than Zero, else Zero
18.	Reserved	Numeric (22,2)	
19.	Reserved	Numeric (2,0)	

1.29. Margin File from Member

File Name: **For Clearing Member:** MCX_MARGIN_<YYYYMMDD>_.Mnn **For Trading Member:** MCX_MARGIN_<YYYYMMDD>_.Mnn	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Margin Folder\dnld\ **For Trading Member:** FTP Root path\Trading Member ID\Margin Folder\dnld\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date	Alphanumeric (10)	Date of Margin File from Member Format : 'DDMMMYYYY'
2.	TM / CP ID	Alphanumeric (12)	Trading Member ID In case of accepted CP trades, it would contain CP ID
3.	Client ID	Alphanumeric (10)	Client ID For ITCM/PCM, it would be blank. For PRO record, it would be *OWN*.
4.	Initial Margin	Numeric (22,2)	Sum of Initial Margin + Extreme Loss Margin + Net Buy Premium at TM/CP/End Client level for each Product where the entity has positions.
5.	Other Margin	Numeric (22,2)	Sum of Additional Margin+ Special Margin+ Tender Margin+ Delivery Margin +Additional Lean Period Margin+ Concentration Margin + Devolvement Margin – Spread Margin Benefit. It would be exclusive of Initial Margin
6.	MTM	Numeric (22,2)	Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
7.	Reserved	Numeric (22,2)	Reserved for Shortage reported.
8.	Reserved	Numeric (22,2)	Reserved for Penalty Levied.
9.	MTM Collected	Numeric (22,2)	MTM Collected.
10.	Initial Margin Collected	Numeric (22,2)	Initial Margin Collected.
11.	Other Margin Collected	Numeric (22,2)	Other Margin Collected.
12.	Peak Margin Threshold %	Numeric (5,2)	Peak Margin %
13.	Peak Margin	Numeric (22,2)	Peak Margin (Sum of Initial Margin + Extreme Loss Margin + Net Buy Premium) * Peak Margin %
14.	Peak Margin Collected	Numeric (22,2)	Peak Margin Collected
15.	Peak Margin Shortfall	Numeric (22,2)	Reserved for Peak Margin Shortage reported.
16.	Intra-day short Allocation	Numeric (22,2)	It would be Intra-day short Allocation, maximum of short allocation across peak margin snapshots
17.	EOD Short Allocation	Numeric (22,2)	It would be short allocation at EOD, Initial margin – EOD Client Allocation- EOD client collaterals, if greater than Zero, else Zero
18.	Reserved	Numeric (22,2)	

Sr. No	Field Name	Field Size	Remarks
19.	Reserved	Numeric (2,0)	

Notes

- YYYYMMDD – Business Date
- 'M' indicates that the file is sent by the member
- nn – Batch number (is a running sequence) – valid values 01 to 99

1.30. Response of Margin File to Member

File Name: **For Clearing Member:** MCX_MARGIN_<YYYYMMDD>_.Enn **For Trading Member:** MCX_MARGIN_<YYYYMMDD>_.Enn	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Margin Folder\Upld\ **For Trading Member:** FTP Root path\Trading Member ID\ Margin Folder\Upld\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date	Alphanumeric (10)	Date of Margin File from Member Format : 'DDMMMYYYY'
2.	TM / CP ID	Alphanumeric (12)	Trading Member/CP ID
3.	Client ID	Alphanumeric (10)	Client ID For ITCM/PCM, it would be blank. For PRO record, it would be *OWN*
4.	Initial Margin	Numeric (22,2)	Sum of Initial Margin + Extreme Loss Margin + Net Buy Premium at TM/CP/End Client level for each Product where the entity has positions
5.	Other Margin	Numeric (22,2)	Sum of Additional Margin+ Special Margin+ Tender Margin+ Delivery Margin +Additional Lean Period Margin+ Concentration Margin + Devolvement Margin – Spread Margin Benefit. It would be exclusive of Initial Margin.
6.	MTM	Numeric (22,2)	Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
7.	Reserved	Numeric (22,2)	Reserved for Shortage reported.
8.	Reserved	Numeric (22,2)	Reserved for Penalty Levied.
9.	MTM Collected	Numeric (22,2)	MTM Collected
10.	Initial Margin Collected	Numeric (22,2)	Initial Margin Collected
11.	Other Margin Collected	Numeric (22,2)	Other Margin Collected
12.	Peak Margin Threshold %	Numeric (5,2)	Peak Margin %
13.	Peak Margin	Numeric (22,2)	Peak Margin (Sum of Initial Margin + Extreme Loss Margin + Net Buy Premium) * Peak Margin %
14.	Peak Margin Collected	Numeric (22,2)	Peak Margin Collected.
15.	Peak Margin Shortfall	Numeric (22,2)	Reserved for Peak Margin Shortage reported.
16.	Error Code	Numeric (2,0)	Error code if the record is rejected. Else it would be blank.
16.	Intra-day short Allocation	Numeric (22,2)	It would be Intra-day short Allocation, maximum of short allocation across peak margin snapshots
17.	EOD Short Allocation	Numeric (22,2)	It would be short allocation at EOD, Initial margin – EOD Client Allocation- EOD client collaterals, if greater than Zero, else Zero

Sr. No	Field Name	Field Size	Remarks
18.	Reserved	Numeric (22,2)	
19.	Reserved	Numeric (2,0)	
20.	Error Code	Numeric (2,0)	Error code if the record is rejected. Else it would be blank.

List of error codes at file level

Error Code	Description
01	Incorrect file naming convention.
02	File with the same batch no. already imported.
03	File with greater batch no. already imported.
04	Blank file cannot be imported.
05	Invalid date in the file name.

List of error codes at record level

Error Code	Description
01	Incorrect record format.
02	Incorrect Member ID.
03	Incorrect mapping of Trading Member.
04	Date in record does not match with file date
05	Margin amount is negative.
06	Incorrect Margin details.
07	Mandatory field is blank or incorrect

Notes

- If file is successfully imported, then member will get as blank file with following naming convention – **MCX _MARGIN_<YYYYMMDD>S.Enn**
- YYYYMMDD – Business Date
- 'E' indicates that the file is sent by the Exchange
- nn – Batch number (is a running sequence) – valid values 01 to 99. It would be in same order as received by Member.

1.31. Margin Shortage File to Member

File Name: **For Clearing Member:** MCX_MARGINSHORTAGE_<YYYYMMDD>_.Enn **For Trading Member:** MCX_MARGINSHORTAGE_<YYYYMMDD>_.Enn	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root Path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root Path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date	Alphanumeric (10)	Date of Margin File from Member Format: 'DDMMMYYYY'
2.	TM / CP ID	Alphanumeric (12)	Trading Member ID In case of accepted CP trades, this will contain CP ID
3.	Client ID	Alphanumeric (10)	Client ID. For ITCM/PCM, it would be blank. For PRO record, it would be *OWN*.
4.	Initial Margin	Numeric (22,2)	Sum of Initial Margin + Extreme Loss Margin + Net Buy Premium at TM/CP/End Client level for each Product where the entity has positions.
5.	Other Margin	Numeric (22,2)	Sum of Additional Margin+ Special Margin+ Tender Margin+ Delivery Margin +Additional Lean Period Margin+ Concentration Margin + Devolvement Margin – Spread Margin Benefit. It would be exclusive of Initial Margin.
6.	MTM	Numeric (22,2)	Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
7.	Amount of Shortfall of Margins	Numeric (22,2)	Amount of Shortfall of Margins for levy of penalty **Option 1** Sum of (maximum of (Peak Margin Shortfall, Initial Margin Shortfall)) + Other margin shortfall + MTM shortfall **Option 2** Sum of (maximum of (**EOD allocation Shortfall**, Peak Margin Shortfall, Initial Margin Shortfall)) + Other margin shortfall + MTM shortfall **Option 3** Sum of (maximum of (**Intraday allocation shortfall**, EOD allocation shortfall, Peak Margin Shortfall, Initial Margin Shortfall)) + Other margin shortfall + MTM shortfall
8.	Penalty Levied	Numeric (22,2)	Penalty levied if any for the trade date.
9.	MTM Collected	Numeric (22,2)	MTM Collected
10.	Initial Margin Collected	Numeric (22,2)	Initial Margin Collected

Sr. No	Field Name	Field Size	Remarks
11.	Other Margin Collected	Numeric (22,2)	Other Margin Collected
12.	Peak Margin Threshold %	Numeric (5,2)	Peak Margin %. As applicable to the trade date for which the file is generated and defined in the peak margin snapshot parameters
13.	Peak Margin	Numeric (22,2)	Peak Margin (Sum of Initial Margin + Extreme Loss Margin + Net Buy Premium) * Peak Margin %
14.	Peak Margin Collected	Numeric (22,2)	Peak Margin Collected.
15.	Peak Margin Shortfall	Numeric (22,2)	Peak Margin Shortage.
16.	Intra-day short Allocation	Numeric (22,2)	It would be Intra-day short Allocation, maximum of short allocation across peak margin snapshots
17.	EOD Short Allocation	Numeric (22,2)	It would be short allocation at EOD, Initial margin – EOD Client Allocation- EOD client collaterals, if greater than Zero, else Zero
18.	Intra-day Short Allocation Reported	Numeric (22,2)	It would be Intra-day Short Allocation collection reported by the member as per INTRASAR file uploaded by member
19.	Reserved	Numeric (22,2)	Blank
20.	Intra-day allocation shortfall	Numeric (22,2)	It would be Intra-day allocation shortfall, Intra-day short allocation – Intraday short allocation reported
21.	EOD Short Allocation Reported	Numeric (22,2)	It would be Intra-day Short Allocation collection reported by the member as per EODSAR file uploaded by member
22	EOD Allocation shortfall	Numeric (22,2)	It would be EOD Allocation shortfall, EOD Short Allocation – EOD Short Allocation Reported

Notes

- YYYYMMDD – Business Date
- 'E' indicates that the file is sent by the Exchange
- nn – Batch number (is a running sequence) – valid values 01 to 99.

1.32. CTT File to Clearing Member

File Name: **For Clearing Member:** MCX_ CTT_<CM ID>_YYYYMMDD.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\	
There would be no column title row in file.	

Information at Clearing Member Level

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '10'.
2.	CTT Date	Date	Format: DD-MMM-YYYY. Would be same as in file name.
3.	Due Date of Payment	Date	Format: DD-MMM-YYYY. Would be the pay in date for the member.
4.	CM ID	Numeric (5,0)	Clearing Member ID
5.	Total CTT	Numeric (22,2)	Total CTT at CM level (Adding total CTT values of TM's).

Information at Trading Member / CP Level

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '20'.
2.	CTT Date	Date	Format: DD-MMM-YYYY. Would be same as in file name.
3.	TM / CP ID	Alphanumeric (12)	Trading Member ID In case of accepted CP trades, this will contain CP ID
4.	Total CTT	Numeric (22,2)	Total CTT at TM level (Adding total CTT values of End Clients under the mentioned TM).

Information at End Client / CP Level

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '30'.
2.	CTT Date	Date	Format: DD-MMM-YYYY. Would be same as in file name.
3.	TM ID	Numeric (5,0)	Trading Member ID In case of accepted CP trades, this would display 'INST'
4.	Client/CP ID	Alphanumeric (12)	End Client ID In case of INST, it would display CP ID.
5.	Total CTT	Numeric (22,2)	Total of CTT value of the end client (inclusive of all contracts).

Information at Product Level

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '40'.
2.	CTT date	Date	Format: DD-MMM-YYYY. Would be same as in file name.
3.	TM ID	Numeric (5,0)	Trading Member ID In case of accepted CP trades, this would display 'INST'
4.	Client/CP ID	Alphanumeric (12)	End Client ID In case of INST, it would display CP ID.
5.	Instrument Type	Alphanumeric (12)	Instrument Type as defined.
6.	Symbol	Alphanumeric (10)	Symbol
7.	Expiry Date	Date	Expiry Date Format : 'DDMMMYYYY' For Call Auction, it would be blank.
8.	Strike Price/ Settlement Price	Numeric (9,4)	Strike price If option is exercised then it would be referred as settlement price.
9.	Options Type	Alphanumeric (2)	Options Type
10.	Sell/Exercised Quantity	Numeric (9,0)	Sell/ Exercised quantity.
11.	Sell/Exercised Value	Numeric (22,2)	Sell/ Exercised value would be in absolute terms.
12.	Taxable sell value - Futures	Numeric (22,2)	Taxable sell value for futures.
13.	Taxable value - Options	Numeric (22,2)	Taxable value for options.
14.	CTT – Futures	Numeric (22,2)	CTT computed for futures.
15.	CTT - Options	Numeric (22,2)	CTT computed for options.
16.	CTT Flag	Numeric (1)	1: For Future Trades 2: For Traded/Sell Options 3: For Exercised Options 4: For Call Auction Trades
17.	Buy Quantity – Call Auction	Numeric (9,0)	Buy quantity for Call Auction trades
18.	Buy Value – Call Auction	Numeric (22,2)	Buy value for Call Auction trades would be in absolute terms.
19.	Taxable buy value – Call Auction	Numeric (22,2)	Taxable buy value for Call Auction trades
20.	Taxable sell value – Call Auction	Numeric (22,2)	Taxable sell value for Call Auction trades
21.	CTT – Call Auction	Numeric (22,2)	CTT computed for Call Auction.

1.33. CTT File to Trading Member

File Name: **For Trading Member:** MCX_ CTT_<TM ID>_YYYYMMDD.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Information at Trading Member Level

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '10'.
2.	CTT Date	Date	Format: DD-MMM-YYYY. Would be same as in file name.
3.	TM ID	Numeric (5,0)	Trading Member ID
4.	Total CTT	Numeric (22,2)	Total CTT at TM level (Adding total CTT values of End Clients under the mentioned TM).

Information at End Client Level for the TM:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '20'.
2.	CTT Date	Date	Format: DD-MMM-YYYY. Would be same as in file name.
3.	TM ID	Numeric (5,0)	Alternate ID of Trading Member In case of accepted CP trades, this would display 'INST'
4.	Client/CP ID	Alphanumeric (12)	End Client ID In case of INST, it would display CP ID.
5.	Total CTT	Numeric (22,2)	Total of CTT value of the end client (inclusive of all contracts).

Information at Product Level

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '40'.
2.	CTT date	Date	Format: DD-MMM-YYYY. Would be same as in file name.
3.	TM ID	Numeric (5,0)	Trading Member ID
4.	Client ID	Alphanumeric (10)	End Client ID
5.	Instrument Type	Alphanumeric (12)	Instrument Type as defined.
6.	Symbol	Alphanumeric (10)	Symbol
7.	Expiry Date	Date	Expiry Date Format : 'DDMMMYYYY' For Call Auction, it would be blank.
8.	Strike Price/ Settlement Price	Numeric (9,4)	Strike price If option is exercised, then it would be referred as settlement price.

Sr. No	Field Name	Field Size	Remarks
9.	Options Type	Alphanumeric (2)	Options Type
10.	Sell/Exercised Quantity	Numeric (9,0)	Sell/ Exercised quantity
11.	Sell/Exercised Value	Numeric (22,2)	Sell/ Exercised value would be in absolute terms.
12.	Taxable sell value - Futures	Numeric (22,2)	Taxable sell value for futures.
13.	Taxable value - Options	Numeric (22,2)	Taxable value for options.
14.	CTT - Futures	Numeric (22,2)	CTT computed for futures.
15.	CTT - Options	Numeric (22,2)	CTT computed for options.
16.	CTT Flag	Numeric (1)	1: For Future Trades 2: For Traded/Sell Options 3: For Exercised Options 4: For Call Auction Trades
17.	Buy Quantity – Call Auction	Numeric (9,0)	Buy quantity for Call Auction
18.	Buy Value – Call Auction	Numeric (22,2)	Buy value for Call Auction would be in absolute terms.
19.	Taxable buy value – Call Auction	Numeric (22,2)	Taxable buy value for Call Auction
20.	Taxable sell value – Call Auction	Numeric (22,2)	Taxable sell value for Call Auction trades
21.	CTT – Call Auction	Numeric (22,2)	CTT computed for Call Auction.

1.34. Regulatory Fees Detail File

File Name: **For Clearing Member:** MCX_RFD_<MMMYYYY>.csv **For Trading Member:** MCX_RFD_<MMMYYYY>.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Header Record

Sr. No.	Field Name	Field Size	Remarks
1.	Reference No.	Alphanumeric (20)	Reference Number .
2.	CM ID	Alphanumeric (5)	clearing member ID
3.	TM ID	Alphanumeric (12)	Trading Member ID
4.	Month	Alphanumeric (7)	Month for which file is exported Format: 'MMMYYYY'
5.	Total Traded Value	Numeric (20,2)	Total Traded Value for the month in absolute terms. (i.e. considering value of each trade in absolute terms)
6.	Total Expiry Settlement/Delivery Marked Value	Numeric (20,2)	Total Expiry Settlement + Delivery Marked Value for the month + Exercise / Assignment Value of Options (Total Expiry Settlement/Delivery Marked Value would be in absolute terms)
7.	Total Value	Numeric (20,2)	Total Value i.e. Traded Value + Expiry Settlement/Delivery Marked Value + Exercise / Assignment Value of Options (Total Value would be in absolute terms)
8.	Category	Alphanumeric (25)	Category i.e. Agri or Non-Agri
9.	Regulatory Fees	Numeric (20,2)	Regulatory Fees as computed for the month
10.	Payment Due Date	Alphanumeric (8)	Payment Due Date as selected while computing. Format: 'DDMMYYYY'
11.	Remarks	Alphanumeric (25)	Remarks

Details Record

Sr. No.	Field Name	Field Size	Remarks
1.	Underlying Asset	Alphanumeric (10)	Underlying Asset.
2.	Category	Alphanumeric (25)	Category i.e., Agri or Non-Agri
3.	Traded Value	Numeric (20,2)	Traded value for the month of the underlying asset (Traded Value would be in absolute terms)

Sr. No.	Field Name	Field Size	Remarks
4.	Total Expiry Settlement/Delivery Marked Value	Numeric (20,2)	Total Expiry Settlement + Delivery Marked value for the month + Exercise / Assignment Value of Options (Total Expiry Settlement/Delivery Marked Value would be in absolute terms)
5.	Total Value	Numeric (20,2)	Total Value i.e. Traded Value + Expiry Settlement/Delivery Marked Value + Exercise / Assignment Value of Options (Total Value would be in absolute terms)

Notes:

- File would be sent to TCM and TM only
- MMMYYYY stands for Month & Year

1.35. Regulatory Fees Summary File

File Name: **For Clearing Member:** MCX_RFS<MMMYYYY>.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No.	Field Name	Field Size	Remarks
1.	Reference No.	Alphanumeric (20)	Reference Number
2.	CM ID	Alphanumeric (5)	Clearing Member ID
3.	TM / CP ID	Alphanumeric (12)	Trading Member ID In case of accepted CP trades, this will contain CP ID
4.	Month	Alphanumeric (7)	Fees For Month Format: 'MMMYYYY'
5.	Total Traded Value	Numeric (20,2)	Total Traded Value for the month (value would be in absolute terms)
6.	Total Expiry Settlement/Delivery Marked Value	Numeric (20,2)	Total Expiry Settlement + Delivery Marked value for the month + Exercise / Assignment Value of Options (value would be in absolute terms)
7.	Total Value	Numeric (20,2)	Total Value i.e. Traded Value + Expiry Settlement/Delivery Marked Value + Exercise / Assignment Value of Options (value would be in absolute terms)
8.	Category	Alphanumeric (25)	Category i.e., Agri or Non-Agri
9.	Regulatory Fees	Numeric (20,2)	Regulatory Fees levied for the month
10.	Payment Due Date	Alphanumeric (8)	Pay In Date of the computed Regulatory Fees for the month. Format: 'DDMMYYYY'

Notes:

- File would be sent to PCM and ITCM only
- MMMYYYY stands for Month & Year

1.36. Charges Bill Summary File

File Name: **For Clearing Member:** MCX_TC_Summary_<CM ID>_<MMMYYYY>_<DDMMYYYY>.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\\	
There would be no column title row in file.	

