# File Formats

---------- Corporate office ----------
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## Table of Contents

1. File Formats ....4
1.1. Underlying Asset/Product ....4
1.2. EXDI File ....9
1.3. Custodian Participant Master File ....11
1.4. Debit/Credit Note to Member ....12
1.5. Bank File Details to Member ....13
1.6. Next Day Bank File to Member ....14
1.7. Obligation File to Clearing Member ....15
1.8. Obligation File to Trading Member ....18
1.9. Margin File to Clearing Member ....20
1.10. Margin File to Trading Member ....24
1.11. Expiring Collaterals ....27
1.12. Early Pay In File To Member ....29
1.13. Daily Margin Shortfall and Penalty to Trading Member ....31
1.14. Margin File ....34
1.15. Margin File from Member ....36
1.16. Response of Margin File to Member ....38
1.17. Margin Shortage File to Member ....40
1.18. Regulatory Fees Detail File ....42
1.19. Regulatory Fees Summary File ....44
1.20. Charges Bill Summary File ....45
1.21. CSV Devolvement Position File ....46
1.22. Sensitivity & Devolvement Margin File to Clearing Member ....49
1.23. Sensitivity & Devolvement Margin File to Trading Member ....51
1.24. Ex-DEx Intimation File to Member ....52
1.25. Ex-DEx Intimation File from Member ....53
1.26. Response of Ex-DEx Intimation File to Member ....54
1.27. Ad Hoc Charges File to Member ....56
1.28. Intention Matching Details to Members ....57
1.29. Movement Order Details to Members ....58
1.30. Matching and Marking Details to Members ....59
1.31. Peak Margin Details File to Clearing Member ....60
1.32. Peak Margin Details File to Trading Member ....61
1.33. Cross Margin Benefit File to Clearing Member ....62
1.34. Cross Margin Benefit File to Trading Member ....64
1.35. Collateral File to Members ....66
1.36. Share Securities Outward File from Clearing Member ....72
1.37. Share Securities Outward Response File to Clearing Member ....73
1.38. Collateral File to Members for End Client/CP ....75
1.39. Expiring Collaterals for End Client/CP ....82
1.40. Allocation/Deallocation File from Member ....84
1.41. Allocation/Deallocation Response file to Member ....85
1.42. Web Allocation/Deallocation Report to Members ....87
1.43. EOD Short Allocation File to Member ....89
1.44. EOD Short Allocation File from Member ....90
1.45. EOD Short Allocation file response file to Member ....91
1.46. Intraday Short Allocation File to Member ....94
1.47. Intraday Short Allocation File from Member ....96
1.48. Intraday Short Allocation file response file to Member ....98
1.49. Realtime Outgoing Give up ....101
1.50. Realtime Outgoing Give Up file with Pending Approval ....103
1.51. Realtime Outgoing Give Up file Incoming file ....105
1.52. Realtime –Response to Incoming Give up file (Response to Incoming file) ....107

1.53. INST Give up file (Manual Online Backup file) ..... 109
1.54. Unified Distilled File Formats (UDiFF) Bhavcopy ..... 112
1.55. Unified Distilled File Formats (UDiFF) Trade File ..... 113
1.56. Unified Distilled File Formats (UDiFF) Stamp Duty to Clearing Member ..... 116
1.57. Unified Distilled File Formats (UDiFF) Stamp Duty file to Trading Member ..... 118
1.58. Unified Distilled File Formats (UDiFF) CTT file to Clearing Member ..... 120
1.59. Unified Distilled File Formats (UDiFF) CTT file to Trading Member ..... 122
1.60. Unified Distilled File Formats (UDiFF) Position File ..... 124
1.61. Unified Distilled File Formats (UDiFF) Margin File ..... 129
1.62. Unified Distilled File Formats (UDiFF) Penalty File ..... 132