Sr. No.	Field Name	Field Size	Remarks
1.	TM ID	Alphanumeric (12)	Trading Member ID. In case of accepted CP Trades, this will contain CP ID
2.	Bill No.	Alphanumeric (20)	It would display Bill Number of each TM
3.	Currency Code	Alphanumeric (3)	It would display Currency Code E.g. 'INR'.
4.	Bill Amount	Numeric(22,2)	It would display Bill Amount inclusive of Tax

Notes:

1. <MMMYYYY> in file naming convention would be the month-year for which transaction charge is computed.
2. <DDMMYYYY> would be the due date of payment
3. File would be sent to PCM and ITCM only.

1.37. Concentration Margin File to Clearing Member

File Name: MCX_ConcentrationMargin_<CM ID>_ <YYYYMMDD>.csv	**File Type**: CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\	
There would be no column title row in file.	

Information at Clearing Member Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 10
2.	Date	Alphanumeric (8)	Business Date of Normal Obligation. The Format would be DDMMYYYY.
3.	Obligation	Alphanumeric (12)	Provisional – For Provisional Obligation Final – For Final Obligation
4.	CM ID	Alphanumeric (12)	Clearing Member ID
5.	Instrument Name	Alphanumeric (8)	Instrument Name as defined.
6.	Symbol	Alphanumeric (10)	Symbol
7.	Expiry Date	Alphanumeric (9)	Expiry Date Format: 'DDMMMYYYY'
8.	Strike Price	Numeric (11,4)	Strike Price
9.	Options Type	Alphanumeric (2)	Options Type
10.	Open Interest	Numeric (22,2)	Open Interest Value of the respective CM-Symbol
11.	Market Open Interest	Numeric (22,2)	It would be market wide open interest value of the respective Symbol
12.	Concentration Margin – CM	Numeric (22,2)	Concentration Margin computed for CM-Symbol
13.	Concentration Margin – End Client	Numeric (22,2)	Concentration Margin computed for EC-Symbol
14.	Applicable Concentration Margin	Numeric (22,2)	Sum of Concentration Margin computed for CM-Symbol and Concentration Margin computed for EC-Symbol

Information at Trading Member Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 20
2.	Date	Alphanumeric (8)	Business Date of Normal Obligation. The Format would be DDMMYYYY.
3.	Obligation	Alphanumeric (12)	Provisional – For Provisional Obligation Final – For Final Obligation

Sr. No	Field Name	Field Size	Remarks
4.	CM ID	Alphanumeric (12)	Clearing Member ID
5.	TM/CP ID	Alphanumeric (12)	Trading Member/ Custodian Participant ID
6.	Instrument Name	Alphanumeric (8)	Instrument Name as defined.
7.	Symbol	Alphanumeric (10)	Symbol
8.	Expiry Date	Alphanumeric (9)	Expiry Date Format: 'DDMMMYYYY'
9.	Strike Price	Numeric (11,4)	Strike Price
10.	Options Type	Alphanumeric (2)	Options Type
11.	Open Interest	Numeric (9,0)	Open Interest Value of the respective TM/CP-Symbol
12.	Market Open Interest	Numeric (22,2)	It would be market wide open interest value of the respective Symbol
13.	Concentration Margin	Numeric (22,2)	Concentration Margin

Information at End Client Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 30
2.	Date	Alphanumeric (8)	Business Date of Normal Obligation. The Format would be DDMMYYYY.
3.	Obligation	Alphanumeric (12)	Provisional – For Provisional Obligation Final – For Final Obligation
4.	CM ID	Alphanumeric (12)	Clearing Member ID
5.	TM ID/INST	Alphanumeric (12)	Trading Member ID. For Account Type 'I', 'INST'.
6.	Account Type	Alphanumeric (1)	'P' for Proprietary 'C' for Client 'I' for Institutional Accepted Trades would be displayed.
7.	Account ID	Alphanumeric (12)	Client Account ID For Account Type 'P' , TM ID For Account Type 'I' , INST
8.	Instrument Name	Alphanumeric (8)	Instrument Name as defined.
9.	Symbol	Alphanumeric (10)	Symbol
10.	Expiry Date	Alphanumeric (9)	Expiry Date Format: 'DDMMMYYYY'
11.	Strike Price	Numeric (11,4)	Strike Price

Sr. No	Field Name	Field Size	Remarks
12.	Options Type	Alphanumeric (2)	Options Type
13.	Open Interest	Numeric (22,2)	Open Interest Value of the respective End Client-Symbol
14.	Market Open Interest	Numeric (22,2)	It would be market wide open interest value of the respective Symbol
15.	Concentration Margin	Numeric (22,2)	Concentration Margin

1.38. Concentration Margin File to Trading Member

File Name: MCX_ConcentrationMargin_<TM ID>_ <YYYYMMDD>.csv	**File Type**: CSV
	Mode: FTP
File Path: **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Information at Trading Member Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 10
2.	Date	Alphanumeric (8)	Business Date of Normal Obligation. The Format would be DDMMYYYY.
3.	Obligation	Alphanumeric (12)	Provisional – For Provisional Obligation Final – For Final Obligation
4.	CM ID	Alphanumeric (12)	Clearing Member ID
5.	TM/CP ID	Alphanumeric (12)	Trading Member/ Custodian Participant ID
6.	Instrument Name	Alphanumeric (8)	Instrument Name as defined.
7.	Symbol	Alphanumeric (10)	Symbol
8.	Expiry Date	Alphanumeric (9)	Expiry Date Format: 'DDMMMYYYY'
9.	Strike Price	Numeric (11,4)	Strike Price
10.	Options Type	Alphanumeric (2)	Options Type
11.	Open Interest	Numeric (9,0)	Open Interest Value of the respective TM/CP-Symbol
12.	Market Open Interest	Numeric (22,2)	It would be market wide open interest value of the respective Symbol
13.	Concentration Margin	Numeric (22,2)	Concentration Margin

Information at End Client Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 20
2.	Date	Alphanumeric (8)	Business Date of Normal Obligation. The Format would be DDMMYYYY.
3.	Obligation	Alphanumeric (12)	Provisional – For Provisional Obligation Final – For Final Obligation
4.	CM ID	Alphanumeric (12)	Clearing Member ID
5.	TM ID/INST	Alphanumeric (12)	Trading Member ID. For Account Type 'I', 'INST'.

Sr. No	Field Name	Field Size	Remarks
6.	Account Type	Alphanumeric (1)	'P' for Proprietary 'C' for Client 'I' for Institutional Accepted Trades would be displayed.
7.	Account ID	Alphanumeric (12)	Client Account ID For Account Type 'P', TM ID For Account Type 'I', INST
8.	Instrument Name	Alphanumeric (8)	Instrument Name as defined.
9.	Symbol	Alphanumeric (10)	Symbol
10.	Expiry Date	Alphanumeric (9)	Expiry Date Format: 'DDMMMYYYY'
11.	Strike Price	Numeric (11,4)	Strike Price
12.	Options Type	Alphanumeric (2)	Options Type
13.	Open Interest	Numeric (22,2)	Open Interest Value of the respective End Client-Symbol
14.	Market Open Interest	Numeric (22,2)	It would be market wide open interest value of the respective Symbol
15.	Concentration Margin	Numeric (22,2)	Concentration Margin

1.39. Ex/DEx File from Member (MTS)

File Name: <File Name>.csv e.g.: XYZ.csv	**File Type:** .csv
	MTS
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Mandatory/ Optional	Remarks
1.	Inst. Name	Char(6)	Mandatory	• Value entered would exist in Scrip Master. • User would be able to enter alphanumeric characters. • Special characters would not be allowed. 'Space' would be allowed. • Only Inst. Type 'Option' would be allowed.
2.	Ex/DEx	Numeric (1,0)	Mandatory	It would accept following values: 1- Exercise 2- Do not Exercise
3.	Symbol	Char (12)	Mandatory	• User would be able to enter alphanumeric characters. • Special characters and Space would not be allowed. • Symbol entered would exist in the Scrip Master in database.
4.	Expiry Date	Char (9)	Mandatory	• ddMMMyyyy format would be followed. E.g. 23FEB2016 • Date entered would not be less than current date. • Expiry Date would exist in Scrip Master and would be mapped to the Symbol entered.
5.	Strike Price	Numeric (9,4)	Mandatory	For Instrument Name is 'Option', Strike Price would be mentioned.
6.	Opt. Type	Char (2)	Mandatory	If Instrument name is of type 'Option' then following values would be mentioned: CA PA CE PE
7.	Qty.	Numeric (8,0)	Mandatory	Request for quantity
8.	Acc. Type	Numeric (1,0)	Mandatory	It would accept following values: 1-OWN 2-CLI The request would be rejected in case of any other value.
9.	Client Name	Varchar (20)	Optional	• Value would exist only if 'Account Type' is 'CLI (2)'. If Account Type is 'OWN (1)', then this field would be blank • User would be able to enter alphanumeric characters.

Sr. No	Field Name	Field Size	Mandatory/ Optional	Remarks
				• Special characters would not be allowed. 'Space' would be allowed.
10.	Client	Varchar (10)	Mandatory /Optional	• Value would exist only if 'Account Type' is 'CLI (2)'. If Account Type is 'OWN (1)' or 'OMNI' (4), then this field would be blank. • User would be able to enter alphanumeric characters. • Special characters would not be allowed. 'Space' would be allowed.
11.	Reserved	Varchar (12)	Optional	Reserved for Future use and any value in same should be ignored.
12.	User Remarks	Varchar (50)	Optional	It would allow user to enter Remarks

1.40. Ex/DEx File from Member (MCS)

File Name: <File Name>.csv e.g.: XYZ.csv	**File Type:** .csv
	MCS
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Mandatory/ Optional	Remarks
1.	TM	Numeric (10,0)	Mandatory /Optional	It would accept valid TM Id. It would be blank for account type 'INST'.
2.	User	Numeric (10,0)	Mandatory /Optional	It would accept valid User Id. It would be blank for account type 'INST'.
3.	Inst. Name	Char (6)	Mandatory	• Value entered would exist in Scrip Master. • User would be able to enter alphanumeric characters. • Special characters would not be allowed. • 'Space' would be allowed. • Only Inst. Type 'Option' would be allowed.
4.	Ex/DEx	Numeric (1,0)	Mandatory	It would accept following values: 1- Exercise 2- Do not Exercise
5.	Symbol	Char (12)	Mandatory	• User should be able to enter alphanumeric characters. • Special characters and Space would not be allowed. • Symbol entered would exist in the Scrip Master in database.
6.	Expiry Date	Char (9)	Mandatory	• ddMMMyyyy format would be followed. E.g. 23FEB2016 • Date entered would not be less than current date. • Expiry Date would exist in Scrip Master and would be mapped to the Symbol entered.
7.	Strike Price	Numeric (9,4)	Mandatory	For Instrument Name is 'Option', Strike Price would be mentioned.
8.	Opt. Type	Char (2)	Mandatory	If Instrument name is of type 'Option' then following values would be mentioned else Blank: CA PA CE PE
9.	Qty.	Numeric (8,0)	Mandatory	Request for quantity
10.	Acc. Type	Numeric (1,0)	Mandatory	It would accept following values: 1-OWN 2-CLI 3-INST The request would be rejected in case of any other value. 3-INST would be allowed only in case of CM login.

Sr. No	Field Name	Field Size	Mandatory/ Optional	Remarks
11.	Client	Varchar (10)	Mandatory /Optional	• Value would exist only if 'Account Type' is 'CLI (2)' or 'INST (3)'. If Account Type is 'OWN (1)', then this field would be blank. • User would be able to enter alphanumeric characters. • Special characters would not be allowed. 'Space' would be allowed.
12.	Part. Id	Varchar (12)	Mandatory /Optional	If value in Acc. Type is 'INST' then it would be mentioned else blank.
13.	User Remarks	Varchar (50)	Optional	It would display System Rejection Reason.

1.41. Ex/DEx Response File to Member (MTS)

File Name: <File Name>_R_V_<DDMMYYYYHHMMSS>.csv <File Name>_R_S_<DDMMYYYYHHMMSS>.csv	**File Type:** .csv
	MTS
There is no Header row in file; it will start with following structure	

Sr. No	Field Name	Field Size	Remarks
1.	Inst. Name	Char(6)	Value would be same as specified in Uploaded file.
2.	Ex/DEx	Numeric (1,0)	Value would be same as specified in Uploaded file.
3.	Symbol	Char (12)	Value would be same as specified in Uploaded file.
4.	Expiry Date	Char (9)	Value would be same as specified in Uploaded file
5.	Strike Price	Numeric (9,4)	Value would be same as specified in Uploaded file.
6.	Opt. Type	Char (2)	Value would be same as specified in Uploaded file.
7.	Qty.	Numeric (8,0)	Value would be same as specified in Uploaded file.
8.	Acc. Type	Numeric (1,0)	Value would be same as specified in Uploaded file.
9.	Client Name	Varchar (20)	Value would be same as specified in Uploaded file.
10.	Client	Varchar (10)	Value would be same as specified in Uploaded file.
11.	Reserved	Varchar (12)	Reserved for Future use and any value in same should be ignored.
12.	User Remarks	Varchar (50)	Value would be same as specified in Uploaded file.
13.	System Remarks	Varchar (50)	It would display System Rejection Reason.

Notes:

- In file naming convention, R stands for response, S stands for Submit and V stands for Validate**.**

1.42. Ex/DEx Response File to Member (MCS)

File Name: <File Name>_R_V_<DDMMYYYYHHMMSS>.csv <File Name>_R_S_<DDMMYYYYHHMMSS>.csv	**File Type:** .csv
	MCS
There is no Header row in file; it will start with following structure	

Sr. No	Field Name	Field Size	Remarks
1.	TM	Numeric (10,0)	Value would be same as specified in Uploaded file.
2.	User	Numeric (10,0)	Value would be same as specified in Uploaded file.
3.	Inst. Name	Char (6)	Value would be same as specified in Uploaded file.
4.	Ex/DEx	Numeric (1,0)	Value would be same as specified in Uploaded file.
5.	Symbol	Char (12)	Value would be same as specified in Uploaded file.
6.	Expiry Date	Char (9)	Value would be same as specified in Uploaded file.
7.	Strike Price	Numeric (9,4)	Value would be same as specified in Uploaded file.
8.	Opt. Type	Char (2)	Value would be same as specified in Uploaded file.
9.	Qty.	Numeric (8,0)	Value would be same as specified in Uploaded file.
10.	Acc. Type	Numeric (1,0)	Value would be same as specified in Uploaded file.
11.	Client	Varchar (10)	Value would be same as specified in Uploaded file.
12.	Part. Id	Varchar (12)	Value would be same as specified in Uploaded file.
13.	User Remarks	Varchar (50)	Value would be same as specified in Uploaded file.
14.	System Remarks	Varchar (50)	It would display System Rejection Reason.

Notes:

- In file naming convention, R stands for response, S stands for Submit and V stands for Validate.

1.43. CSV Devolvement Position File

File Name: **For Clearing Member:** MCX_DevolvementPosition_<CM ID>_<YYYYMMDD>.csv **For Trading Member:** MCX_DevolvementPosition_<TM ID>_<YYYYMMDD>.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No.	Field Name	Field Size	Remarks
1.	Position Date	Alphanumeric (10)	Business Date for which position file is generated. Format: 'DDMMMYYYY'
2.	CM ID	Alphanumeric (12)	Clearing Member ID
3.	TM / CP ID	Alphanumeric (12)	Trading Member ID For CP accepted trades, CP ID.
4.	Account Type	Alphanumeric (1)	'P' for proprietary 'C' for client 'I' for Institutional accepted trades
5.	Account ID	Alphanumeric (10)	Client Account ID For Account Type 'P', TM ID For Account Type 'I', INST
6.	Instrument Name	Alphanumeric (6)	Instrument Name as defined.
7.	Symbol	Alphanumeric (10)	Symbol
8.	Expiry Date	Alphanumeric (9)	Expiry Date Format: 'DDMMMYYYY' For Call Auction, it would be blank.
9.	Strike Price	Numeric (11,4)	Strike Price
10.	Options Type	Alphanumeric (2)	Options Type
11.	Brought Forward Buy Quantity	Numeric (9,0)	Brought Forward Net Buy Quantity.
12.	Brought Forward Buy Value	Numeric (22,2)	Brought Forward Buy Value at Previous business date Settlement Price (Value can be in positive, negative or '0').
13.	Brought Forward Sell Quantity	Numeric (9,0)	Brought Forward Sell Quantity.
14.	Brought Forward Sell Value	Numeric (22,2)	Brought Forward Sell Value at Previous business date Settlement Price (Value can be in positive, negative or '0').
15.	Day Buy Quantity	Numeric (9,0)	Total Quantity bought today
16.	Day Buy Value	Numeric (22,2)	Actual Value of bought quantity at Traded Price i.e. can be in positive, negative or '0'

Sr. No.	Field Name	Field Size	Remarks
17.	Day Sell Quantity	Numeric (9,0)	Total Quantity sold today
18.	Day Sell Value	Numeric (22,2)	Actual Value of sold quantity at Traded Price i.e. can be in positive, negative or '0'
19.	Pre-Delivery/ Exercise/Assignment Buy Quantity	Numeric (9,0)	In case of Futures Net Buy quantity before delivery marking. In case of Options Net Buy quantity before exercise/assignment. In case of Call Auction, Gross Buy quantity.
20.	Pre Delivery/ Exercise/Assignment Buy Value	Numeric (22,2)	Net Buy Value before Delivery/ Exercise/Assignment. In case of Call Auction, Gross Buy Value. Value can be in positive, negative or '0'.
21.	Pre Delivery/ Exercise/Assignment Sell Quantity	Numeric (9,0)	In case of Futures Net Sell quantity before delivery marking. In case of Options Net Sell quantity before exercise/assignment. In case of Call Auction, Gross Sell quantity.
22.	Pre Delivery/ Exercise/Assignment Sell Value	Numeric (22,2)	Net Sell Value before Delivery/ Exercise/Assignment. In case of Call Auction, Gross Sell Value. Value can be in positive, negative or '0'.
23.	Buy Delivery Marked/ Exercised Quantity	Numeric (9,0)	In case of Futures Buy Delivery Marked Quantity. In case of Options Total Valid exercised\Don't Exercise/Devolved quantity. In case of Call Auction, Gross Buy quantity marked for delivery
24.	Sell Delivery Marked/ Assigned Quantity	Numeric (9,0)	In case of Futures Sell Delivery Marked Quantity. In case of Options Total Valid assigned Quantity\Don't Exercise/Devolved quantity. In case of Call Auction, Gross Sell quantity marked for delivery
25.	Post Delivery / Exercise/Assignment Buy Quantity	Numeric (9,0)	In case of Futures Net Buy quantity after delivery marking (including buy positions created due to exercise assignment/devolvement). In case of Options Net Buy quantity after exercise/assignment (including devolved quantity). In case of Call Auction, '0'.
26.	Post Delivery / Exercise/Assignment Buy Value	Numeric (22,2)	In case of Futures Net Buy Value after Delivery Marking at Settlement Price(Value can be in positive, negative or '0'). In case of Call Auction, '0'.
27.	Post Delivery / Exercise/Assignment Sell Quantity	Numeric (9,0)	In case of Futures Net Sell quantity after delivery marking (including sell positions created due to exercise assignment/devolvement). In case of Options Net Sell quantity after exercise/assignment (including devolved quantity). In case of Call Auction, '0'.
28.	Post Delivery / Exercise/Assignment Sell Value	Numeric (22,2)	In case of Futures Net Sell Value after Delivery Marking at Settlement Price (Value can be in positive, negative or '0'). In case of Call Auction, '0'.

Sr. No.	Field Name	Field Size	Remarks
29.	Settlement Price	Numeric (11,4)	Settlement Price
30.	Net Premium	Numeric (22,2)	In case of futures Products, the value is zero. In case of options Product, the value is the day's sell value minus the day's buy value. Value is provided with the appropriate sign convention Payable (-) / Receivable (+).
31.	Daily MTM Settlement Value	Numeric (22,2)	MTM Profit/Loss value In case of options and call auction products, the value would be zero. The value is provided with the appropriate sign convention Payable (-) / Receivable (+).Positive Value represents Mark to Market Profit and Negative value represents Mark to Market Loss.
32.	Delivery Marked / Exercised / Assigned Value	Numeric (22,2)	Delivery Marked / Exercised / Assigned Value(including exercise/assignment value on the basis of what if scenario) The value is provided with the appropriate sign convention Payable (-) / Receivable (+). In case of Call Auction, when an Account Id has both buy and sell delivery marked quantity it would be the absolute of sum of Day Buy Value and Day Sell Value marked for delivery.
33.	Reserved	Char (12)	Reserved for Future use and any value in same should be ignored.

1.44. XML Devolvement Position File

File Name: **For Clearing Member:** MCX_DevolvementPosition_<CM ID>_<YYYYMMDD>.pos **For Trading Member:** MCX_DevolvementPosition_<TM ID>_<YYYYMMDD>.pos	**File Type:** XML
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	

Open Tag Name	Remarks	Close Tag Name
<?xml version="1.0"?>		
<posFile>		
<fileFormat>	4.00	</fileFormat>
<created>	It is the file creation date (The date on which the file is created). In YYYYMMDD format.	</created>
<pointInTime>		
<date>	Business date (The date for which the position file is generated) in YYYYMMDD format.	</date>
<isSetl>	1	</isSetl>
<setlQualifier>	Final	</setlQualifier>
<portfolio>		
<firm>	If the File is for CM/TM, the TM ID will be displayed. For accepted CP trade, this will contain CP ID	</firm>
<acctId>	If the File is for CM/TM, the End Client ID will be displayed. For accepted CP trade, this will contain 'INST' In case of non spread portfolios "NonSpreadAcct_" will be prefixed to acctId.	</acctId>
<acctType>	For Normal / INST client it displays "S".	</acctType>
<isCust>	1	</isCust>
<seg>	N/A	</seg>
<parentAcct>		
<firm>	If the File is for CM/TM, the TM ID will be displayed. For accepted CP trade, this will contain CP ID	</firm>
<acctId>	TRADINGMEMBER	</acctId>
<seg>	N/A	</seg>
		</parentAcct>
<isNew>	1	</isNew>
<currency>	It would display the Base currency code of the Exchange.	</currency>
<ledgerBal>	0	</ledgerBal>
<ote>	0	</ote>
<securities>	0	</securities>
<lue>	0	</lue>

Open Tag Name	Remarks	Close Tag Name
<ecPort>		
<ec>	It would display the clearing house code.	</ec>
<ccPort>		
<cc>	Displays the U/L Asset of the Product in which there is net open position.	</cc>
<r>	1	</r>
<currency>	It would display the currency code of the U/L Asset / Product.	</currency>
<pss>	0	</pss>
<np>		
Open Tag Name	Remarks	Close Tag Name
<exch>	It should display the exchange code.	</exch>
<pfCode>	Displays the Product Symbol in which there is net open position.	</pfCode>
<pfType>	"FUT" for Futures Product, "OOP" for Options on physical, "OOF" for Options on Futures.	</pfType>
<pe>	Displays the expiry date for the Product mentioned above (<pfCode>). In YYYYMMDD format.	</pe>
<undPe>	IF options are on Futures, then expiry date of the Futures Product in YYYYMMDD format OTHERWISE "000000" (Only for Options Product)	</undPe>
<o>	Specify as "C" for Call or "P" for Put. (Only for Options Product)	</o>
<k>	Strike Price (Only for Options Product)	</k>
<net>	Displays the net open position in terms of Quantity for the Product mentioned above. Note: For long position (positive figure) For short position (negative figure) Note: In case of Futures, quantity would be displayed after considering the positions created due to devolvement of option product. In case of Options positions after considering devolvement.	</net>
		</np>
		</ccPort>
		</ecPort>
		</portfolio>
<portfolio>		
<firm>	If the File is for CM/TM, the TM ID will be displayed. For accepted CP trade, this will contain CP ID	</firm>
<acctId>	If the File is for CM/TM, the End Client ID's Non Spread Position will be displayed. In Case of OWN (NonSpreadAcct_*****). In Case of End Client (NonSpreadAcct_End Client ID For accepted CP trade, this will contain 'INST'	</acctId>
<acctType>	For Normal / INST client it displays "S".	</acctType>

Open Tag Name	Remarks	Close Tag Name
<isCust>	1	</isCust>
<seg>	N/A	</seg>
<parentAcct>		
<firm>	If the File is for CM/TM, the TM ID will be displayed. For accepted CP trade, this will contain CP ID	</firm>
<acctId>	TRADINGMEMBER	</acctId>
<seg>	N/A	</seg>
		</parentAcct>
<isNew>	1	</isNew>
<currency>	It would display the Base currency code of the Exchange.	</currency>
<ledgerBal>	0	</ledgerBal>
<ote>	0	</ote>
<securities>	0	</securities>
<lue>	0	</lue>
<ecPort>		
<ec>	It would display the clearing house code.	</ec>
<ccPort>		
<cc>	Displays the U/L Asset of the Product in which there is net open position (i.e. Non Spread)	</cc>
<r>	1	</r>
<currency>	It would display the currency code of the U/L Asset / Product.	</currency>
<pss>	0	</pss>
Open Tag Name	Remarks	Close Tag Name
<np>		
<exch>	It should display the exchange code.	</exch>
<pfCode>	Displays the Product Symbol in which there is net open position (i.e. Non Spread).	</pfCode>
<pfType>	"FUT" for Futures Product, "OOP" for Options on physical, "OOF" for Options on Future.	</pfType>
<pe>	Displays the expiry date for the Product mentioned above (<pfCode>). In YYYYMMDD format.	</pe>
<undPe>	IF options are on Future, then expiry date of the Future Product in YYYYMMDD format OTHERWISE "000000"	</undPe>
<o>	Specify as "C" for Call or "P" for Put. (Options Product)	</o>
<k>	Strike Price (Only for Options Product)	</k>
<net>	Displays the net open position in terms of Quantity for the Product mentioned above. Note: For long position (positive figure) For short position (negative figure)	</net>
		</np>

Open Tag Name	Remarks	Close Tag Name
		</ccPort>
		</ecPort>
		</portfolio>
<portfolio>		
<firm>	If the File is for CM/TM, the TM ID will be displayed. For accepted CP trade, this will contain CP ID	</firm>
<acctId>	TRADINGMEMBER	</acctId>
<acctType>	Always "O" (Omnibus/Speculator)	</acctType>
<isCust>	1	</isCust>
<seg>	N/A	</seg>
<isNew>	1	</isNew>
<qib>	1	</qib>
<custPortUseLov>	1	</custPortUseLov>
<currency>	It would display the Base currency code of the Exchange.	</currency>
<ledgerBal>	0	</ledgerBal>
<ote>	0	</ote>
<securities>	0	</securities>
<lue>	0	</lue>
		</portfolio>
		</pointInTime>
		</posFile>

Notes

- Remarks Column:
  - Black text indicates that the value between open tag and close tag will not change.
  - Blue text indicates that the value between open tag and close tag would change.

- XML format is as per SPAN 4 DTD
- This file will not contain details of Call Auction product
- This file will contain Net Open Position in terms of units [i.e. Qty in Lots * Lot Size * (General Numerator / General Denominator)]

1.45. Sensitivity & Devolvement Margin File to Clearing Member

File Name: MCX_Sensitivity&DevolvementMargin_<CM ID>_ <YYYYMMDD>.csv	**File Type**: CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\	
There would be no column title row in file.	

Information at Clearing Member Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 10
2.	Date	Char (8)	Business Date of Sensitivity Report Generation. The Format would be DDMMYYYY.
3.	CM ID	Char (12)	Clearing Member ID
4.	Number of Detail Records at TM / CP Level	Numeric (3,0)	Total number of records in the “Details” section of 20.
5.	Number of Detail Records at End Client / CP Level	Numeric (5,0)	Total number of records in the “Details” section of 30.
6.	Portfolio Margin Before Devolvement	Numeric (22,2)	It would be Portfolio Margin before considering devolvement position
7.	Portfolio Margin After Devolvement	Numeric (22,2)	It would be Portfolio Margin after considering devolvement positions
8.	Difference of Portfolio Margin	Numeric (22,2)	It would be difference of portfolio margin before and after devolvement
9.	Pay In/Pay Out due to devolvement	Numeric (22,2)	It would be Pay-In/Pay-out due to devolvement
10.	Margin Requirement	Numeric (22,2)	It would be margin requirement
11.	Devolvement Margin	Numeric (22,2)	It would be Applicable Devolvement Margin as per day wise percentage

Information at Trading Member Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 20
2.	TM/CP ID	Char (12)	Trading Member/ Custodian Participant ID
3.	Portfolio Margin Before Devolvement	Numeric (22,2)	It would be Portfolio Margin before considering devolvement position
4.	Portfolio Margin After Devolvement	Numeric (22,2)	It would be Portfolio Margin after considering devolvement positions
5.	Difference of Portfolio Margin	Numeric (22,2)	It would be difference of portfolio margin before and after devolvement
6.	Pay In/Pay Out due to devolvement	Numeric (22,2)	It would be Pay-In/Pay-out due to devolvement
7.	Margin Requirement	Numeric (22,2)	It would be margin requirement
8.	Devolvement Margin	Numeric (22,2)	It would be Applicable Devolvement Margin as per day wise percentage

Information at End Client/CP Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 30

Sr. No	Field Name	Field Size	Remarks
2.	TM ID/INST	Char(12)	Trading Member ID For Account Type 'I', 'INST'.
3.	Account Type	Char (1)	'P' for Proprietary 'C' for Client 'I' for Institutional Accepted Trades would be displayed.
4.	Account ID	Char(12)	Client Account ID For Account Type 'P' , TM ID For Account Type 'I' , INST
5.	Portfolio Margin Before Devolvement	Numeric (22,2)	It would be Portfolio Margin before considering devolvement position
6.	Portfolio Margin After Devolvement	Numeric (22,2)	It would be Portfolio Margin after considering devolvement positions
7.	Difference of Portfolio Margin	Numeric (22,2)	It would be difference of portfolio margin before and after devolvement
8.	Pay In/Pay Out due to devolvement	Numeric (22,2)	It would be Pay-In/Pay-out due to devolvement
9.	Margin Requirement	Numeric (22,2)	It would be margin requirement
10.	Devolvement Margin	Numeric (22,2)	It would be Applicable Devolvement Margin as per day wise percentage

1.46. Sensitivity & Devolvement Margin File to Trading Member

File Name: MCX_ MCX_Sensitivity&DevolvementMargin_< TM ID>_ <YYYYMMDD>.csv	**File Type**: CSV
	Mode: FTP
File Path: **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Information at Trading Member Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 10
2.	Date	Char (8)	Business Date of Sensitivity Report Generation. The Format would be DDMMYYYY.
3.	CM ID	Char (12)	Clearing Member ID.
4.	TM ID	Char (12)	Trading Member ID
5.	Number of Detail Records at End Client	Numeric (5,0)	Total number of records in the “Details” section of 20.
6.	Portfolio Margin Before Devolvement	Numeric (22,2)	It would be Portfolio Margin before considering devolvement position
7.	Portfolio Margin After Devolvement	Numeric (22,2)	It would be Portfolio Margin after considering devolvement positions
8.	Difference of Portfolio Margin	Numeric (22,2)	It would be difference of portfolio margin before and after devolvement
9.	Pay In/Pay Out due to devolvement	Numeric (22,2)	It would be Pay-In/Pay-out due to devolvement
10.	Margin Requirement	Numeric (22,2)	It would be margin requirement
11.	Devolvement Margin	Numeric (22,2)	It would be Applicable Devolvement Margin as per day wise percentage

Information at End Client Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 20
2.	TM ID	Char(12)	Trading Member ID
3.	Account Type	Char (1)	'P' for Proprietary 'C' for Client 'I' for Institutional Accepted Trades would be displayed.
4.	Account ID	Char(12)	Client Account ID For Account Type 'P' , TM ID
5.	Portfolio Margin Before Devolvement	Numeric (22,2)	It would be Portfolio Margin before considering devolvement position
6.	Portfolio Margin After Devolvement	Numeric (22,2)	It would be Portfolio Margin after considering devolvement positions
7.	Difference of Portfolio Margin	Numeric (22,2)	It would be difference of portfolio margin before and after devolvement
8.	Pay In/Pay Out due to devolvement	Numeric (22,2)	It would be Pay-In/Pay-out due to devolvement
9.	Margin Requirement	Numeric (22,2)	It would be margin requirement
10.	Devolvement Margin	Numeric (22,2)	It would be Applicable Devolvement Margin as per day wise percentage

1.47. Ex-DEx Intimation File to Member

File Name: **For Clearing Member:** MCX_Ex-DExIntimation_<CM ID>_<YYYYMMDD>.csv **For Trading Member:** MCX_Ex-DExIntimation_<TM ID>_<YYYYMMDD>.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date	Char (10)	Business Date for which position file is generated. Format : 'DDMMMYYYY'
2.	TM / CP ID	Char (12)	Trading Member ID In case of accepted CP trades, this will contain CP ID
3.	Client ID	Char (10)	Client ID For CP record, it should be blank. For PRO record, it should be *OWN*.
4.	Instrument Name	Char (8)	Instrument Name as defined.
5.	Symbol	Char (10)	Symbol
6.	Expiry Date	Char (9)	Expiry Date Format : 'DDMMMYYYY'
7.	Strike Price	Numeric (11,4)	Strike Price
8.	Options Type	Char (2)	Options Type
9.	Strike Identification	Numeric (1)	1 for Deep ITM 2 for CTM ITM 3 for ATM 4 for CTM OTM
10.	Buy Position	Numeric (9,0)	It should be net buy open positions
11.	Ex/DEx Flag	Char (3)	'DEx' for Deep ITM 'Ex' for CTM ITM/ ATM/CTM OTM
12.	Exercise/Don't Exercise Quantity	Numeric (9,0)	It should be default don't exercise quantity for Deep ITM Strikes and default exercise quantity for CTM ITM/ATM/CTM OTM Strikes by the Exchange.

1.48. Ex-DEx Intimation File from Member

File Name: **For Clearing Member:** MCX_ Ex-DExIntimation_<CM ID>_<YYYYMMDD>.Mnn **For Trading Member:** MCX_ Ex-DExIntimation_<TM ID>_<YYYYMMDD>.Mnn	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Ex-DExIntimation Folder\dnld\ **For Trading Member:** FTP Root path\Trading Member ID\Ex-DExIntimation Folder\dnld\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date	Char (10)	Business Date for which position file is generated. Format : 'DDMMMYYYY'
2.	TM / CP ID	Char (12)	Trading Member ID In case of accepted CP trades, this should contain CP ID
3.	Client ID	Char (10)	Client ID For CP record, it should be blank. For PRO record, it should be *OWN*.
4.	Instrument Name	Char (8)	Instrument Name as defined.
5.	Symbol	Char (10)	Symbol
6.	Expiry Date	Char (9)	Expiry Date Format : 'DDMMMYYYY'
7.	Strike Price	Numeric (11,4)	Strike Price
8.	Options Type	Char (2)	Options Type
9.	Strike Identification	Numeric (1)	1 for Deep ITM 2 for CTM ITM 3 for ATM 4 for CTM OTM
10.	Buy Position	Numeric (9,0)	It should be net buy open positions
11.	Ex/DEx Flag	Char (3)	'DEx' for Deep ITM 'Ex' for CTM ITM/ ATM/CTM OTM
12.	Exercise/Don't Exercise Quantity	Numeric (9,0)	It should be the don't exercise quantity for Deep ITM strikes request by member and exercise quantity for CTM ITM/ ATM/ CTM OTM strikes requested by member.

Notes:

- YYYYMMDD – Business Date
- 'M' indicates that the file is sent by the member
- nn – Batch number (is a running sequence) – valid values 01 to 99

1.49. Response of Ex-DEx Intimation File to Member

File Name: **For Clearing Member:** MCX_ Ex-DExIntimation_<CM ID>_<YYYYMMDD>.Enn **For Trading Member:** MCX_ Ex-DExIntimation_<TM ID>_<YYYYMMDD>.Enn	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Ex-DExIntimation Folder\upld\ **For Trading Member:** FTP Root path\Trading Member ID\Ex-DExIntimation Folder\upld\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1	Date	Char (10)	Business Date for which position file is generated. Format : 'DDMMMYYYY'
2	TM / CP ID	Char (12)	Trading Member ID In case of accepted CP trades, this will contain CP ID
3	Client ID	Char (10)	Client ID For CP record, it should be blank. For PRO record, it should be *OWN*.
4	Instrument Name	Char (8)	Instrument Name as defined.
5	Symbol	Char (10)	Symbol
6	Expiry Date	Char (9)	Expiry Date Format : 'DDMMMYYYY'
7	Strike Price	Numeric (11,4)	Strike Price
8	Options Type	Char (2)	Options Type
9	Strike Identification	Numeric (1)	1 for Deep ITM 2 for CTM ITM 3 for ATM 4 for CTM OTM
10	Buy Position	Numeric (9,0)	It should be net buy open positions
11	Ex/DEx Flag	Char (3)	'DEx' for Deep ITM 'Ex' for CTM ITM/ ATM/CTM OTM
12	Exercise/Don't Exercise Quantity	Numeric (9,0)	It should be the don't exercise quantity for Deep ITM strikes request by member and exercise quantity for CTM ITM/ ATM/ CTM OTM strikes requested by member.
13	Error Code	Numeric (2,0)	Error code if the record is rejected. Else it should be blank.

List of error codes at file level

Error Code	Description
01	Incorrect file naming convention.
02	File with the same batch no. already imported.
03	File with greater batch no. already imported.
04	Blank file cannot be imported.
05	Invalid date in the file name.
06	Invalid CM/TM in file name.

07	Time lapsed for Exercise / Don't Exercise requests

List of error codes at record level

Error Code	Description
01	Incorrect record format.
02	Date in record does not match with file date
03	Incorrect TM/CP-End Client Details.
04	Incorrect Product details. This error code should be displayed if values in columns from Sr. No. 4 to 11 are not same as values exported in file to member.
05	Incorrect 'Exercise/Don't Exercise Quantity'

Notes:

- If file is successfully imported, then member should get as blank file with naming convention "MCX_Ex-DExIntimation_<CM/TM Code>_<YYYYMMDD>S.Enn"
- YYYYMMDD – Business Date
- 'E' indicates that the file is sent by the Exchange
- nn – Batch number (is a running sequence) – valid values 01 to 99. It should be in same order as received by Member

1.50. Ad Hoc Charges File to Member

File Name: MCX_AdhocCharges_<CM ID>_ <YYYYMMDD>.csv MCX_AdhocCharges_<TM ID>_ <YYYYMMDD>.csv	**File Type**: CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date	Alphanumeric (8)	Business Date of Normal Obligation. The Format should be DDMMYYYY.
2.	CM ID	Alphanumeric(12)	Clearing Member ID
3.	TM/CP ID	Alphanumeric (12)	Trading Member ID / Custodian Participant ID For CM Charges it should be blank.
4.	Instrument Name	Alphanumeric (8)	Instrument Name as defined.
5.	Symbol	Alphanumeric (10)	Symbol
6.	Expiry Date	Alphanumeric (9)	Expiry Date Format: 'DDMMMYYYY'
7.	Charged By	Alphanumeric (14)	It would display whether the charges are levied by Exchange and Clearing House. It would have values as ‘Exchange’ and ‘Clearing House’
8.	Charge Name	Alphanumeric (50)	Charge Name
9.	Debit/Credit	Alphanumeric (1)	“D” for debit and “C” for Credit
10.	Amount	Numeric (22,2)	Charges Amount
11.	CGST	Numeric (22,2)	CGST amount
12.	SGST	Numeric (22,2)	SGST amount
13.	IGST	Numeric (22,2)	IGST amount
14.	Reserved	Numeric (22,2)	Reserved for future use.
15.	Reserved	Numeric (22,2)	Reserved for future use. .
16.	Tax Amount	Numeric (22,2)	Summation of CGST+SGST+IGST
17.	Total Amount	Numeric (22,2)	Summation of Amount + Tax Amount
18.	Delivery Marking Date	Alphanumeric (8)	Delivery Marking Date The Format should be DDMMYYYY
19.	Fund Settlement Date	Alphanumeric (8)	Funds Settlement Date. The Format should be DDMMYYYY.
20.	Remarks	Alphanumeric (255)	Remarks.