Classification: Public

## 1. File Formats

Appended below are the file formats used by MCXCCL

### 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<br>Format : 'DDMMMYYYY'<br>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.<br><br>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.<br><br>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.<br>Y – T2T Product<br>N – Not a T2T Product |
| 18. | Reserved | Numeric (10,4) | Reserved for Future use and any value in same should be ignored. |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 19. | Tradable Lot | Number (12,0) | This value multiplied by the Quotation Quantity provides the lot size.<br>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.<br>It would be blank for U/L Asset. |
| 21. | Near Month Product Symbol | Alphanumeric (10) | Unique Identifier of Near Month Product in Spread.<br>Applicable only in case of Spread Products. |
| 22. | Far Month Product Symbol | Alphanumeric (10) | Unique Identifier of Far Month Product in Spread.<br>Applicable only in case of Spread Products. |
| 23. | Product Start Date Time | Alphanumeric (20) | Product Start Date Time<br>Format : 'DD-MMM-YYYY HH:MM:SS ' |
| 24. | Product End Date Time | Alphanumeric (20) | Product End Date Time<br>Format : 'DD-MMM-YYYY HH:MM:SS ' |
| 25. | Tender Start Date Time | Alphanumeric (20) | Tender Start Date Time<br>Format : 'DD-MMM-YYYY HH:MM:SS ' |
| 26. | Tender End Date | Alphanumeric (11) | Tender End Date<br>Format 'DD-MMM-YYYY' |
| 27. | Delivery Start Date | Alphanumeric (11) | Delivery Start Date<br>Format 'DD-MMM-YYYY' |
| 28. | Delivery End Date | Alphanumeric (11) | Delivery End Date<br>Format 'DD-MMM-YYYY' |
| 29. | Expiry Process Date | Alphanumeric (11) | Expiry Process Date<br>Format 'DD-MMM-YYYY' |
| 30. | Margin Indicator | Alphanumeric (1) | 0 -No Margin Applicable 1 - Margin in %age<br>2 – Margin in flat value.<br>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 |
| 39. | Limit for All Client | Numeric (28,8) | Maximum permissible limit for all clients including Own accounts at Underlying Asset and Product level |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 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.<br>Y – Calendar Spread Benefit allowed in the Underlying Asset.<br>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.<br>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.<br>It would be blank for U/L Asset.<br>The Expiry date auto populate in format MMMYY<br>Applicable for spread contract |
| 60. | Trade Group ID | Numeric (2,0) | Trade Group ID of Underlying Asset for both U/L Asset and Product.<br>0 – For Auction products |
| 61. | Matching No. | Numeric (2,0) | Matching Number Details.<br>0 – Price Time Priority<br>-1 – For Underlying Asset. |
| 62. | Pre-Open Session | Numeric (1,0) | 1 – Pre-Open Session Allowed<br>0 – Pre-Open Session Disallowed<br>For Auction products, value would always be ‘0’. |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 63. | Spread Type | Numeric (2,0) | '0' – Normal Product & U/L Asset.<br>'21' - Near Month as first Leg with Base Price as Last Traded Price of Near Month Product.<br>'37' - Near Month as first Leg with Base Price as Last Traded Price of Far Month Product.<br>'25' - Near Month as first Leg with Base Price as Previous Close Price of Near Month Product.<br>'41' - Near Month as first Leg with Base Price as Previous Close Price of Far Month Product.<br>'22' - Far Month as first Leg with Base Price as Last Traded Price of Near Month Product.<br>'38' - Far Month as first Leg with Base Price as Last Traded Price of Far Month Product.<br>'26' - Far Month as first Leg with Base Price as Previous Close Price of Near Month Product.<br>'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<br>'0' – Black Scholes<br>'3' – Black76<br>'4' - Bachelier Method |
| 67. | Threshold Limit (Rs.) | Numeric (15,2) | Threshold Limit |
| 68. | Delivery Mode | Numeric (1,0) | 0 – If Delivery Mode is 'Both'.<br>1 – If Delivery Mode is 'Sellers Option'<br>2 – If Delivery Mode is 'Compulsory Delivery'<br>-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. EXDI File

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_EXDI_<CM ID>_<YYYYMMDD>.csv<br>**For Trading Member :** MCX_EXDI_<TM ID>_<YYYYMMDD>.csv | **File Type:** CSV |
| | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\<br>**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.<br>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<br>'A' for Assigned<br>'N' for Do Not Exercise/ Assigned. |
| 5. | CM ID | Alphanumeric (12) | Clearing Member ID |
| 6. | TM ID/INST | Alphanumeric (12) | Trading Member ID<br>If accepted CP trades, this will contain 'INST' |
| 7. | Account Type | Alphanumeric (1) | 'P' for proprietary<br>'C' for client<br>'I' for Institutional accepted trades |
| 8. | Account ID | Alphanumeric (12) | Client Account ID<br>For Account Type 'P', TM ID<br>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'<br>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:<br>Delivery intention quantity.<br>For Options:<br>Requested quantity for Exercise.<br>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. |

### 1.3. Custodian Participant Master File

| **File Name:** MCX_CP MASTER_<yyyymmdd>.csv | **File Type:** CSV |
|---|---|
| | **Mode:** FTP |
| **File Path:**<br>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<br>For Example: XYZDEBTINFND |
| 2. | CP Name | Alphanumeric (255) | Fund Name<br>For Example:<br>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<br>A=Active<br>I=Inactive<br>S=Suspended |
| 6. | CP Category | Alphanumeric (25) | Category of CP<br>For e.g. Mutual Fund, FII |

### 1.4.Debit/Credit Note to Member

| **File Name:** Refer to Notes | **File Type:** CSV |
|---|---|
| | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\<br>**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<br>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<br>Format: 'DD-MMM-YYYY'<br>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

### 1.5. Bank File Details to Member

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_BANKTRN_<YYYYMMDD>_<CM ID>.csv<br>**For Trading Member:** MCX_BANKTRN_<YYYYMMDD>_<TM ID>.csv | **File Type:** CSV |
| | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\<br>**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"

### 1.6. Next Day Bank File to Member

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_BKT01_<CM ID>_<YYYYMMDD>.csv<br>**For Trading Member:** MCX_BKT01_<TM ID>_<YYYYMMDD>.csv | **File Type:** CSV |
| | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\<br>**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.<br>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

### 1.7. Obligation File to Clearing Member

| **File Name**: Refer to Notes | **File Type**: CSV |
|---|---|
| | **Mode**: FTP |
| **File Path:**<br>**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.<br>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.<br>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. |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 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.<br>For Account Type 'I', 'INST'. |
| 4. | Account Type | Alphanumeric (1) | 'P' for Proprietary<br>'C' for Client<br>'I' for Institutional Accepted Trades. |
| 5. | Account ID | Alphanumeric (12) | Client Account ID<br>For Account Type 'P', TM ID<br>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<br>Format: 'DDMMMYYYY'<br>For Call Auction, it would be blank. |
| 9. | Strike Price | Numeric (11,4) | Strike Price |
| 10. | Options Type | Alphanumeric (2) | Options Type |
| 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. |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 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

### 1.8. Obligation File to Trading Member

| **File Name**: Refer to Notes | **File Type**: CSV |
|---|---|
| | **Mode**: FTP |
| **File Path:**<br>**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 |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 2. | Account Type | Alphanumeric (1) | 'P' for Proprietary<br>'C' for Client |
| 3. | Account ID | Alphanumeric (12) | Client Account ID<br>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<br>Format: 'DDMMMYYYY'<br>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

### 1.9. Margin File to Clearing Member

| **File Name**: MCX_MRG_<CM ID>_ <YYYYMMDD>.csv | **File Type**: CSV |
|---|---|
| | **Mode**: FTP |
| **File Path:**<br>**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.<br>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.<br>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<br>For Account Type 'I', 'INST'. |
| 3. | Account Type | Alphanumeric (1) | 'P' for Proprietary<br>'C' for Client<br>'I' for Institutional Accepted Trades would be displayed. |
| 4. | Account ID | Alphanumeric (12) | Client Account ID<br>For Account Type 'P' , TM ID<br>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.<br>For Account Type ‘I’, ‘INST’. |
| 4. | Account Type | Alphanumeric (1) | ‘P’ for Proprietary<br>‘C’ for Client<br>‘I’ for Institutional Accepted Trades would be displayed. |
| 5. | Account ID | Alphanumeric (12) | Client Account ID<br>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<br>Format : 'DDMMMYYYY'<br>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. |
| 13. | Special Margin On Sell Position | Numeric (22,2) | Special Margin on Sell Open Position. |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 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 |