1.51. Stamp Duty File to Clearing Member

File Name: **For Clearing Member:** MCX_ StampDuty_<CM ID>_YYYYMMDD.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\	
There would be no column title row in file.	

Information at Clearing Member Level

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '10'.
2.	Date	Date	Format: DD-MMM-YYYY. Would be same as in file name.
3.	CM ID	Numeric (5,0)	Clearing Member ID
4.	Total Stamp Duty	Numeric (22,2)	Total STAMP DUTY at CM level (Adding total Stamp Duty values of TM's).

Information at Trading Member Level

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '20'.
2.	Date	Date	Format: DD-MMM-YYYY. Would be same as in file name.
3.	TM ID	Alphanumeric (12)	Trading Member ID In case of CP trades, this will contain TM ID at the time of trade
4.	Total Stamp Duty	Numeric (22,2)	Total Stamp Duty at TM level (Adding total Stamp Duty values of End Clients under the mentioned TM).

Information at End Client / CP Level

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '30'.
2.	Date	Date	Format: DD-MMM-YYYY. Would be same as in file name.
3.	TM ID	Numeric (5,0)	Trading Member ID
4.	Client ID	Alphanumeric (12)	End Client ID In case of CP trades, this will contain End Client ID at the time of trade
5.	Total Stamp Duty	Numeric (22,2)	Total of Stamp Duty value of the end client (inclusive of all states).

Information at Product-State Level

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '40'.
2.	Date	Date	Format: DD-MMM-YYYY. Would be same as in file name.
3.	TM ID	Numeric (5,0)	Trading Member ID In case of CP trades, this will contain TM ID at the time of trade
4.	Client ID	Alphanumeric (12)	End Client ID In case of CP trades, this will contain End Client ID at the time of trade
5.	State	Alphanumeric (50)	State for which stamp duty is computed
6.	Instrument Type	Alphanumeric (12)	Instrument Type as defined.
7.	Symbol	Alphanumeric (10)	Symbol
8.	Expiry Date	Date	Expiry Date Format : 'DDMMMYYYY'
9.	Strike Price	Numeric (9,4)	Strike price
10.	Options Type	Alphanumeric (2)	Options Type
11.	Buy/Sell	Alphanumeric (12)	Buy or Sell turnover type
12.	Turnover Amount	Numeric (22,2)	It would be traded value. It would be Actual value or notional value. (Turnover Amount would be in absolute terms)
13.	Total Stamp Duty	Numeric (22,2)	Total of Stamp Duty value of the end client-state.

1.52. Stamp Duty File to Trading Member

File Name: **For Trading Member:** MCX_StampDuty_<TM ID>_YYYYMMDD.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Information at Trading Member Level

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '10'.
2.	Date	Date	Format: DD-MMM-YYYY. Would be same as in file name.
3.	TM ID	Numeric (5,0)	Trading Member ID In case of CP trades, this will contain TM ID at the time of trade
4.	Total Stamp Duty	Numeric (22,2)	Total Stamp Duty at TM level (Adding total Stamp Duty values of End Clients under the mentioned TM).

Information at End Client Level for the TM:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '20'.
2.	Date	Date	Format: DD-MMM-YYYY. Would be same as in file name.
3.	TM ID	Numeric (5,0)	Trading Member ID In case of CP trades, this will contain TM ID at the time of trade
4.	Client ID	Alphanumeric (12)	End Client ID In case of CP trades, this will contain End Client ID at the time of trade
5.	Total Stamp Duty	Numeric (22,2)	Total of Stamp Duty value of the end client (inclusive of all states).

Information at Product-State Level

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '40'
2.	Date	Date	Format: DD-MMM-YYYY. Would be same as in file name.
3.	TM ID	Numeric (5,0)	Trading Member ID In case of CP trades, this will contain TM ID at the time of trade
4.	Client ID	Alphanumeric (10)	End Client ID In case of CP trades, this will contain End Client ID at the time of trade
5.	State	Alphanumeric (50)	State for which stamp duty is computed
6.	Instrument Type	Alphanumeric (12)	Instrument Type as defined.

Sr. No	Field Name	Field Size	Remarks
7.	Symbol	Alphanumeric (10)	Symbol
8.	Expiry Date	Date	Expiry Date Format: 'DDMMMYYYY'
9.	Strike Price	Numeric (9,4)	Strike price
10.	Options Type	Alphanumeric (2)	Options Type
11.	Buy/Sell	Alphanumeric (12)	Buy or Sell turnover type
12.	Turnover Amount	Numeric (22,2)	It would be traded value. It would be Actual value or notional value. (Turnover Amount would be in absolute terms)
13.	Total Stamp Duty	Numeric (22,2)	Total of Stamp Duty value of the end client-state.

1.53. Index Composition for Cross Margin

File Name: MCX_IndexComposition.csv	**File Type:** CSV
	Mode: FTP
File Path: FTP Root path\Common\ **There would be no column title row in file.**	

Sr. No.	Field Name	Field Size	Remarks
1.	Index Symbol	Alphanumeric (25)	It would be the Index Symbol
2.	Index Unique Identifier	Numeric (10,0)	It would be the Index Unique Identifier
3.	Index Units	Numeric (8,4)	It would be the Index Units as defined It would not contain negative values and '0'
4.	Spread charge (in %)	Numeric (4,2)	It would be the Spread Charge in percentage as defined It would not contain negative values and '0'
5.	Underlying Asset	Alphanumeric (10)	It would be the Underlying Asset
6.	Underlying Asset Unique Identifier	Numeric (10,0)	It would be the Underlying Asset Unique Identifier
7.	Underlying Asset Units	Numeric (8,4)	It would be the Underlying Asset Units as defined It would not contain negative values and '0'

Notes:

This file will contain the defined Spread Charge in terms of percentage (%) and index composition in terms of Units for the purpose of providing spread margin benefit amongst Index Future and Futures of its constituent commodities.

1.54. Index Priority Details for Cross Margin

File Name: MCX_ IndexPriorityDetails.csv	**File Type:** CSV
	Mode: FTP
File Path: FTP Root path\Common\ **There would be no column title row in file.**	

Sr. No.	Field Name	Field Size	Remarks
1.	Index Symbol	Alphanumeric (25)	It would be the Index Symbol
2.	Index Unique Identifier	Numeric (10,0)	It would be the Index Unique Identifier
3.	Priority	Numeric (2,0)	It would be the Index Priority as defined

Notes:

This file will contain the defined index priority, in case the same commodity is mapped to more than one Index for the purpose of providing spread margins benefit.

1.55. Index Commodity Mapping for Cross Margin

File Name: MCX_ IndexCommodityMapping.csv	**File Type:** CSV
	Mode: FTP
File Path: FTP Root path\Common\ **There would be no column title row in file.**	

Sr. No.	Field Name	Field Size	Remarks
1.	Index Symbol	Alphanumeric (25)	It would be the Index Symbol
2.	Index Unique Identifier	Numeric (10,0)	It would be the Index Unique Identifier
3.	Underlying Asset	Alphanumeric (10)	It would be the Index Constituent Underlying Asset e.g. Gold
4.	Underlying Asset Unique Identifier	Numeric (10,0)	It would be the Underlying Asset Unique Identifier
5.	Other Underlying Asset	Alphanumeric (10)	It would be the Other Underlying Asset e.g. Gold M
6.	Other Underlying Asset Unique Identifier	Numeric (10,0)	It would be the Other Underlying Asset Unique Identifier
7.	Priority	Numeric (2,0)	It would be the Index Priority as defined

Notes:

This file will contain the defined priority amongst different variants of the index constituent commodities for the purpose of providing spread margins benefit.

1.56. Index Commodity – Expiry Wise Mapping for Cross Margin

File Name: MCX_ IndexCommodityExpiryWiseMapping.csv	**File Type:** CSV
	Mode: FTP
File Path: FTP Root path\Common\ **There would be no column title row in file.**	

Sr. No.	Field Name	Field Size	Remarks
1.	Index Symbol	Alphanumeric (25)	It would be the Index Symbol
2.	Index Product Expiry Date	Alphanumeric (11)	It would be the Index Product Expiry Date Format would be DDMMMYYYY
3.	Index Product Unique Identifier	Numeric (10,0)	It would be the Index Product Unique Identifier
4.	Underlying Asset	Alphanumeric (10)	It would be the Constituent Underlying Asset e.g. Gold
5.	Expiry Date	Alphanumeric (11)	It would be the Constituent Underlying Asset Expiry Date Format would be DDMMMYYYY
6.	Product Unique Identifier	Numeric (10,0)	It would be the Product Unique Identifier
7.	Other Underlying Asset	Alphanumeric (10)	It would be the Other Underlying Asset e.g. Gold M
8.	Expiry Date	Alphanumeric (11)	It would be the Other Underlying Asset Expiry Date Format would be DDMMMYYYY
9.	Product Unique Identifier	Numeric (10,0)	It would be the Product Unique Identifier

Notes:
This file will contain details of expiry wise mapping done for Index Futures and Commodities Futures in order to provide spread margin benefits.

1.57. Intention Matching Details to Members

File Name: MCX_IntentionMatching_CM ID_<YYYYMMDD>.csv	File Type: CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **There would be no column title row in file.**	

Sr. No.	Field Name	Field Size	Remarks
1.	Date	Alphanumeric (10)	It should be date on which intention matching is done in DD/MM/YYYY format
2.	CM ID	Alphanumeric(12)	Clearing Member ID
3.	TM/CP ID	Alphanumeric (12)	Trading Member ID For CP records, it would be CP ID.
4.	End Client ID	Alphanumeric (10)	End Client ID. For CP records it would be blank.
5.	Symbol	Alphanumeric (20)	Symbol
6.	Expiry Date	Alphanumeric (9)	Expiry Date Format : 'DDMMMYYYY'
7.	Delivery Centre	Alphanumeric (10)	Additional Delivery Centre mapped to the product
8.	Buy/Sell	Alphanumeric (1)	B – Buy S – Sell
9.	Intention Qty.	Numeric (8,0)	Intention provided by the member for the product-delivery centre combination.
10.	Matched Qty.	Numeric (8,0)	Matched Qty. for the member for the product-delivery centre.

1.58. Movement Order Details to Members

File Name: MCX_MovementOrder_CM ID_<YYYYMMDD>.csv	File Type: CSV
	Mode: FTP
File Path: For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\ There would be no column title row in file.	

Sr. No.	Field Name	Field Size	Remarks
1.	Date	Alphanumeric (10)	It would be movement order entry date in DD/MM/YYYY format
2.	CM ID	Alphanumeric(12)	Clearing Member ID
3.	TM/CP ID	Alphanumeric (12)	Trading Member ID For CP records, it would be CP ID.
4.	End Client ID	Alphanumeric (10)	End Client ID. For CP records, it would be blank.
5.	Symbol	Alphanumeric (20)	Symbol
6.	Expiry Date	Alphanumeric (9)	Expiry Date Format : 'DDMMMYYYY'
7.	Delivery Centre	Alphanumeric (10)	Additional Delivery Centre mapped to the product
8.	Buy/Sell	Alphanumeric (1)	B – Buy S – Sell
9.	Intention Qty.	Numeric (8,0)	Intention provided by the member for the product-delivery centre combination.
10.	Matched Qty.	Numeric (8,0)	Matched Qty. for the member for the product-delivery centre.
11.	Movement Order Qty.	Numeric (8,0)	Movement Order Qty. for the member for the product-delivery centre.
12.	Non-Movement Order Qty.	Numeric (8,0)	Non-Movement Order Qty. for the member for the product-delivery centre.

1.59. Matching and Marking Details to Members

File Name: MCX_MatchingMarking_CM ID_<YYYYMMDD>.csv	File Type: CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **There would be no column title row in file.**	

Sr. No.	Field Name	Field Size	Remarks
1.	Delivery Marking Date	Alphanumeric (10)	It would be delivery marking date in DD/MM/YYYY format
2.	CM ID	Alphanumeric(12)	Clearing Member ID
3.	TM/CP ID	Alphanumeric (12)	Trading Member ID For CP records, it would be CP ID.
4.	End Client ID	Alphanumeric (10)	End Client ID. For CP records, it would be blank.
5.	Symbol	Alphanumeric (20)	Symbol
6.	Expiry Date	Alphanumeric (9)	Expiry Date Format : 'DDMMMYYYY'
7.	Delivery Centre	Alphanumeric (10)	Additional Delivery Centre mapped to the product
8.	Buy/Sell	Alphanumeric (1)	B – Buy S – Sell
9.	Intention Qty.	Numeric (8,0)	Intention provided by the member for the product-delivery centre combination.
10.	Matched Qty.	Numeric (8,0)	Matched Qty. for the member for the product-delivery centre.
11.	Movement Order Qty.	Numeric (8,0)	Movement Order Qty. for the member for the product-delivery centre.
12.	Non-Movement Order Qty.	Numeric (8,0)	Non-Movement Order Qty. for the member for the product-delivery centre.
13.	Marked Qty	Numeric (8,0)	It would be marked quantity for the product-delivery centre.

1.60. Daily Index File

File Name: DailyIndexFile<DDMMYYYY>	**File Type:** CSV
	Mode: FTP
File Path: FTP Root path\Common\	
There would be column title row in file.	

Sr. No	Field	Field Size	Description
1.	Index Name	Char (10)	Index Name
2.	Index Date	Char (8)	Date would be in DDMMYYYY format.
3.	Open Value	Numeric (11, 2)	Open Value
4.	High Value	Numeric (11, 2)	High Value
5.	Low Value	Numeric (11, 2)	Low Value
6.	Closing Value	Numeric (11, 2)	Closing Value
7.	Previous Close Value	Numeric (11, 2)	Previous Close Value

Notes:

- Value which are not available/derived in market are defaulted to “-2000000000”.
  For example
  - If no trade occurred in an index constituent future contracts, then fields like Open Value, High Value, Low Value will be “-2000000000”, i.e. minus 200 crores.

1.61. Peak Margin Details File to Clearing Member

File Name: **For Clearing Member:** MCX_PeakMargin<CM ID>_YYYYMMDD_nn.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Business Date	Date	It would be business date. Format: 'DDMMMYYYY'
2.	Snapshot Interval	Time	It would be the defined snapshot time interval. Format: 'HH:MM:SS' in 24 Hrs format.
3.	CM ID	Alphanumeric (12)	Clearing Member ID.
4.	TM/CP ID	Alphanumeric (12)	Trading Member ID In case of accepted CP trades, this will contain CP ID
5.	Initial margin	Numeric (22,2)	It would be Initial Margin
6.	ELM	Numeric (22,2)	It would be Extreme Loss Margin
7.	Net Buy Premium	Numeric (22,2)	It would be Net Buy Premium
8.	Total Upfront Margin	Numeric (22,2)	Sum of Initial Margin + ELM + Net Buy Premium
9.	Client margin allocation	Numeric (22,2)	It would be TM/CP allocation uploaded by member at the time of snapshot.
10.	Client other collaterals	Numeric (22,2)	It would be TM/CP other collaterals at the time of snapshot
11.	Short allocation	Numeric (22,2)	It would be Short allocation (Total upfront margin – client margin allocation – client other collaterals if > than zero, else zero

Notes

- YYYYMMDD – Business Date
- nn – Batch number – valid values 01 to 99 (Batch number would be defined as per the selected snapshot time interval.)

1.62. Peak Margin Details File to Trading Member

File Name: **For Trading Member:** MCX_PeakMargin<TM ID>_YYYYMMDD_nn.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Business Date	Date	It would be business date. Format: 'DDMMMYYYY'
2.	Snapshot Interval	Time	It would be the defined snapshot time interval. Format: 'HH:MM:SS' in 24 Hrs format.
3.	CM ID	Alphanumeric (12)	Clearing Member ID.
4.	TM ID	Alphanumeric (12)	Trading Member ID
5.	Client ID	Alphanumeric (10)	Client ID For PRO record, it would be *OWN*.
6.	Initial margin	Numeric (22,2)	It would be Initial Margin
7.	ELM	Numeric (22,2)	It would be Extreme Loss Margin
8.	Net Buy Premium	Numeric (22,2)	It would be Net Buy Premium
9.	Total Upfront Margin	Numeric (22,2)	Sum of Initial Margin + ELM + Net Buy Premium
10	Client margin allocation	Numeric (22,2)	It would be client allocation uploaded by member at the time of snapshot.
11	Client other collaterals	Numeric (22,2)	It would be Client other collaterals at the time of snapshot
12	Short allocation	Numeric (22,2)	It would be Short allocation (Total upfront margin – client margin allocation – client other collaterals if > than zero, else zero

Notes

- YYYYMMDD – Business Date
- nn – Batch number – valid values 01 to 99 (Batch number would be defined as per the selected snapshot time interval.)

1.63. Cross Margin Benefit File to Clearing Member

File Name: **For Trading Member:** MCX_CROSSMARGIN_<CM ID>_<YYYYMMDD>.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\	
There would be no column title row in file.	

Information at Clearing Member level

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 10
2.	TM/CP ID	Alphanumeric (12)	Trading Member/ Custodian Participant ID
3.	Date	Alphanumeric (8)	Business Date of Normal Obligation. The Format would be DDMMYYYY.
4.	Obligation	Alphanumeric (12)	Provisional – For Provisional Obligation Final – For Final Obligation
5.	CM ID	Alphanumeric (12)	Clearing Member ID
6.	Instrument Name	Alphanumeric (8)	Instrument Name as defined.
7.	Symbol	Alphanumeric (10)	Symbol
8.	Expiry Date	Alphanumeric (9)	Expiry Date Format: 'DDMMMYYYY'
9.	Reserved		Reserved Field for Future Use
10.	Net Open Position in Quantity	Numeric (22,2)	Net Open Position quantity of the respective CM-Symbol
11.	Cross Position Off-Set in Quantity	Numeric (22,2)	Cross Position Off-Set quantity of the respective CM-Symbol
12.	Original Margins (A)	Numeric (22,2)	Original Margins of the respective CM-Symbol
13.	Margin Benefit (B)	Numeric (22,2)	Margin Benefit of the respective CM-Symbol
14.	Applicable Margins (A-B)	Numeric (22,2)	Applicable Margins (A-B) computed for CM-Symbol

Information at Trading Member Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 20
2.	Date	Alphanumeric (8)	Business Date of Normal Obligation. The Format would be DDMMYYYY.
3.	Obligation	Alphanumeric (12)	Provisional – For Provisional Obligation Final – For Final Obligation
4.	CM ID	Alphanumeric (12)	Clearing Member ID
5.	TM/CP ID	Alphanumeric (12)	Trading Member/ Custodian Participant ID
6.	Instrument Name	Alphanumeric (8)	Instrument Name as defined.
7.	Symbol	Alphanumeric (10)	Symbol
8.	Expiry Date	Alphanumeric (9)	Expiry Date Format: 'DDMMMYYYY'
9.	Reserved		Reserved Field for Future Use

Sr. No	Field Name	Field Size	Remarks
10.	Net Open Position in Quantity	Numeric (22,2)	Net Open Position quantity of the respective CM-TM-Symbol
11.	Cross Position Off-Set in Quantity	Numeric (22,2)	Cross Position Off-Set quantity of the respective CM-TM-Symbol
12.	Original Margins (A)	Numeric (22,2)	Original Margins of the respective CM-TM-Symbol
13.	Margin Benefit (B)	Numeric (22,2)	Margin Benefit of the respective CM-TM-Symbol
14.	Applicable Margins (A-B)	Numeric (22,2)	Applicable Margins (A-B) computed for CM-TM-Symbol

Information at End Client Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 30
2.	Date	Alphanumeric (8)	Business Date of Normal Obligation. The Format would be DDMMYYYY.
3.	Obligation	Alphanumeric (12)	Provisional – For Provisional Obligation Final – For Final Obligation
4.	CM ID	Alphanumeric (12)	Clearing Member ID
5.	TM ID/INST	Alphanumeric (12)	Trading Member ID. For Account Type 'I', 'INST'.
6.	Account Type	Alphanumeric (1)	'P' for Proprietary 'C' for Client 'I' for Institutional Accepted Trades would be displayed.
7.	Account ID	Alphanumeric (12)	Client Account ID For Account Type 'P', TM ID For Account Type 'I', INST
8.	Instrument Name	Alphanumeric (8)	Instrument Name as defined.
9.	Symbol	Alphanumeric (10)	Symbol
10.	Expiry Date	Alphanumeric (9)	Expiry Date Format: 'DDMMMYYYY'
11.	Reserved		Reserved Field for Future Use
12.	Reserved		Reserved Field for Future Use
13.	Net Open Position in Quantity	Numeric (22,2)	Net Open Position quantity of the respective CM-TM-End Client-Symbol
14.	Cross Position Off-Set in Quantity	Numeric (22,2)	Cross Position Off-Set quantity of the respective CM-TM-End Client-Symbol
15.	Original Margins (A)	Numeric (22,2)	Original Margins of the respective CM-TM-End Client-Symbol
16.	Margin Benefit (B)	Numeric (22,2)	Margin Benefit of the respective CM-TM-End Client-Symbol
17.	Applicable Margins (A-B)	Numeric (22,2)	Applicable Margins (A-B) computed for CM-TM-End Client-Symbol

1.64. Cross Margin Benefit File to Trading Member

File Name: **For Trading Member:** MCX_CROSSMARGIN_<TM ID>_<YYYYMMDD>.csv	**File Type:** CSV
	Mode: FTP
File Path: **For Clearing Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Information at Trading Member Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 10
2.	Date	Alphanumeric (8)	Business Date of Normal Obligation. The Format would be DDMMYYYY.
3.	Obligation	Alphanumeric (12)	Provisional – For Provisional Obligation Final – For Final Obligation
4.	CM ID	Alphanumeric (12)	Clearing Member ID
5.	TM/CP ID	Alphanumeric (12)	Trading Member/ Custodian Participant ID
6.	Instrument Name	Alphanumeric (8)	Instrument Name as defined.
7.	Symbol	Alphanumeric (10)	Symbol
8.	Expiry Date	Alphanumeric (9)	Expiry Date Format: 'DDMMMYYYY'
9.	Reserved		Reserved Field for Future Use
10.	Reserved		Reserved Field for Future Use
11.	Net Open Position in Quantity	Numeric (22,2)	Net Open Position quantity of the respective CM-TM-Symbol
12.	Cross Position Off-Set in Quantity	Numeric (22,2)	Cross Position Off-Set quantity of the respective CM-TM-Symbol
13.	Original Margins (A)	Numeric (22,2)	Original Margins of the respective CM-TM-Symbol
14.	Margin Benefit (B)	Numeric (22,2)	Margin Benefit of the respective CM-TM-Symbol
15.	Applicable Margins (A-B)	Numeric (22,2)	Applicable Margins (A-B) computed for CM-TM-Symbol

Information at End Client Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 20
2.	Date	Alphanumeric (8)	Business Date of Normal Obligation. The Format would be DDMMYYYY.
3.	Obligation	Alphanumeric (12)	Provisional – For Provisional Obligation Final – For Final Obligation
4.	CM ID	Alphanumeric (12)	Clearing Member ID
5.	TM ID/INST	Alphanumeric (12)	Trading Member ID. For Account Type 'I', 'INST'.
6.	Account Type	Alphanumeric (1)	'P' for Proprietary 'C' for Client 'I' for Institutional Accepted Trades would be displayed.
7.	Account ID	Alphanumeric (12)	Client Account ID For Account Type 'P', TM ID For Account Type 'I', INST
8.	Instrument Name	Alphanumeric (8)	Instrument Name as defined.

Sr. No	Field Name	Field Size	Remarks
9.	Symbol	Alphanumeric (10)	Symbol
10.	Expiry Date	Alphanumeric (9)	Expiry Date Format: 'DDMMMYYYY'
11.	Reserved		Reserved Field for Future Use
12.	Reserved		Reserved Field for Future Use
13.	Net Open Position in Quantity	Numeric (22,2)	Net Open Position quantity of the respective CM-TM-End Client-Symbol
14.	Cross Position Off-Set in Quantity	Numeric (22,2)	Cross Position Off-Set quantity of the respective CM-TM-End Client-Symbol
15.	Original Margins (A)	Numeric (22,2)	Original Margins of the respective CM-TM-End Client-Symbol
16.	Margin Benefit (B)	Numeric (22,2)	Margin Benefit of the respective CM-TM-End Client-Symbol
17.	Applicable Margins (A-B)	Numeric (22,2)	Applicable Margins (A-B) computed for CM-TM-End Client-Symbol

1.65. OI Alert

File Name: MCX_OI Alerts_YYYYMMDD.csv	**File Type:** CSV
Available: Trade	**Mode:** Online
File Path: **MCS:** User defined local path	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date and Time	Date time	Date & Time of generation of alert
2.	Asset Type	Alphanumeric (15)	This will contain Asset, Commodity Segment, Product
3.	Asset	Alphanumeric (50)	This will contain Asset
4.	Commodity	Alphanumeric (35)	This will contain Commodity
5.	Segment	Alphanumeric (35)	This will contain Segment
6.	Product	Alphanumeric (60)	This will contain Product for which alert is generated. Applicable for Near month contract only
7.	Limit Category	Alphanumeric (35)	This will contain the limit Category from among the following Market Member Main Participant Sub Participant OWN Client All Clients Constituent Client Constituent Member UCC Code Specific Group Limit Specific Group Member UCC Category
8.	Constituent Code	Alphanumeric (35)	This will contain Constituent Code if alert is at constituent level
9.	Sub-Participant Code	Alphanumeric (35)	This will contain Sub-Participant Id/CP Code, if applicable
10.	Sub Participant Name	Alphanumeric (350)	This will contain Sub-Participant Name, if applicable
11.	Client Code	Alphanumeric (35)	This will contain Client Code
12.	Client Name	Alphanumeric (350)	This will contain Client Name
13.	PAN DETAILS	Alphanumeric (10)	This will contain PAN
14.	Alert Level	Alphanumeric (20)	L1 – Level 1 – Alert Only L2 – Level 2 – Alert Only L3 – Level 3 – Alert Only – Violation – L4 – Below Violation – L3
15.	Alert %	Numeric (6,4)	This will contain Alert Level %

Sr. No	Field Name	Field Size	Remarks
16.	Utilized Alert %	Numeric (20,4)	This will contain Utilized Alert %
17	Unit (In Lot or Weights)	Alphanumeric (35)	Position will be displayed either in lots or weights
18	Message	Alphanumeric (350)	Message will be wrapped with Double inverted comma (“)

1.66. OI Violation

File Name: MCX_OI Violations_YYYYMMDD.csv	**File Type:** CSV
Available: Trade	**Mode:** Online
File Path: **MCS:** User defined local path	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date/Time	Date	This will contain Date & Time of generation of Violation
2.	Asset Type	Alphanumeric (15)	This will contain Asset Commodity Segment Product
3.	Asset	Alphanumeric (50)	This will contain Asset
4.	Commodity	Alphanumeric (35)	This will contain Commodity
5.	Segment	Alphanumeric (35)	This will contain Segment
6.	Product	Alphanumeric (60)	This will contain Product for which alert is generated. Applicable for Near month contract only.
7.	Limit Category	Alphanumeric (35)	This will contain the limit Category from among the following Market Member Main Participant Sub Participant OWN Client All Clients Constituent Client Constituent Member UCC Code Specific Group Limit Specific Group Member UCC Category
8.	CM ID	Alphanumeric (35)	This will contain Clearing Member ID
9.	TM ID/CP ID	Alphanumeric (35)	This will contain Trading Member ID/CP ID

Sr. No	Field Name	Field Size	Remarks
10.	Constituent Code	Alphanumeric (35)	This will contain Constituent Code if alert is at constituent level
11.	Sub-Participant Code	Alphanumeric (35)	This will contain Sub-Participant Id/CP Code, if applicable
12.	Sub-Participant Name	Alphanumeric (350)	This will contain Sub-Participant Name, if applicable
13.	Client Code	Alphanumeric (35)	This will contain Client Code
14.	Client Name	Alphanumeric (350)	This will contain Client Name
15.	PAN DETAILS	Alphanumeric (10)	This will contain PAN
16.	OI Qty. Limit	Numeric (25)	This will contain Defined OI Qty.
17	OI% Limit	Numeric (6,4)	This will contain the defined OI % Limit
18	Unit (In Lot or Weights)	Alphanumeric (35)	This will contain Position Limit and position utilized will be displayed either in lots or weights
19	Effective OI Limit	Numeric (25)	This will contain the derived Effective OI Limit
20	Actual OI Qty	Numeric (25)	This will contain the Position utilized in quantity terms (either in Lots or Weight)
21	Actual OI Qty %	Numeric (6,4)	This will contain the % of Position utilized to Effective OI Limit.
22	Status	Alphanumeric (35)	This will contain the following status – Violated Further Violated Below Violation
23	Highest OI Violated Qty	Numeric (25)	This will contain the details to capture against each of the new event i.e. on every increase in the position, the highest OI Violated Qty will be updated.
24	Highest OI Violated Time	Date and Time	This will contain the Latest date and time of Highest OI Violated Qty.
25	Message	Alphanumeric (350)	This will contain the message. Message will be wrapped with Double inverted comma (“)

1.67. EFDMS Report to Member

File Name: MCX_OI Violations_YYYYMMDD.csv	**File Type:** CSV
Available: CNS	**Mode:** FTP
File Path: FTP Root path\Clearing Member ID\Date Folder	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date Time	Alphanumeric (14)	Format – DDMMYYYY HH:MM. It will be the selected date and Assessment time as on selected date.
2.	Description	Alphanumeric (28)	It will be "Normal Obligation & Shortage"
3.	Debit Instruction Amount	Numeric (22,2)	It will be pay-in amount under normal obligation
4.	Amount Affected	Numeric (22,2)	It will be amount received till the Assessment Time.
5.	Amount Affected in MTM	Numeric (22,2)	It will be MTM recovered till the Assessment Time
6.	Amount Affected in Other Charges	Numeric (22,2)	It will be Non MTM recovered till the Assessment Time
7.	Amount Short in MTM	Numeric (22,2)	It will be shortages in MTM
8.	Amount Short in Other Charges	Numeric (22,2)	It will be shortages in Charges
9.	Benefit of Unsettled Cash Refund Request	Numeric (22,2)	It will be amount of unsettled cash refund request at Assessment Time
10.	MTM Shortages for EFDMS	Numeric (22,2)	It will be the actual MTM Shortage (after giving benefit of unsettled cash refund) considered for EFDMS
11.	EFDMS Amount	Numeric (22,2)	It will be the EFDMS amount computed as on Assessment Date
12.	EFDMS Retention Period Start Date	Alphanumeric (8)	Format – DDMMYYYY. It will be date from EFDMS Amount to be blocked.
13.	EFDMS Retention Period End Date	Alphanumeric (8)	Format – DDMMYYYY. It will be date up to which EFDMS Amount to be blocked.
14.	Cash EFDMS Amount	Numeric (22,2)	It will be the Cash EFDMS amount computed as on Assessment Date
15.	Cash EFDMS Retention Period Start Date	Alphanumeric (8)	Format – DDMMYYYY. It will be date from Cash EFDMS Amount to be blocked.
16.	Cash EFDMS Retention Period End Date	Alphanumeric (8)	Format – DDMMYYYY. It will be date up to which Cash EFDMS Amount to be blocked.
17.	EFDMS Block Amount	Numeric (22,2)	It will be EFDMS Block Amount on current date i.e. EFDMS amount blocked on date for which file is being exported.

Sr. No	Field Name	Field Size	Remarks
18.	EFDMS Block Amount Date	Alphanumeric (8)	Format – DDMMYYYY. It will be corresponding date of the EFDMS Block Amount.
19.	Cash EFDMS Block Amount	Numeric (22,2)	It will be Cash EFDMS Block Amount on current date i.e. Cash EFDMS amount blocked on date for which file is being exported.
20.	Cash EFDMS Block Amount Date	Alphanumeric (8)	Format – DDMMYYYY. It will be corresponding date of the Cash EFDMS Block Amount.
21.	Currency Code	Alphanumeric (3)	It will be Base Currency code 'INR'.

1.68. Collateral File to Members

File Name: **For CM:** MCX_CD_<CM ID>_<YYYYMMDD>.csv **For TM:** MCX_CD_<TM ID>_<YYYYMMDD>.csv	**File Type:** CSV
Available: CNS	**Mode:** FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Header Record:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '10'
2.	Date	Char (8)	It would be the collateral valuation date. Format: DDMMYYYY For Example 31072009
3.	Member Code	Numeric (5,0)	Clearing / Trading Member ID
4.	Cash	Numeric (24,4)	Total Cash deposited by the member.
5.	Cash Collateral	Numeric (24,4)	Total of Cash Collateral deposited by the member after Haircut.
6.	Other Collateral	Numeric (24,4)	Total of 'Other' collaterals after Haircut.
7.	Blocked Minimum Liquid Net Worth Amount	Numeric (24,4)	Total Blocked Minimum Liquid Net Worth Amount
8.	Blocked Minimum Liquid Net Worth Amount Cash	Numeric (24,4)	Minimum Liquid Net Worth Amount blocked for Cash
9.	Blocked Minimum Liquid Net Worth Amount Non-Cash	Numeric (24,4)	Minimum Liquid Net Worth Amount blocked for Non-Cash
10.	Reserved	Numeric (24,4)	Reserved for future use

Detail Record (Reflecting all eligible collateral for the day)

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '20'
2.	CM Code	Numeric (5,0)	Clearing Member ID
3.	TM Code	Numeric (5,0)	Trading Member ID

Sr. No	Field Name	Field Size	Remarks
4.	Group Type	Numeric (2,0)	It would display the values assigned to Collateral Group. For values please refer the table Group Type. Order of Priority would be: 1st Cash 2nd FD 3rd BG 4th G-Sec 5th T-Bills 6th Warehouse Receipts 7th Share Securities For Warehouse Receipts, preference would be given alphabetically. For Share Securities, 1st Preference would be on Group I, then Group II and then Group III. Even under 'Groups', preference would be given alphabetically.
5.	Collateral Type	Numeric (2,0)	It would display the values assigned to Collateral Type. For values, please refer the table Collateral Type. Order of Priority: 1st Cash 2nd Cash Collateral 3rd Others
6.	Custodian Name	Char (40)	It would display Custodian Name in case of Share Securities.
7.	Instrument / Bank Name	Char (50)	It would display Bank name in case of BG, FD. In case of Warehouse it would be underlying asset. Eg. Gold, Chana etc. In case of G-Sec and T-Bills, it would be description as entered in G-Sec / T-Bills master. In case of Cash, it would be blank. In case of Share securities, it would be Symbol-Series.
8.	Instrument Number	Char (50)	It would display Bank Guarantee No. / Fixed Deposit No/ Warehouse Receipt No. (ICIN No. in case in Demat form). For Shares securities as Collateral, ISIN would be displayed. In case of Cash, G-Sec and T-Bills it would be blank.
9.	Quantity / Face Value	Numeric (15,4)	It would display Quantity in case of Warehouse Receipt and Share Securities and would display Face Value in case of G-Sec and T- Bills. For other collaterals it would be blank.
10.	Currency Code	Char (3)	Currency code, for e.g. 'INR','USD'.
11.	Conversion Factor	Numeric (12,6)	It would display the conversion rate.
12.	Blocked Amount	Numeric (24,4)	It would display the blocked amount, if any; else, it would be blank.

Sr. No	Field Name	Field Size	Remarks
13.	Amount Before hair cut	Numeric (24,4)	Actual Amount before Hair Cut. (Value can be in positive or '0')
14.	Hair Cut %	Numeric (5,2)	It would display the Hair Cut %. In case of Share Securities, it would display Hair Cut %. In case of Cash, it would be blank.
15.	Amount After Hair Cut	Numeric (24,4)	Amount after Hair Cut (Value can be in positive or '0')
16.	Reserved	Numeric (24,4)	Reserved for future use
17.	Start Date	Char (8)	It would display the Start Date of the Collateral. Format: DDMMYYYY. For example: 05042009. In case of Cash, G-Sec, T-Bills, Warehouse Receipt and Share Securities it would be blank.
18.	Expiry Date	Char (8)	It would display the Expiry Date of the Collateral. Format: DDMMYYYY. For example: 05042009. In case of Cash and Share Securities it would be blank.

Detail Record (Reflecting collateral inward/outward for the day)

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '30'
2.	CM Code	Numeric (5,0)	Clearing Member ID
3.	TM Code	Numeric (5,0)	Trading Member ID
4.	Date	Char (8)	It would display the date when the entry was done in the system. Format: be DDMMYYYY
5.	Inward / Outward	Char (10)	It would display "INWARD" if the Collateral is enhanced by the Member It would display "OUTWARD" if the Collateral is withdrawn by the member. Order of priority would be: 1st Inward 2nd Outward
6.	Group Type	Numeric (2,0)	It would display the values assigned to Group Type. For values, please refer the table Group Type Order of Priority would be: 1st Cash 2nd FD 3rd BG 4th G-Sec 5th T-Bills 6th Warehouse Receipts 7th Share Securities For Warehouse Receipts, preference would be given alphabetically.

Sr. No	Field Name	Field Size	Remarks
7.	Collateral Type	Numeric (2,0)	It would display the values assigned to Collateral Type. For values, please refer the table Collateral Type. Order of Priority: 1st Cash 2nd Cash Collateral 3rd Others
8.	Custodian/Depository Name	Char (40)	It would display Custodian/Depository Name in case of Securities.
9.	Instrument / Bank Name	Char (50)	It would display Bank name in case of BG, FD. In case of Warehouse it would display underlying asset. E.g. Gold, Chana etc. In case of G-Sec and T-Bills, it would display description as entered in G-Sec / T-Bills master. In case of Cash, it would be blank. In case of Share securities, it would display Symbol-Series.
10.	Instrument Number	Char (50)	It would display Bank Guarantee No. / Fixed Deposit No / Warehouse Receipt No. (ICIN No. in case in Demat form). For Shares securities as Collateral, ISIN would be displayed. In case of Cash, G-Sec and T-Bills it would be blank.
11.	Quantity / Face Value	Numeric (15,4)	It would display the Quantity in case of Warehouse Receipt & Share Securities and would display Face Value in case of G-Sec and T- Bills. For other collaterals it would be blank.
12.	Currency Code	Char (3)	Currency code, for e.g. 'INR','USD'.
13.	Amount	Numeric (24,4)	It would display the inwarded / outwarded amount
14.	Blocked Amount	Numeric (24,4)	It would display the blocked amount, if any; else, it would be blank.
15.	Amount before hair cut	Numeric (24,4)	Actual Amount before Hair Cut. (Value can be in positive or '0')
16.	Hair Cut %	Numeric (5,2)	It would display the Hair Cut %. In case of Share Securities, it would display Hair Cut %. In case of Cash, it would be blank.
17.	Amount After Hair Cut	Numeric (24,4)	Amount after Hair Cut (Value can be in positive or '0')
18.	Exchange/CCL	Char (10)	It would display "CCL" if the Collateral is deposited as Membership and Margin Deposit. It would display Exchange if Collateral is deposited as Liquid Net worth (Base Minimum Capital) and Base Capital.
19.	Start Date	Char (8)	It would display the Start Date of the Collateral. Format: DDMMYYYY. For example: 05042009. In case of Cash, G-Sec, T-Bills, Warehouse Receipt and Share Securities it would be blank.
20.	Expiry Date	Char (8)	It would display the Expiry Date of the Collateral. Format: DDMMYYYY. For example: 05042009. In case of Cash and Share Securities it would be blank.
21.	Reserved	Char (8)	Reserved for future use

Sr. No	Field Name	Field Size	Remarks
22.	Reserved	Char (8)	Reserved for future use
23.	Liquid Net Worth	Char (1)	It would display 'Y' in case of collateral inwarded as Liquid Net worth, otherwise the value would be 'N'. The records with column value as 'N' would be displayed first, followed by the records with column value as 'Y'.