### 1.10. Margin File to Trading Member

| **File Name**: MCX_MRG_<TM ID>_ <YYYYMMDD>.csv | **File Type**: CSV |
|---|---|
| | **Mode**: FTP |
| **File Path: Trading Member:**<br>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 |
| 2. | TM ID | Alphanumeric(12) | Trading Member ID |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 3. | Account Type | Alphanumeric (1) | 'P' for Proprietary<br>'C' for Client<br>'I' for Institutional Accepted Trades would be displayed. |
| 4. | Account ID | Alphanumeric (12) | Client Account ID<br>For Account Type 'P' , TM ID<br>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<br>'C' for Client<br>'I' for Institutional Accepted Trades would be displayed. |
| 3. | Account ID | Alphanumeric (12) | Client Account ID<br>For Account Type 'P' , TM ID<br>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<br>Format : 'DDMMMYYYY'<br>For Call Auction, it would be blank. |
| 7. | Strike Price | Numeric (11,4) | Strike Price |
| 8. | Options Type | Alphanumeric (2) | Options Type |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 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 |

Classification: Public

### 1.11. Expiring Collaterals

| | |
|---|---|
| **File Name:**<br>For CM: MCX_ExpiringCollateral_<CM ID>_<yyyymmdd>.csv<br>For TM: MCX_ExpiringCollateral_<TM ID>_<yyyymmdd>.csv | **File Type:** CSV |
| | |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\<br>**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.<br>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.<br>Would display Bank name in case of BG, FD. In case of Warehouse Receipt, it would display underlying asset. E.g. Gold, Chana etc.<br>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).<br>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.<br>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 |

### 1.12. Early Pay In File To Member

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_EARLY PAY IN_<CM ID>_<YYYYMMDD>.csv<br>**For Trading Member:** MCX_EARLY PAY IN_<TM ID>_<YYYYMMDD>. Csv | **File Type:** CSV |
| | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\<br>**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.<br>Format DDMMMYYYY |
| 2. | CM ID | Alphanumeric (12) | Clearing Member ID |
| 3. | TM ID/INST | Alphanumeric (12) | Trading Member ID<br>In case of accepted CP records, this will contain 'INST' |
| 4. | Account Type | Alphanumeric (1) | 'P' for House<br>'C' for Client<br>'I' for Institutional Accepted Trades would be displayed. |
| 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.<br><br>If the flag is C, then End Client ID for which Early Pay In benefit is considered on the above mentioned date.<br><br>If the flag is I, then CP ID for which Early Pay In benefit is considered on the above mentioned date.<br><br>Order of Priority:<br>1st CP Records<br>2nd TM Records 3rd End Client Records Sorted alphabetically. |
| 6. | Symbol | Alphanumeric (10) | Symbol |
| 7. | Expiry Date | Alphanumeric (9) | Expiry Date<br>Format: 'DDMMMYYYY'<br>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. |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 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.<br>(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 Delivery Marking | Numeric (18,2) | Value considered for Delivery Margin Exemption after delivery marking. |
| 21. | CP ID | Alphanumeric (12) | For account type 'I', CP ID. |

### 1.13. Daily Margin Shortfall and Penalty to Trading Member

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_NCMR_<CM ID>_<YYYYMMDD>.csv<br>**For Trading Member:** MCX_NCMR_<TM ID>_<YYYYMMDD>.csv | **File Type:** CSV |
| | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\<br>**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<br>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<br>It would be blank for ITCM/PCM |
| 7. | Actual Shortfall | Numeric(22,2) | Amount of Shortfall of Margins for levy of penalty<br>Option 1<br>Sum of (maximum of (Peak Margin Shortfall, Initial Margin Shortfall)) + Other margin shortfall + MTM shortfall<br>Option 2<br>Sum of (maximum of (EOD allocation Shortfall, Peak Margin Shortfall, Initial Margin Shortfall)) + Other margin shortfall + MTM shortfall<br>Option 3<br>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 %<br>Option 1<br>It would shortfall on which penalty has been levied / maximum of (Peak Margin Shortfall, Initial Margin Shortfall)) + Other margin shortfall + MTM shortfall<br>Option 2<br>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<br>Option 3<br>It would be [Shortfall on which penalty has been levied / (Maximum of (Initial Margin Utilized, Peak Margin Utilized, EOD Short Allocation shortfall, Intra-day short Allocation shortfall) + Other Margin Utilized+ MTM Utilized)] *100 |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 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.<br>It would be Initial Margin + Extreme Loss Margin + Net Buy Premium |
| 15. | Other Margin Utilized | Numeric(22,2) | Other Margin Utilize.<br>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.<br>It would be Max of(Initial Margin Utilised-Initial Margin Reported,0) |
| 21. | Other Margin & MTM Shortfall | Numeric(22,2) | Other Margin & MTM Shortfall<br>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<br>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,<br>Initial margin – EOD Client Allocation- EOD client collaterals, if greater than Zero, else Zero |
| 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 |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 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 |