Detail Record (Reflecting renewal of BG and FD collaterals, if any)

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '40'
2.	CM Code	Numeric (5,0)	Clearing Member ID
3.	TM Code	Numeric (5,0)	Trading Member ID
4.	Date	Char (8)	It would display the date when the entry was done in the system. Format: DDMMYYYY.
5.	Group Type	Numeric (2,0)	It would display the values assigned to Collateral Group. For values refer the table Group Type. Order of Priority would be: 1st FD 2nd BG
6.	Collateral Type	Numeric (2,0)	It would display the values assigned to Collateral Type. For values, please refer the table Collateral Type. Order of Priority: 1st Cash 2nd Cash Collateral 3rd Others
7.	Instrument / Bank Name	Char (50)	It would display Bank name in case of BG, FD.
8.	Old Instrument Number	Char (50)	It would display Bank Guarantee No. / Fixed Deposit No available before renewal.
9.	New Instrument Number	Char (50)	It would display renewed Bank Guarantee No. / Fixed Deposit No., if any, else it would be same as Old Reference No.
10.	Currency Code	Char (3)	Currency code, for e.g. 'INR','USD'.
11.	Old Amount	Numeric (24,4)	It would display the amount before renewal.
12.	Renewed Amount	Numeric (24,4)	It would display the renewed amount.
13.	Start Date	Char (8)	It would display the Start Date of the renewed Collateral. Format: DDMMYYYY. For example: 05042009.
14.	Expiry Date	Char (8)	It would display the Expiry Date of the renewed Collateral. Format: DDMMYYYY. For example: 05042010.
15.	Claim Date	Char (8)	It would display the Claim Date of the renewed Collateral. Format: DDMMYYYY. For example: 06042010.

Group Type:

Code		Description
01	Cash	
02	Fixed Deposit	
03	Bank Guarantee	
04	G-Sec	
05	T-Bills	
06	Warehouse Receipts	
07	Share Securities	

Collateral Type:

Code		Description
01	Cash	
02	Cash Collateral	
03	Others	

1.69. Share Securities Outward File from Clearing Member

File Name: **For Clearing Member:** MCX_RRQ_<YYYYMMDD>_<Member ID>.Mnn	**File Type**: CSV
Available: CNS	**Mode**: FTP
File Path: **For Clearing Member:** FTP Root path\CM ID\CollateralOutward\DNLD\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
1.	CM Code/TM Code/End Client Code/CP Code	Char (12)	Mandatory/ Optional	It would be CM Code for CM Pro record It would be TM code for TM Pro record It would be CP Code for CP record It would be End Client for End Client record.
2.	Depository code	Char (5)	Mandatory	Code (NSDL/CDSL)
3.	Symbol	Char (10)	Mandatory	It would be security symbol.
4.	Series	Char (3)	Mandatory	Series Application would accept following values: • EQ • CMF • NMF • GMF • OMF • GS • GB • TBL • BUL • NBL
5.	ISIN	Char (12)	Mandatory	It would be ISIN number for share securities
6.	Requested Quantity	Numeric (12,4)	Mandatory	It would be requested Quantity. 'Negative' values would not be allowed.
7.	PRN No.	Numeric (50)	Mandatory	It would be the PRN No.

Notes

- YYYYMMDD – Business Date
- 'M' indicates that the file is sent by the member
- nn – Batch number (is a running sequence) – valid values 01 to 99

1.70. Share Securities Outward Response File to Clearing Member

File Name: **For Clearing Member:** MCX_RRQ_<YYYYMMDD>_<Member ID>.Enn	**File Type**: CSV
Available: CNS	**Mode**: FTP
File Path: **For Clearing Member:** FTP Root path\CM ID\CollateralOtward\UPLD\	
There would be column title row in file.	

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
1.	CM Code/TM Code/End Client Code/CP Code	Char (12)	Mandatory/ Optional	It would be CM Code for CM pro record It would be TM code for TM Pro record It would be CP Code for CP record It would be End Client for End Client record.
2.	Depository code	Char (5)	Mandatory	Code (NSDL/CDSL)
3.	Symbol	Char (10)	Mandatory	It would be security symbol.
4.	Series	Char (3)	Mandatory	Series Application would accept following values: • EQ • CMF • NMF • GMF • OMF • GS • GB • TBL • BUL • NBL
5.	ISIN	Char (12)	Mandatory	It would be ISIN number for share securities
6.	Requested Quantity	Numeric (12,4)	Mandatory	It would be requested Quantity. 'Negative' values would not be allowed.
7.	PRN No.	Numeric (50)	Mandatory	It would be the PRN No.
8.	Reference No.	Char (13)	Mandatory/Optional	Reference No. for successfully imported Records. It would be blank for rejected records.
9.	Status	Char (1)	Mandatory	F:Failure S: Success
10.	Error Code	Numeric (2,0)	Optional/ Mandatory	Error Code for Status 'F'. For Status 'S', it would be blank.

List of error codes

Error Code	Validation /Description
001	Invalid File Naming convention/Invalid date in file name

Error Code	Validation /Description
002	File with the same batch number already imported
003	File not in the incremental order of batch number
004	Incorrect file format
005	Invalid Member Code in file naming convention
006	Duplicate record
007	Quantity does not exist for custodian-symbol-series
008	Requested Qty. is blank or incorrect
009	Requested Qty. cannot be '0' for new outward request
010	Requested Qty. is greater than Balance Qty.
011	Outward request for same combination already in process
012	Invalid End Client Code/CP Code
013	Margin utilisation is greater than or equal to CC prescribed percentage

Notes

- YYYYMMDD – Business Date
- 'E' indicates that the file is sent by the exchange
- nn – Batch number (is a running sequence) – valid values 01 to 99

1.71. Collateral File to Members for End Client/CP

File Name: **For CM:** MCX_CD_<CM ID>_CP_<YYYYMMDD>.csv **For TM:** MCX_CD_<TM ID>_UCC_<YYYYMMDD>.csv	**File Type:** CSV
Available: CNS	**Mode:** FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There should be no column title row in file.	

Header Record:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '10'
2.	Date	Char (8)	It would be the collateral valuation date. Format: DDMMYYYY For Example: 31072009
3.	Member Code	Numeric (5,0)	Clearing / Trading Member ID For CP record, it would display as INST
4.	End Client/CP Code	Char (20)	It would be End Client Code for End Client record It would be CP Code for CP record
5.	Cash	Numeric (24,4)	Total Cash deposited by the member.
6.	Cash Collateral	Numeric (24,4)	Total of Cash Collateral deposited by the member after Haircut.
7.	Other Collateral	Numeric (24,4)	Total of 'Other' collaterals after Haircut.
8.	Blocked Minimum Liquid Net Worth Amount	Numeric (24,4)	Total Blocked Minimum Liquid Net Worth Amount
9.	Blocked Minimum Liquid Net Worth Amount Cash	Numeric (24,4)	Minimum Liquid Net Worth Amount blocked for Cash
10.	Blocked Minimum Liquid Net Worth Amount Non-Cash	Numeric (24,4)	Minimum Liquid Net Worth Amount blocked for Non-Cash
11.	Reserved	Numeric (24,4)	Reserved for future use
12.	Pledge Status	Char (2)	It would display pledge status as selected at the time of inward P: Pledge R: Repledge Note: It would be exported only for group type warehouse and share securities

Detail Record (Reflecting all eligible collateral for the day)

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '20'
2.	CM Code	Numeric (5,0)	Clearing Member ID
3.	TM Code	Numeric (5,0)	Trading Member ID For CP record, it would display as INST
4.	End Client/CP Code	Char (20)	It would be End Client Code for End Client record It would be CP Code for CP record
5.	Group Type	Numeric (2,0)	It would display the values assigned to Collateral Group. For values please refer the table Group Type. Order of Priority would be: 1st Cash 2nd FD 3rd BG 4th G-Sec 5th T-Bills 6th Warehouse Receipts 7th Share Securities For Warehouse Receipts, preference would be given alphabetically.
6.	Collateral Type	Numeric (2,0)	It would display the values assigned to Collateral Type. For values, please refer the table Collateral Type. Order of Priority: 1st Cash 2nd Cash Collateral 3rd Others
7.	Custodian/Depository Name	Char (40)	It would display Custodian/Depository Name in case of Share Securities.
8.	Instrument / Bank Name	Char (50)	It would display Bank name in case of BG, FD. In case of Warehouse it would be underlying asset. Eg. Gold, Chana etc. In case of G-Sec and T-Bills, it would be description as entered in G-Sec / T-Bills master. In case of Cash, it would be blank. In case of Share securities, it would be Symbol-Series.
9.	Instrument Number	Char (50)	It would display Bank Guarantee No. / Fixed Deposit No/ Warehouse Receipt No. (ICIN No. in case in Demat form). For Shares securities as Collateral, ISIN would be displayed. In case of Cash, G-Sec and T-Bills it would be blank.
10.	Quantity / Face Value	Numeric (15,4)	It would display Quantity in case of Warehouse Receipt and Share Securities and would display Face Value in case of G-Sec and T-Bills. For other collaterals it would be blank.
11.	Currency Code	Char (3)	Currency code, for e.g. 'INR','USD'.
12.	Conversion Factor	Numeric (12,6)	It would display the conversion rate.
13.	Blocked Amount	Numeric (24,4)	It would display the blocked amount, if any; else, it would be blank.

Sr. No	Field Name	Field Size	Remarks
14.	Amount Before hair cut	Numeric (24,4)	Actual Amount before Hair Cut.
15.	Hair Cut %	Numeric (5,2)	It would display the Hair Cut %. In case of Share Securities, it would display Hair Cut %. In case of Cash, it would be blank.
16.	Amount After Hair Cut	Numeric (24,4)	Amount after Hair Cut
17.	Reserved	Numeric (24,4)	Reserved for future use
18.	Start Date	Char (8)	It would display the Start Date of the Collateral. Format: DDMMYYYY. For example: 05042009. In case of Cash, G-Sec, T-Bills, Warehouse Receipt and Share Securities it would be blank.
19.	Expiry Date	Char (8)	It would display the Expiry Date of the Collateral. Format: DDMMYYYY. For example: 05042009. In case of Cash and Share Securities it would be blank.
20.	Pledge Status	Char (2)	It would display pledge status as selected at the time of inward P: Pledge R: Repledge Note: It would be exported only for group type warehouse and share securities

Detail Record (Reflecting collateral inward/outward for the day)

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '30'
2.	CM Code	Numeric (5,0)	Clearing Member ID
3.	TM Code	Numeric (5,0)	Trading Member ID For CP record, it would display as INST
4.	End Client/CP Code	Char (20)	End Client Code/CP Code It would be End Client Code for End Client record It would be CP Code for CP record
5.	Date	Char (8)	It would display the date when the entry was done in the system. Format: be DDMMYYYY
6.	Inward / Outward	Char (10)	It would display "INWARD" if the Collateral is enhanced by the Member It would display "OUTWARD" if the Collateral is withdrawn by the member. Order of priority would be: 1st Inward 2nd Outward

Sr. No	Field Name	Field Size	Remarks
7.	Group Type	Numeric (2,0)	It would display the values assigned to Group Type. For values, please refer the table Group Type. Order of Priority would be: 1st Cash 2nd FD 3rd BG 4th G-Sec 5th T-Bills 6th Warehouse Receipts 7th Share Securities For Warehouse Receipts, preference would be given alphabetically.
8.	Collateral Type	Numeric (2,0)	It would display the values assigned to Collateral Type. For values, please refer the table Collateral Type. Order of Priority: 1st Cash 2nd Cash Collateral 3rd Others
9.	Custodian/Depository Name	Char (40)	It would display Custodian/Depository Name in case of Share Securities.
10.	Instrument / Bank Name	Char (50)	It would display Bank name in case of BG, FD. In case of Warehouse it would display underlying asset. E.g. Gold, Chana etc. In case of G-Sec and T-Bills, it would display description as entered in G-Sec / T-Bills master. In case of Cash, it would be blank. In case of Share securities, it would display Symbol-Series.
11.	Instrument Number	Char (50)	It would display Bank Guarantee No. / Fixed Deposit No / Warehouse Receipt No. (ICIN No. in case in Demat form). For Shares securities as Collateral, ISIN would be displayed. In case of Cash, G-Sec and T-Bills it would be blank.
12.	Quantity / Face Value	Numeric (15,4)	It would display the Quantity in case of Warehouse Receipt & Share Securities and would display Face Value in case of G-Sec and T-Bills. For other collaterals it would be blank.
13.	Currency Code	Char (3)	Currency code, for e.g. 'INR','USD'.
14.	Amount	Numeric (24,4)	It would display the inwarded / outwarded amount
15.	Blocked Amount	Numeric (24,4)	It would display the blocked amount, if any; else, it would be blank.
16.	Amount before hair cut	Numeric (24,4)	Actual Amount before Hair Cut.

Sr. No	Field Name	Field Size	Remarks
17.	Hair Cut %	Numeric (5,2)	It would display the Hair Cut %. In case of Share Securities, it would display Hair Cut %. In case of Cash, it would be blank.
18.	Amount After Hair Cut	Numeric (24,4)	Amount after Hair Cut
19.	Exchange/CCL	Char (10)	It would display "CCL" if the Collateral is deposited as Membership and Margin Deposit. It would display Exchange if Collateral is deposited as Liquid Net worth (Base Minimum Capital) and Base Capital.
20.	Start Date	Char (8)	It would display the Start Date of the Collateral. Format: DDMMYYYY. For example: 05042009. In case of Cash, G-Sec, T-Bills, Warehouse Receipt and Share Securities it would be blank.
21.	Expiry Date	Char (8)	It would display the Expiry Date of the Collateral. Format: DDMMYYYY. For example: 05042009. In case of Cash and Share Securities it would be blank.
22.	Reserved	Char (8)	Reserved for future use
23.	Reserved	Char (8)	Reserved for future use
24.	Liquid Net Worth	Char (1)	It would display 'Y' in case of collateral inwarded as Liquid Net worth, otherwise the value would be 'N'. The records with column value as 'N' would be displayed first, followed by the records with column value as 'Y'.
25.	Pledge Status	Char (2)	It would display pledge status as selected at the time of inward P: Pledge R: Repledge Note: It would be exported only for group type warehouse and share securities

Detail Record (Reflecting renewal of BG and FD collaterals, if any)

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '40'
2.	CM Code	Numeric (5,0)	Clearing Member ID
3.	TM Code	Numeric (5,0)	Trading Member ID
4.	Date	Char (8)	It would display the date when the entry was done in the system. Format: DDMMYYYY.
5.	Group Type	Numeric (2,0)	It would display the values assigned to Collateral Group. For values refer the table Group Type. Order of Priority would be: 1st FD

Sr. No	Field Name	Field Size	Remarks
			2nd BG
6.	Collateral Type	Numeric (2,0)	It would display the values assigned to Collateral Type. For values, please refer the table Collateral Type. Order of Priority: 1st Cash 2nd Cash Collateral 3rd Others
7.	Instrument / Bank Name	Char (50)	It would display Bank name in case of BG, FD.
8.	Old Instrument Number	Char (50)	It would display Bank Guarantee No. / Fixed Deposit No available before renewal.
9.	New Instrument Number	Char (50)	It would display renewed Bank Guarantee No. / Fixed Deposit No., if any, else it would be same as Old Reference No.
10.	Currency Code	Char (3)	Currency code, for e.g. 'INR','USD'.
11.	Old Amount	Numeric (24,4)	It would display the amount before renewal.
12.	Renewed Amount	Numeric (24,4)	It would display the renewed amount.
13.	Start Date	Char (8)	It would display the Start Date of the renewed Collateral. Format: DDMMYYYY. For example: 05042009.
14.	Expiry Date	Char (8)	It would display the Expiry Date of the renewed Collateral. Format: DDMMYYYY. For example: 05042010.
15.	Claim Date	Char (8)	It would display the Claim Date of the renewed Collateral. Format: DDMMYYYY. For example: 06042010.

Group Type:

Code			Description
01	Cash		
02	Fixed Deposit		
03	Bank Guarantee		
04	G-Sec		
05	T-Bills		
06	Warehouse Receipts		
07	Share Securities		

Collateral Type:

Code		Description
01	Cash	
02	Cash Collateral	
03	Others	

Notes

- For End Client and CP records, file would contain details of Warehouse Receipt and Share securities only.

1.72. Expiring Collaterals for End Client/CP

File Name: For CM: MCX_ExpiringCollateral_<CM ID>_CP_<yyyymmdd>.csv For TM: MCX_ExpiringCollateral_<TM ID>_UCC_<yyyymmdd>.csv	**File Type:** CSV
Available: CNS	
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Detail Record (Reflecting renewal of collaterals, if any)

Sr. No	Field Name	Field Size	Remarks
1.	Date	Char (8)	Date on which the file is exported. Format : DDMMYYYY
2.	CM Code	Numeric (5,0)	Clearing Member ID
3.	TM Code	Numeric (5,0)	Trading Member ID
4.	End Client/CP Code	Char (20)	End Client Code/CP Code It would be End Client Code for End Client record It would be CP Code for CP record
5.	Group Type	Numeric (2,0)	It would display the values assigned to Collateral Group. For values, please refer table Group Type.
6.	Collateral Type	Numeric (2,0)	It would display the values assigned to Collateral Type. For values, please refer table Collateral Type.
7.	Instrument/Bank Name	Char (50)	It would display the description of the collateral. Would display Bank name in case of BG, FD. In case of Warehouse Receipt, it would display underlying asset. E.g. Gold, Chana etc. In case of G-Sec and T-Bills, it would display description as entered in G-Sec/T-Bills master.
8.	Instrument No.	Char (50)	It would display Bank Guarantee No. / Fixed Deposit No. / Warehouse Receipt No. (ICIN in case in Demat form). For Collateral as G-Sec and T- Bills, it would be blank.
9.	Expiry Date	Char (8)	It would display the expiry/maturity date of the collateral. Format : DDMMYYYY
10.	Net Value before Hair Cut.	Numeric (24,4)	It would display the value before applying hair cut (%).
11.	Hair Cut (%)	Numeric (5,2)	It would display the Hair Cut %.
12.	Net Value after Hair Cut	Numeric (24,4)	It would display the value after applying hair cut (%).

Sr. No	Field Name	Field Size	Remarks
13.	Pledge Status	Char (2)	It would display pledge status as selected at the time of inward P: Pledge R: Repledge Note: It should be exported only for group type warehouse receipt
14.	Currency Code	Char (3)	Currency code, for e.g. 'INR','USD'.

Group Type:

Code		Description
02	Fixed Deposit	
03	Bank Guarantee	
04	G-Sec	
05	T-Bills	
06	Warehouse Receipts	

Collateral Type:

Code		Description
01	Cash	
02	Cash Collateral	
03	Others	

Notes

- For End Client and CP records, file would contain details of Warehouse Receipt only.

1.73. Allocation/Deallocation File from Member

File Name: MCCLCOLL_MemberCode_DDMMYYYY.nnn	**File Type:** CSV
Available: CNS	**Mode:** FTP
File Path: **For Clearing Member:** FTP Root path\CM ID\Allocation-Deallocation\DNLD\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
1.	Current Date	Char (11)	Mandatory	DD-MMM-YYYY. Date shall be the trade date for which uploading is done. It should match with the date mentioned in file nomenclature.
2.	Segment Indicator	Char (03)	Mandatory	Defaulted to 'CO' (CO – Commodities Derivatives Segment)
3.	Clearing Member Code	VarChar (5)	Mandatory	CM Code
4.	Trading Member Code	VarChar (5)	Mandatory/Optional	TM Code
5.	CP Code	VarChar (12)	Mandatory/Optional	CP Code
6.	Client Code	VarChar (10)	Mandatory/Optional	UCC Code. Value would be Blank when CP code is populated, or Account type is 'P'
7.	Account Type	Char (1)	Mandatory	P-prop, C-Client/CP
8.	Cash & Cash Equivalents	Number (20,2)	Mandatory	Value in Rs. (Cash + FDR +BG +T-Bill+ G-Sec (CSGL/SGL)).
9.	Filler 1			Reserved for future use
10.	Filler 2			Reserved for future use
11.	Filler 3			Reserved for future use
12.	Filler 4			Reserved for future use
13.	Filler 5			Reserved for future use
14.	Filler 6			Reserved for future use
15.	Action	Char (1)	Mandatory	A: For Allocation and Addition and D: For Deallocation and Deletion

Notes

- DDMMYYYY – Business Date
- nnn – Batch number (is a running sequence) – valid values 001 to 999

1.74. Allocation/Deallocation Response file to Member

File Name: MCCLCOLL_MemberCode_DDMMYYYY.Ennn	**File Type:** CSV
Available: CNS	**Mode:** FTP
File Path: **For Clearing Member:** FTP Root path\CM ID\Allocation-Deallocation\UPLD\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
1.	Current Date	Char (11)	Mandatory	DD-MMM-YYYY. Date shall be the trade date for which uploading is done. It should match with the date mentioned in file nomenclature.
2.	Segment Indicator	Char (03)	Mandatory	Defaulted to 'CO' (CO – Commodities Derivatives Segment)
3.	Clearing Member Code	VarChar (5)	Mandatory	CM Code
4.	Trading Member Code	VarChar (5)	Mandatory/ Optional	TM Code
5.	CP Code	VarChar (12)	Mandatory/ Optional	CP Code
6.	Client Code	VarChar (10)	Mandatory/ Optional	UCC Code. Value would be Blank when CP code is populated, or Account type is 'P'
7.	Account Type	Char (1)	Mandatory	P-prop, C-Client/CP
8.	Cash & Cash Equivalents	Number (20,2)	Mandatory	Value in Rs. (Cash + FDR +BG +T-Bill+ G-Sec (CSGL/SGL))
9.	Filler 1			Reserved for future use
10.	Filler 2			Reserved for future use
11.	Filler 3			Reserved for future use
12.	Filler 4			Reserved for future use
13.	Filler 5			Reserved for future use
14.	Filler 6			Reserved for future use
15.	Action	Char (1)	Mandatory	A: For Allocation and Addition and D: For Deallocation and Deletion
16.	Error Code	Numeric (2)		Error code if the record is rejected. Else it would be blank.

List of error Codes File level

Code	Validation /Description
01	Incorrect file naming convention.

Code	Validation /Description
02	File with the same batch no. already imported.
03	File Batch No. not in sequence
04	Blank file cannot be imported.
05	Invalid date in the file name.

List of error Codes Record level

Code	Validation /Description
01	Incorrect record format.
02	Date in record does not match with file date
03	Invalid Segment Indicator
04	Invalid CM Code
05	Invalid CM-TM Mapping/Invalid TM Code
06	Invalid CP Code/Invalid CM-CP Mapping
07	UCC/CP Code should be blank for Account Type 'P'
08	For CP record UCC Code should be blank
09	Invalid Account Type
10	Amount cannot be negative
11	Invalid Action
12	Deallocation Amount cannot be greater than Allocated Amount
13	Insufficient pool balance against allocation
15	Allocation request cannot be given for transferred TM/CP
16	Duplicate Record
17	Invalid TM–UCC Mapping
18	File placed after cut off time

Notes

- If file is successfully imported, then member will get as blank file with following naming convention 'MCCLCOLL_MemberCode_DDMMYYYY_S.Ennn'
- If file is partially imported, then member will get file with following naming convention 'MCCLCOLL_MemberCode_DDMMYYYY.Ennn'. For success record, the error code would be blank.
- Multiple file upload with same batch number: Response will be generated on the basis of no of attempt i.e.
  MCCLCOLL_MemberCode_DDMMYYYY.Ennn(2)
  MCCLCOLL_MemberCode_DDMMYYYY.Ennn(1)
  MCCLCOLL_MemberCode_DDMMYYYY.Ennn
- YYYYMMDD – Business Date
- 'E' indicates that the file is sent by the Exchange

nnn – Batch number (is a running sequence) – valid values 001 to 999. It would be in same order as received by Member.

1.75. Web Allocation/Deallocation Report to Members

File Name: **For Clearing Member:** MCX_WebAllocationDeallcoation<CM ID>_YYYYMMDD.csv **For Trading Member:** MCX_WebAllocationDeallcoation<TM ID>_YYYYMMDD.csv	**File Type:** CSV
Available: CNS	**Mode:** FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	CM ID	Char (12)	Clearing Member ID.
2.	TM ID	Char (12)	Trading Member ID It would blank for CP record
3.	End Client/CP Code	Char (12)	It would be End Client/CP Code It would be blank for TM record
4.	Allocation at BoD	Numeric (22,2)	It would be total collateral available at BOD allocated by CM to OWN/TM/CP/End Client
5.	Allocation during the day	Numeric (22,2)	It would be allocation given by CM during the day
6.	Deallocation during the day	Numeric (22,2)	It would be deallocation given by CM during the day
7.	Allocation at EoD	Numeric (22,2)	It would be total available collateral at EoD as per allocation/deallocation given by CM
8.	OWN Collateral at BoD	Numeric (22,2)	It would be total collateral of respective entity available at BOD of Collateral Group Cash or Cash Collateral which is not a part of Member Pool Account
9.	OWN Collateral added during the day	Numeric (22,2)	It would be total collateral inwarded by respective entity during the day in Collateral Group Cash or Cash Collateral which is not part of Member Pool Account
10.	OWN Collateral reduced during the day	Numeric (22,2)	It would be total collateral Outwarded by respective entity during the day in Collateral Group Cash or Cash Collateral which is not part of Member Pool Account
11.	OWN Collateral at EoD	Numeric (22,2)	It would be total collateral of respective entity available at EOD of Collateral Group Cash or Cash Collateral which is not part of Member Pool Account
12.	OWN Others Collateral at BOD	Numeric (22,2)	It would be total collateral of respective entity available at BOD of Collateral Group Others
13.	OWN Others Collateral added during Day	Numeric (22,2)	It would be total collateral inwarded by respective entity during the day in Collateral Group Others

Sr. No	Field Name	Field Size	Remarks
14.	OWN Others Collateral reduced during Day	Numeric (22,2)	It would be total collateral Outwarded by respective entity during the day in Collateral Group Others
15.	OWN Others Collateral at EOD	Numeric (22,2)	It would be total collateral of respective entity available at EOD of Collateral Group Others
16.	Total Collateral at EoD	Numeric (22,2)	It would be sum of Allocation at EOD + OWN Collateral at EOD + Others Collateral at EOD
17.	Eligible Collateral at EoD	Numeric (22,2)	It would display the Eligible Collateral at EOD
18.	Margin Utilization	Numeric (22,2)	It would display the Margin utilization at EOD

1.76. EOD Short Allocation File to Member

File Name: **For Clearing Member:** MCX_EODSAR_<CM ID>_<YYYYMMDD>.csv **For Trading Member:** MCX_EODSAR_<TM ID>_<YYYYMMDD>.csv	**File Type:** CSV
Available: CNS	**Mode:** FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\EODSAR\SHORTALLOCATION\ **For Trading Member:** FTP Root path\Trading Member ID\EODSAR\SHORT ALLOCATION\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Date	Alphanumeric (10)	Date of Margin File Format : (DDMMMYYYY)
2.	CMID	Alphanumeric (20)	Clearing Member ID
3.	TMID/CPID	Alphanumeric (20)	Trading Member ID/ Custodial Participant ID
4.	Client Code	Alphanumeric (50)	Client Code, in case of CP it will blank It would be blank for ITCM/PCM
5.	EOD Short Allocation	Numeric (15,2)	Short Allocation at EOD
6.	Excess Collateral NCL	Numeric (15,2)	Default value is blank for member reporting
7.	Excess Collateral ICCL	Numeric (15,2)	Default value is blank for member reporting
8.	Excess Collateral NCCL	Numeric (15,2)	Default value is blank for member reporting
9.	Excess Collateral MCCIL	Numeric (15,2)	Default value is blank for member reporting

1.77. EOD Short Allocation File from Member

For Clearing Member: MCX_EODSAR_<YYYYMMDD>_.Rnn For Trading Member: MCX_EODSAR_<YYYYMMDD>_.Rnn Where R stands for return file from member and <NN> will be 2 digits Batch Number (01-99)	**File Type:** CSV
Available: CNS	**Mode:** FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\EODSAR\DNLD\ **For Trading Member:** FTP Root path\Trading Member ID\EODSAR\DNLD\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Date	Alphanumeric (10)	Date of Margin File Format : (DDMMMYYYY)
2.	CMID	Alphanumeric (20)	Clearing Member ID
3.	TMID/CPID	Alphanumeric (20)	Trading Member ID/ Custodial Participant ID
4.	Client Code	Alphanumeric (50)	Client Code, in case of CP it will be blank It would be blank for ITCM/PCM
5.	EOD Short Allocation	Numeric (15,2)	Short Allocation at EOD
6.	Excess Collateral NCL	Numeric (15,2)	Reserved for member reporting (value to be reported by member)
7.	Excess Collateral ICCL	Numeric (15,2)	Reserved for member reporting (value to be reported by member)
8.	Excess Collateral NCCL	Numeric (15,2)	Reserved for member reporting (value to be reported by member)
9.	Excess Collateral MCCIL	Numeric (15,2)	Reserved for member reporting (value to be reported by member)

1.78. EOD Short Allocation file response file to Member

File Name for Success: For Clearing Member: <CMID>_<YYYYMMDD>_S.BatchNumber.csv For Trading Member: <TMID>_<YYYYMMDD>_S.BatchNumber.csv **File Name for Failure:** For Clearing Member: <CMID>_<YYYYMMDD>_E.BatchNumber.csv For Trading Member: <TMID>_<YYYYMMDD>_E.BatchNumber.csv **File Name for Rejection:** For Clearing Member: <CMID>_<YYYYMMDD>_Rejected.BatchNumber.csv For Trading Member: <TMID>_<YYYYMMDD>_Rejected.BatchNumber.csv **Where 'BatchNumber' is as uploaded by the member against which response file is generated**	**File Type:** CSV
Available: CNS	**Mode:** FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\EODSAR\UPLD\ **For Trading Member:** FTP Root path\Trading Member ID\EODSAR\UPLD\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Date	Alphanumeric (10)	Date of Margin File Format : (DDMMMYYYY)
2.	CMID	Alphanumeric (20)	Clearing Member ID
3.	TM ID/CP ID	Alphanumeric (20)	Trading Member ID/ Custodial Participant ID
4.	Client Code	Alphanumeric (50)	Client Code, in case of CP it will be blank
5.	EOD Short Allocation	Numeric (15,2)	Short Allocation at EOD
6.	Excess Collateral NCL	Numeric (15,2)	Member reported value, if any
7.	Excess Collateral ICCL	Numeric (15,2)	Member reported value, if any
8.	Excess Collateral NCCL	Numeric (15,2)	Member reported value, if any

Sr. No	Field Name	Field Size	Remarks
9.	Excess Collateral MCCIL	Numeric (15,2)	Member reported value, if any
10.	Response Code	Alphanumeric (3)	Blank in case of successful upload Refer list of error codes for record and file level rejections

List of error codes at record level:

Error code	Field Name	Code description
E01	Date	Date not as per format
		Date is not matching with File name
		Date is future date
		Date is mandatorily required
E02	Clearing Member ID	CM ID is mandatorily required.
E03	Trading member ID/CP ID	TM ID/CP ID is mandatorily required.
E04	UCC Code	UCC is mandatorily required. , in case of CP it will blank, in case of ITCM/ PCM, it would be blank
E05	EOD Short Allocation	Invalid value. Cannot be Negative or Alphanumeric.
E06	Excess Collateral NCL	Invalid value. Cannot be Negative or Alphanumeric.
E07	Excess Collateral ICCL	Invalid value. Cannot be Negative or Alphanumeric.
E08	Excess Collateral NCCL	Invalid value. Cannot be Negative or Alphanumeric.
E09	Excess Collateral MCCIL	Invalid value. Cannot be Negative or Alphanumeric.
E10	Columns 1 to 5	Values are not matching with Request File
E11	-	Duplicate records in the file
E12	-	Same details already submitted in the previous batch
E13	-	File must have nine columns in each row

List of error codes at file level:

Error code	Code description
F01	File uploaded after Cutoff date & time.

F02	Invalid date in the filename
F03	Incorrect file naming convention.
F04	Blank file cannot be imported.
F05	File with same Batch Number already imported.
F06	File Batch No. not in sequence.

Notes

- If file is successfully imported, then member will get as blank file with following naming convention – **MCX _EODSAR_<YYYYMMDD>S.Enn**
- **In case of file failure**
  - For Clearing Member: <CMID>_<YYYYMMDD>_E.BatchNumber
  - For Trading Member: <TMID>_<YYYYMMDD>_E.BatchNumber
- **In case of file Rejection:**
  - For Clearing Member: <CMID>_<YYYYMMDD>_Rejected.BatchNumber
  - For Trading Member: <TMID>_<YYYYMMDD>_Rejected.BatchNumber
- YYYYMMDD – Business Date
- nn – Batch number (is a running sequence) – valid values 01 to 99. It would be in same order as received by Member.

1.79. Intraday Short Allocation File to Member

File Name: For Clearing Member: MCX_INTRASAR_<CM ID>_<YYYYMMDD>.csv For Trading Member: MCX_INTRASAR_<TM ID>_<YYYYMMDD>.csv	**File Type:** CSV
Available: CNS	**Mode:** FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\INTRASAR\INTRAALLOCATION\ **For Trading Member:** FTP Root path\Trading Member ID\INTRASAR\INTRAALLOCATION\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Date	Alphanumeric (10)	Date of Margin File Format : (DDMMMYYYY)
2.	CMID	Alphanumeric (20)	Clearing Member ID
3.	TMID/CPID	Alphanumeric (20)	Trading Member ID/ Custodial Participant ID
4.	Client Code	Alphanumeric (50)	Client Code, in case of CP it will be blank, in case of ITCM/ PCM it would be blank
5.	Intra Short Allocation	Numeric (15,2)	It would be Intra-day short Allocation, maximum of short allocation across peak margin snapshots
6.	Excess Collateral NCL	Numeric (15,2)	Default value is blank for member reporting
7.	Excess Collateral ICCL	Numeric (15,2)	Default value is blank for member reporting
8.	Excess Collateral NCCL	Numeric (15,2)	Default value is blank for member reporting
9.	Excess Collateral MCCIL	Numeric (15,2)	Default value is blank for member reporting
10.	Early Pay-in of Commodities	Numeric (15,2)	Default value is blank for member reporting
11.	Against Valid Allocation pending with MCXCCL	Numeric (15,2)	Default value is blank for member reporting
12.	Allocation in Wrong UCC	Numeric (15,2)	Default value is blank for member reporting

Sr. No	Field Name	Field Size	Remarks
13.	Trades in wrong Client codes	Numeric (15,2)	Default value is blank for member reporting
14.	Securities re-pledged by end-of-day.	Numeric (15,2)	Default value is blank for member reporting
15.	Early pay in in other segments	Numeric (15,2)	Default value is blank for member reporting
16.	Reserved	Numeric (15,2)	Default value is blank for member reporting

1.80. Intraday Short Allocation File from Member

File Name: For Clearing Member: MCX_INTRASAR_<CM ID>_<YYYYMMDD>_.Rnn For Trading Member: MCX_INTRASAR_<TM ID>_<YYYYMMDD>_.Rnn Where R stands for return file from member and <NN> will be 2 digits Batch Number (01-99)	**File Type:** CSV
Available: CNS	**Mode:** FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\INTRASAR\DNLD\ **For Trading Member:** FTP Root path\Trading Member ID\INTRASAR\DNLD\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Date	Alphanumeric (10)	Date of Margin File Format : (DDMMMYYYY)
2.	CMID	Alphanumeric (20)	Clearing Member ID
3.	TMID/CPID	Alphanumeric (20)	Trading Member ID/ Custodial Participant ID
4.	Client Code	Alphanumeric (50)	Client Code, in case of CP it will be blank in case of ITCM/ PCM it would be blank
5.	Intra Short Allocation	Numeric (15,2)	It would be Intra-day short Allocation, maximum of short allocation across peak margin snapshots
6.	Excess Collateral NCL	Numeric (15,2)	Reported by Member (value to be reported by member)
7.	Excess Collateral ICCL	Numeric (15,2)	Reported by Member (value to be reported by member)
8.	Excess Collateral NCCL	Numeric (15,2)	Reported by Member (value to be reported by member)
9.	Excess Collateral MCCIL	Numeric (15,2)	Reported by Member (value to be reported by member)
10.	Early Pay-in of Commodities	Numeric (15,2)	Reported by Member (value to be reported by member)
11.	Against Valid Allocation pending with MCXCCL	Numeric (15,2)	Reported by Member (value to be reported by member)
12.	Allocation in Wrong UCC	Numeric (15,2)	Reported by Member (value to be reported by member)

Sr. No	Field Name	Field Size	Remarks
13.	Trades in wrong Client codes	Numeric (15,2)	Reported by Member (value to be reported by member)
14.	Securities re-pledged by end-of-day.	Numeric (15,2)	Reported by Member (value to be reported by member)
15.	Early pay in in other segments	Numeric (15,2)	Reported by Member (value to be reported by member)
16.	Reserved	Numeric (15,2)	Reserved if member reported should be ignored.

1.81. Intraday Short Allocation file response file to Member

File Name for Success: For Clearing Member: <CMID>_<YYYYMMDD>_S.BatchNumber.csv For Trading Member: <TMID>_<YYYYMMDD>_S.BatchNumber.csv **File Name for Failure:** For Clearing Member: <CMID>_<YYYYMMDD>_E.BatchNumber.csv For Trading Member: <TMID>_<YYYYMMDD>_E.BatchNumber.csv **File Name for Rejection:** For Clearing Member: <CMID>_<YYYYMMDD>_Rejected.BatchNumber.csv For Trading Member: <TMID>_<YYYYMMDD>_Rejected.BatchNumber.csv Where 'BatchNumber' is as uploaded by the member against which response file is generated	**File Type:** CSV
Available: CNS	**Mode:** FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\INTRASAR\UPLD\ **For Trading Member:** FTP Root path\Trading Member ID\INTRASAR\UPLD\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Date	Alphanumeric (10)	Date of Margin File Format : (DDMMMYYY)
2.	CMID	Alphanumeric (20)	Clearing Member ID
3.	TMID/CPID	Alphanumeric (20)	Trading Member ID/ Custodial Participant ID
4.	Client Code	Alphanumeric (50)	Client Code, in case of CP it will be blank in case of ITCM/ PCM it would be blank
5.	Intra Short Allocation	Numeric (15,2)	It would be Intra-day short Allocation, maximum of short allocation across peak margin snapshots
6.	Excess Collateral NCL	Numeric (15,2)	Reported by Member
7.	Excess Collateral ICCL	Numeric (15,2)	Reported by Member
8.	Excess Collateral NCCL	Numeric (15,2)	Reported by Member

Sr. No	Field Name	Field Size	Remarks
9.	Excess Collateral MCCIL	Numeric (15,2)	Reported by Member
10.	Early Pay-in of Commodities	Numeric (15,2)	Reported by Member
11.	Against Valid Allocation pending with MCXCCL	Numeric (15,2)	Reported by Member
12.	Allocation in Wrong UCC	Numeric (15,2)	Reported by Member
13.	Trades in wrong Client codes	Numeric (15,2)	Reported by Member
14.	Securities re-pledged by end-of-day.	Numeric (15,2)	Reported by Member
15.	Early pay in in other segments	Numeric (15,2)	Reported by Member
16.	Reserved	Numeric (15,2)	Reported by Member, value should be ignored.
17.	Response Code	Alphanumeric (3)	Blank in case of successful upload Refer list of error codes for record and file level rejections

List of error codes at record level:

Error code	Field Name	Code description
E01	Date	Date not as per format
		Date is not matching with File name
		Date is future date
		Date is mandatorily required
E02	Clearing Member ID	CM ID is mandatorily required.
E03	Trading member ID	TM ID /CP code is mandatorily required.
E04	UCC Code	UCC is mandatorily required., in case of CP Code, ITCM & PCM it will be blank
E05	Intraday Short Allocation	Invalid value. Cannot be Negative or Alphanumeric.
E06	Excess Collateral NCL	Invalid value. Cannot be Negative or Alphanumeric.
E07	Excess Collateral ICCL	Invalid value. Cannot be Negative or Alphanumeric.
E08	Excess Collateral NCCL	Invalid value. Cannot be Negative or Alphanumeric.
E09	Excess Collateral MCCIL	Invalid value. Cannot be Negative or Alphanumeric.