### 1.14. Margin File

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_MARGIN_<CM ID>_<YYYYMMDD>.csv<br>**For Trading Member :** MCX_MARGIN_<TM ID>_<YYYYMMDD>.csv | **File Type:** CSV |
| | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\<br>**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<br>Format : 'DDMMMYYYY' |
| 2. | TM / CP ID | Alphanumeric (12) | Trading Member ID<br>In case of accepted CP trades, this will contain CP ID |
| 3. | Client ID | Alphanumeric (10) | Client ID<br>For ITCM/PCM, it would be blank.<br>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<br>(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. | Peak Snapshot Reference Number | Numeric (2) | It would be Peak Snapshot Reference Number |

| Sr. No. | Field Name | Field Size | Remarks |
|---|---|---|---|
| 19. | Intrasar Snapshot Reference Number | Numeric (2) | It would be Intrasar Snapshot Reference Number |

### 1.15. Margin File from Member

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_MARGIN_<YYYYMMDD>_.Mnn<br>**For Trading Member:** MCX_MARGIN_<YYYYMMDD>_.Mnn | **File Type:** CSV |
| | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Margin Folder\dnld\<br>**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<br>Format : 'DDMMMYYYY' |
| 2. | TM / CP ID | Alphanumeric (12) | Trading Member ID<br>In case of accepted CP trades, it would contain CP ID |
| 3. | Client ID | Alphanumeric (10) | Client ID<br>For ITCM/PCM, it would be blank.<br>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<br>(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. | Peak Snapshot Reference Number | Numeric (2) | It would be Peak Snapshot Reference Number |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 19. | Intrasar Snapshot Reference Number | Numeric (2) | It would be Intrasar Snapshot Reference Number |

**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

### 1.16. Response of Margin File to Member

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_MARGIN_<YYYYMMDD>_.Enn<br>**For Trading Member:** MCX_MARGIN_<YYYYMMDD>_.Enn | **File Type:** CSV |
| | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Margin Folder\Upld\<br>**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<br>Format : 'DDMMMYYYY' |
| 2. | TM / CP ID | Alphanumeric (12) | Trading Member/CP ID |
| 3. | Client ID | Alphanumeric (10) | Client ID<br>For ITCM/PCM, it would be blank.<br>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<br>(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. | Peak Snapshot Reference Number | Numeric (2) | It would be Peak Snapshot Reference Number |
| 19. | Intrasar Snapshot Reference Number | Numeric (2) | It would be Intrasar Snapshot Reference Numbe |
| 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.

### 1.17. Margin Shortage File to Member

| File Name:<br>**For Clearing Member:** MCX_MARGINSHORTAGE_<YYYYMMDD>_.Enn<br>**For Trading Member:** MCX_MARGINSHORTAGE_<YYYYMMDD>_.Enn | **File Type:** CSV |
|---|---|
| | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root Path\Clearing Member ID\Date Folder\<br>**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<br>Format: 'DDMMMYYYY' |
| 2. | TM / CP ID | Alphanumeric (12) | Trading Member ID<br>In case of accepted CP trades, this will contain CP ID |
| 3. | Client ID | Alphanumeric (10) | Client ID.<br>For ITCM/PCM, it would be blank.<br>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<br>Option 1<br>Sum of (maximum of (Peak Margin Shortfall, Initial Margin Shortfall)) + Other margin shortfall + MTM shortfall<br>Option 2<br>Sum of (maximum of (EOD allocation Shortfall, Peak Margin Shortfall, Initial Margin Shortfall)) + Other margin shortfall + MTM shortfall<br>Option 3<br>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 |
| 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 |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 13. | Peak Margin | Numeric (22,2) | Peak Margin<br>(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.