E10	Columns 1 to 5	Values are not matching with Request File
E11	-	Duplicate records in the file
E12	-	Same details already submitted in the previous batch
E13	-	File must have thirteen columns in each row
E14	Early Pay-in of Commodities	Invalid value. Cannot be Negative or Alphanumeric.
E15	Against Valid Allocation pending with MCXCCL	Invalid value. Cannot be Negative or Alphanumeric.
E16	Allocation in Wrong UCC	Invalid value. Cannot be Negative or Alphanumeric.
E17	Trades in wrong Client codes	Invalid value. Cannot be Negative or Alphanumeric.
E18	Securities re-pledged by end-of-day.	Invalid value. Cannot be Negative or Alphanumeric.
E19	Early pay in in other segments	Invalid value. Cannot be Negative or Alphanumeric.
E20	Reserved	Invalid value. Cannot be Negative or Alphanumeric.

List of error codes at file level:

Error code	Code description
F01	File uploaded after Cutoff date & time.
F02	Invalid date in the filename
F03	Incorrect file naming convention.
F04	Blank file cannot be imported.
F05	File with same Batch Number already imported.
F06	File Batch No. not in sequence.

Notes

- If file is successfully imported, then member will get as blank file with following naming convention – **MCX _INTRASAR_<YYYYMMDD>S.Enn**

- **In case of file failure**
- For Clearing Member: <CMID>_<YYYYMMDD>_E.BatchNumber
- For Trading Member: <TMID>_<YYYYMMDD>_E.BatchNumber

- **In case of file Rejection:**
- For Clearing Member: <CMID>_<YYYYMMDD>_Rejected.BatchNumber
- For Trading Member: <TMID>_<YYYYMMDD>_Rejected.BatchNumber
- YYYYMMDD – Business Date
- nn – Batch number (is a running sequence) – valid values 01 to 99. It would be in same order as received by Member.

1.82. Realtime Outgoing Give up

File Name: Outgoing Realtime - MCX_YYYYMMDD.gu	**File Type:** CSV
Available: BaNCS	**Mode:** FTP
File Path: **Clearing Members(ITCM and PCM) –** FTP Root Path\Clearing Member ID\InstGiveUp\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Number	Number (10,0)	Trade number
2.	Buy/Sell Indicator	Alphanumeric (1)	B-Buy S-Sell
3.	TM ID	Alphanumeric (5)	Trading Member ID Exchange entered Trading Member ID in case of exchange-initiated CP square-off orders.
4.	Participant Settler	Alphanumeric (12)	Participant ID i.e., CP ID
5.	Instrument Name	Alphanumeric (6)	Instrument Name as defined. E.g., FUTCOM
6.	Symbol	Alphanumeric (10)	Symbol
7.	Expiry Date	Alphanumeric (9)	Expiry Date Format : 'DDMMMYYYY' For Call Auction, it would be blank.
8.	Reserved	Alphanumeric (2)	Reserved for Future use and any value in same should be ignored.
9.	Strike Price	Numeric (11,4)	Strike Price
10.	Options Type	Alphanumeric (2)	Options Type
11.	Trade quantity	Alphanumeric (9)	Traded Quantity
12.	Price	Numeric (11,4)	Traded Price/Fill Price
13.	Trade Status	Alphanumeric (1)	Status of the trade: P – Pending (Original/Modified Client Modification)) C – Cancelled (Modified Trade (CP

Sr. No	Field Name	Field Size	Remarks
			Modification)) A – Approved Trade R –Rejected Trade D – Pending Give-up Requests cancelled at EOD X – Cancelled Trade (through Trade Cancellation initiated from exchange) Note: For CP square off trades (orders initiated by the exchange) by default trade status will be approved i.e., trade status will be 'A'.
14.	Reserved	Alphanumeric (2)	Blank Reserved for Future use and any value in same should be ignored.
15.	Reserved	Alphanumeric (2)	Blank Reserved for Future use and any value in same should be ignored.
16.	Order Number	Numeric (15,0)	Order number
17.	Last Modified Time	Alphanumeric (20)	Last Modified Time DD MMM YYYY HH:MM:SS
18.	Reserved	Alphanumeric (10)	Blank Reserved for Future use and any value in same should be ignored.
19.	Reserved	Alphanumeric (10)	Blank Reserved for Future use and any value in same should be ignored.
20.	Product Month	Alphanumeric (7)	Product Month as defined for the Product.

1.83. Realtime Outgoing Give Up file with Pending Approval

File Name: Outgoing Realtime Pending Approval - MCX_YYYYMMDD.csv	**File Type:** CSV
Available: BaNCS	**Mode:** FTP
File Path: Clearing Members(ITCM and PCM) - FTP Root Path\Clearing Member ID\InstGiveUp\ \PendingApprovals	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Number	Number (10,0)	Trade number
2.	Buy/Sell Indicator	Alphanumeric (1)	B-Buy S-Sell
3.	TM ID	Alphanumeric (5)	Trading Member ID Exchange entered Trading Member ID in case of exchange-initiated CP square-off orders.
4.	Participant Settler	Alphanumeric (12)	Participant ID i.e., CP ID
5.	Instrument Name	Alphanumeric (6)	Instrument Name as defined. E.g., FUTCOM
6.	Symbol	Alphanumeric (10)	Symbol
7.	Expiry Date	Alphanumeric (9)	Expiry Date Format : 'DDMMMYYYY' For Call Auction, it would be blank.
8.	Reserved	Alphanumeric (2)	Reserved for Future use and any value in same should be ignored.
9.	Strike Price	Numeric (11,4)	Strike Price
10.	Options Type	Alphanumeric (2)	Options Type
11.	Trade quantity	Alphanumeric (9)	Traded Quantity
12.	Price	Numeric (11,4)	Traded Price/Fill Price
13.	Trade Status	Alphanumeric (1)	Status of the trade: P – Pending (Original/Modified Client Modification))

Sr. No	Field Name	Field Size	Remarks
14.	Reserved	Alphanumeric (2)	Blank Reserved for Future use and any value in same should be ignored.
15.	Reserved	Alphanumeric (2)	Blank Reserved for Future use and any value in same should be ignored.
16.	Order Number	Numeric (15,0)	Order number
17.	Last Modified Time	Alphanumeric (20)	Last Modified Time DD MMM YYYY HH:MM:SS
18.	Reserved	Alphanumeric (10)	Blank Reserved for Future use and any value in same should be ignored.
19.	Reserved	Alphanumeric (10)	Blank Reserved for Future use and any value in same should be ignored.
20.	Product Month	Alphanumeric (7)	Product Month as defined for the Product.

1.84. Realtime Outgoing Give Up file Incoming file

File Name: Incoming Realtime - MCX_YYYYMMDD_HHMM.csv	**File Type:** CSV
Available: BaNCS	**Mode:** FTP
File Path: Clearing Members(ITCM and PCM) - FTP Root Path\Clearing Member ID\InstGiveUp\ \DNLD	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Number	Number (10,0)	Trade number
2.	Buy/Sell Indicator	Alphanumeric (1)	B-Buy S-Sell
3.	TM ID	Alphanumeric (5)	Trading Member ID Exchange entered Trading Member ID in case of exchange-initiated CP square-off orders.
4.	Participant Settler	Alphanumeric (12)	Participant ID i.e., CP ID
5.	Instrument Name	Alphanumeric (6)	Instrument Name as defined. E.g., FUTCOM
6.	Symbol	Alphanumeric (10)	Symbol
7.	Expiry Date	Alphanumeric (9)	Expiry Date Format : 'DDMMMYYYY' For Call Auction, it would be blank.
8.	Reserved	Alphanumeric (2)	Reserved for Future use and any value in same should be ignored.
9.	Strike Price	Numeric (11,4)	Strike Price
10.	Options Type	Alphanumeric (2)	Options Type
11.	Trade quantity	Alphanumeric (9)	Traded Quantity
12.	Price	Numeric (11,4)	Traded Price/Fill Price
13.	Trade Status	Alphanumeric (1)	Status of the trade, Value to be reported by Clearing Member: A – Approved Trade R –Rejected Trade

Sr. No	Field Name	Field Size	Remarks
14.	Reserved	Alphanumeric (2)	Blank Reserved for Future use and any value in same should be ignored.
15.	Reserved	Alphanumeric (2)	Blank Reserved for Future use and any value in same should be ignored.
16.	Order Number	Numeric (15,0)	Order number
17.	Last Modified Time	Alphanumeric (20)	Last Modified Time DD MMM YYYY HH:MM:SS
18.	Reserved	Alphanumeric (10)	Blank Reserved for Future use and any value in same should be ignored.
19.	Reserved	Alphanumeric (10)	Blank Reserved for Future use and any value in same should be ignored.
20.	Product Month	Alphanumeric (7)	Product Month as defined for the Product.

1.85. Realtime –Response to Incoming Give up file (Response to Incoming file)

File Name: Incoming Realtime Response - MCX_YYYYMMDD_HHMM_R.csv	**File Type:** CSV
Available: BaNCS	**Mode:** SFTP
File Path: Clearing Members(ITCM and PCM) - FTP Root Path\Clearing Member ID\InstGiveUp\UPLD	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Number	Number (10,0)	Trade number
2.	Buy/Sell Indicator	Alphanumeric (1)	B-Buy S-Sell
3.	TM ID	Alphanumeric (5)	Trading Member ID Exchange entered Trading Member ID in case of exchange-initiated CP square-off orders.
4.	Participant Settler	Alphanumeric (12)	Participant ID i.e., CP ID
5.	Instrument Name	Alphanumeric (6)	Instrument Name as defined. E.g., FUTCOM
6.	Symbol	Alphanumeric (10)	Symbol
7.	Expiry Date	Alphanumeric (9)	Expiry Date Format : 'DDMMMYYYY' For Call Auction, it would be blank.
8.	Reserved	Alphanumeric (2)	Reserved for Future use and any value in same should be ignored.
9.	Strike Price	Numeric (11, 4)	Strike Price
10.	Options Type	Alphanumeric (2)	Options Type
11.	Trade quantity	Alphanumeric (9)	Traded Quantity
12.	Price	Numeric (11,4)	Traded Price/Fill Price
13.	Trade Status	Alphanumeric (1)	Status of the trade: P – Pending (Original/Modified(Client Modification)) (when the member request in file upload is invalid/Rejected)

Sr. No	Field Name	Field Size	Remarks
			A – Approved Trade (when the take-up acceptance is successfully uploaded) R –Rejected Trade (When the take-up rejection is successfully uploaded)
14.	Reserved	Alphanumeric (2)	Blank Reserved for Future use and any value in same should be ignored.
15.	Reserved	Alphanumeric (2)	Blank Reserved for Future use and any value in same should be ignored.
16.	Order Number	Numeric (15,0)	Order number
17.	Last Modified Time	Alphanumeric (20)	Last Modified Time DD MMM YYYY HH:MM:SS
18.	Reserved	Alphanumeric (10)	Blank Reserved for Future use and any value in same should be ignored.
19.	Reserved	Alphanumeric (10)	Blank Reserved for Future use and any value in same should be ignored.
20.	Product Month	Alphanumeric (7)	Product Month as defined for the Product.
21.	Reserved	Alphanumeric (10)	Blank Reserved for Future use and any value in same should be ignored.
22.	Upload Status	Alphanumeric (50)	The field contains two values 1. Submitted (Successful capture of take-up acceptance/ rejection) 2. Upload Rejected – Rejection Reason to give
23.	Upload Rejection Reason	Alphanumeric (50)	If Upload Status is 'Submitted' - Blank If upload is 'Upload Rejected' – Error Message e.g. 1. Record already submitted to exchange 2. Invalid CP ID 3. Invalid Trade Status 4. Duplicate record present 5. Modified record
Note: 1. In case of multiple record for a Trade ID is uploaded, the records with same Trade IDs will be rejected with error – Duplicate record present			

1.86. INST Give up file (Manual Online Backup file)

File Name: Outgoing Manual - MCX_ddmmyyyyTRD.txt	**File Type:** CSV
Available: BaNCS	**Mode:** SFTP
File Path: Not Applicable	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Number	Numeric (10,0)	Trade number
2.	Trade Status	Numeric (2,0)	Status of the trade: "11 – Original trade" "12 – Modified trade" "13 – Cancelled trade" "17 – Approved trade" "18 – Rejected trade" Note: For CP square off trades (orders initiated by the exchange) by default trade status will be approved i.e., trade status will be 17.
3.	Instrument ID	Numeric (2,0)	Instrument ID as defined.
4.	Instrument Name	Alphanumeric (6)	Instrument Name as defined.
5.	Symbol	Alphanumeric (10)	Symbol
6.	Expiry Date	Alphanumeric (9)	Expiry Date Format : 'DDMMMYYYY' For Call Auction, it would be blank.
7.	Reserved	Alphanumeric (2)	Reserved for Future use and any value in same should be ignored.
8.	Strike Price	Numeric (11,4)	Strike Price
9.	Options Type	Alphanumeric(2)	Options Type
10.	Product Description	Alphanumeric (25)	Product Description
11.	Book Type	Alphanumeric (2)	1 – Regular Lot 4 – Negotiated Trade 5 – Block Deal 12 – Pre-Open

Sr. No	Field Name	Field Size	Remarks
			13 – Call Auction
12.	Book Type Name	Alphanumeric (3)	RL – Regular Lot NT – Negotiated Trade BD – Block Deal PO – Pre-Open CA – Call Auction
13.	Market Type	Alphanumeric (2)	1 – Normal
14.	User Id	Numeric (10,0)	User Id Exchange entered User ID in case of exchange-initiated CP square- off orders.
15.	Branch No	Alphanumeric (2)	Branch No. Defaulted to 0 (zero)
16.	Buy/Sell Indicator	Numeric (1,0)	3 – Buy – Sell
17.	Trade quantity	Alphanumeric (9)	Traded Quantity
18.	Price	Numeric(11,4)	Traded Price
19.	Account Type	Numeric (1,0)	4 – Client 5 – Pro – INST
20.	Account ID	Alphanumeric (10)	Client Account ID If the Trade Status is “12”, it will have the updated information (for Client Account ID) after the trade modification has been updated.
21.	Participant Settler	Alphanumeric (12)	Clearing Member ID If Account Type is 3, it will contain CP code.
22.	Spread Price	Numeric (11,4)	Spread Price or Spread IOC Price at which the Spread Order was Matched. Blank Spaces in case of Trades not generated through Spread Orders. The Spread Price or Spread IOC Price can be Positive, Negative or Zero
23.	TM ID	Alphanumeric (5)	Trading Member ID Exchange entered Trading Member ID in case of exchange-initiated CP square-off orders.
24.	Reserved	Alphanumeric (7)	Reserved for Future use and any value in same should be ignored.
25.	Trade time	Alphanumeric (20)	Trade Time Format : 'DD MMM YYYY HH:MM:SS'

Sr. No	Field Name	Field Size	Remarks
26.	Last Modified Time	Alphanumeric (20)	Last Modified Time DD MMM YYYY HH:MM:SS If the Trade Status is “11”, then the original “Trade Time” If the Trade Status is “12”, then the time when the modifications has been accepted.
27.	Order Number	Numeric (15,0)	Order number.
28.	Reserved	Alphanumeric (5)	Reserved for Future use and any value in same should be ignored.
29.	Remarks	Alphanumeric (50)	Remarks as entered by the operator while placing corresponding order.
30.	Order User Last Update Time	Alphanumeric (20)	DD MMM YYYY HH:MM:SS Last update time of the order for user-initiated action.
31.	Reserved	Alphanumeric (20)	Reserved for Future use and any value in same should be ignored.
32.	Reference Number	Numeric (15,0)	Multi Leg Reference Number. This will be added to the Trade File from T7 to MI
33.	Reserved	Alphanumeric (12)	Reserved for Future use and any value in same should be ignored.
34.	Reserved	Numeric (10,0)	Reserved for Future use and any value in same should be ignored.
35.	ISV Unique No.	Alphanumeric (15)	ISV Unique No. This will be added to the Trade File from T7 to MI
36.	Product Month	Alphanumeric (7)	Product Month as defined for the Product.
37.	Reserved	Alphanumeric (1)	Reserved for Future use and any value in same should be ignored.

Note:

1. Manual generation of this report based on member user request

2. Revision History

Changes Made

This section shows the changes made between versions.

Version 1.0 to 1.1

The changes made between these versions are:

Msg. No.	Message Name	Field No.	Field Name	Change
1.16	Institution Give Up File			File format removed
1.65	OI Alert			New file format added
1.66	OI Violation			New file format added
1.67	EFDMS Report to Member			New file format added
1.68	Collateral File to Members			New file format added
1.69	Share Securities Outward File from Clearing Member			New file format added
1.70	Share Securities Outward Response File to Clearing Member			New file format added
1.71	Collateral File to Members for End Client/CP			New file format added
1.72	Expiring Collateral for End Client/CP			New file format added
1.73	Allocation/Deallocation File from Member			New file format added
1.74	Allocation/Deallocation Response file to Member			New file format added
1.75	Web Allocation/Deallocation reports to Members			New file format added

Version 1.1 to 1.2

The changes made between these versions are:

Msg. No.	Message Name	Field No.	Field Name	Change
1.8	EXDI File		Account ID	Length of field changed to Alphanumeric(12)
1.9	Special Margin File			File have been descope
1.26	Daily Margin Shortfall and Penalty to Trading Member			New fields updated
1.28	Margin File			New fields updated
1.29	Margin File from Member			New fields updated
1.30	Response of Margin File to Member			New fields updated
1.31	Margin shortage File to Member			New fields updated
1.57	Intention Matching Details to Members		TM / CP ID	Length of field changed to Alphanumeric(12)
1.58	Movement Order Details to Members		TM / CP ID	Length of field changed to Alphanumeric(12)
1.59	Matching and Marking Details to Members		TM / CP ID	Length of field changed to Alphanumeric(12)
1.61	Peak Margin Details File to Clearing Member			New fields updated
1.62	Peak Margin Details File to Trading Member			New fields updated
1.68	Collateral File to Members - Detail Record (Reflecting collateral inward/outward for the day)			Fields Remarks updated For row 6,8,21 & 22
1.69	Share Securities Outward File from Clearing Member	1 2 4	1. CM Code/TM Code/End Client Code/CP Code 2. Depository code 4. Series	FTP Root path updated Field Content/Remarks updated
1.70	Share Securities Outward Response File to Clearing Member	1 2 4	CM Code/TM Code/End Client Code/CP Code Depository code Series	FTP Root path updated Field Content/Remarks updated
1.71	Collateral File to Members for End Client/CP - Detail Record (Reflecting all eligible collateral for the day)	5, 7	Group Type , Custodian/Depository Name	5- Field remarks updated 7 - Filed name updated & Remarks
1.72	Expiring Collaterals for End Client/CP			List of error Codes Record level
1.73	Allocation/Deallocation File from Member			List of error Codes Record level
1.74	Allocation/Deallocation Response file to Member			List of error Codes Record level Updated & updates to Notes
1.76	EOD Short Allocation File to Member			New File format added
1.77	EOD Short Allocation file from Member			New File format added

1.78	EOD Short Allocation file response file to Member			New File format added
1.79	Intraday Short Allocation File to Member			New File format added
1.80	Intraday Short Allocation File from Member			New File format added
1.81	Intraday Short Allocation file response file to Member			New File format added
1.82	Realtime Outgoing Give up			New File format added
1.83	Realtime Outgoing Give Up file with Pending Approval			New File format added
1.84	Realtime Outgoing Give Up file Incoming file			New File format added
1.85	Realtime –Response to Incoming Give up file (Response to Incoming file)			New File format added
1.86	INST Give up file (Manual Online Backup file)			New File format added