### 1.18. Regulatory Fees Detail File

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_RFD_<MMMYYYY>.csv<br>**For Trading Member:** MCX_RFD_<MMMYYYY>.csv | **File Type:** CSV |
| | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\<br>**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<br>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.<br>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.<br>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) |
| 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) |

| Sr. No. | Field Name | Field Size | Remarks |
|---|---|---|---|
| 5. | Total Value | Numeric (20,2) | Total Value i.e.<br>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

### 1.19. Regulatory Fees Summary File

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_RFS<MMMYYYY>.csv | **File Type:** CSV |
| | **Mode:** FTP |
| **File Path:**<br>**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<br>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.<br>Traded Value + Expiry Settlement/Delivery Marked Value + Exercise<br>/ 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.<br>Format: 'DDMMYYYY' |

**Notes:**

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

### 1.20. Charges Bill Summary File

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_TC_Summary_<CM ID>_<MMMYYYY>_<DDMMYYYY>.csv | **File Type:** CSV |
| | **Mode:** FTP |
| **File Path:**<br>**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.<br>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.

### 1.21. CSV Devolvement Position File

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_DevolvementPosition_<CM ID>_<YYYYMMDD>.csv<br>**For Trading Member:** MCX_DevolvementPosition_<TM ID>_<YYYYMMDD>.csv | **File Type:** CSV |
| | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\<br>**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.<br>Format: 'DDMMMYYYY' |
| 2. | CM ID | Alphanumeric (12) | Clearing Member ID |
| 3. | TM / CP ID | Alphanumeric (12) | Trading Member ID<br>For CP accepted trades, CP ID. |
| 4. | Account Type | Alphanumeric (1) | 'P' for proprietary<br>'C' for client<br>'I' for Institutional accepted trades |
| 5. | Account ID | Alphanumeric (10) | Client Account ID<br>For Account Type 'P', TM ID<br>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<br>Format: 'DDMMMYYYY'<br>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' |
| 17. | Day Sell Quantity | Numeric (9,0) | Total Quantity sold today |

| Sr. No. | Field Name | Field Size | Remarks |
|---|---|---|---|
| 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/Assign ment 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/Assign ment 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/Assign ment 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/Assign ment 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/Assign ment 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/Assign ment 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/Assign ment 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/Assign ment 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'. |
| 29. | Settlement Price | Numeric (11,4) | Settlement Price |

| Sr. No. | Field Name | Field Size | Remarks |
|---|---|---|---|
| 30. | Net Premium | Numeric (22,2) | In case of futures Products, the value is zero.<br>In case of options Product, the value is the day's sell value minus the day's buy value.<br>Value is provided with the appropriate sign convention Payable (-) / Receivable (+). |
| 31. | Daily MTM Settlement Value | Numeric (22,2) | MTM Profit/Loss value<br>In case of options and call auction products, the value would be zero.<br><br>The value is provided with the appropriate sign convention Payable (-) / Receivable (+).Positive Value represents Mark to<br>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 (+).<br>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. |

### 1.22. Sensitivity & Devolvement Margin File to Clearing Member

| **File Name**: MCX_Sensitivity&DevolvementMargin_<CM ID>_ <YYYYMMDD>.csv | **File Type**: CSV |
|---|---|
| | **Mode**: FTP |
| **File Path:**<br>**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.<br>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 |
| 2. | TM ID/INST | Char(12) | Trading Member ID<br>For Account Type ‘I’, ‘INST’. |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 3. | Account Type | Char (1) | 'P' for Proprietary<br>'C' for Client<br>'I' for Institutional Accepted Trades would be displayed. |
| 4. | Account ID | Char(12) | Client Account ID<br>For Account Type 'P' , TM ID<br>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 |

### 1.23. Sensitivity & Devolvement Margin File to Trading Member

| | |
|---|---|
| **File Name**: MCX_ MCX_Sensitivity&DevolvementMargin_< TM ID>_ <YYYYMMDD>.csv | **File Type**: CSV |
| | **Mode**: FTP |
| **File Path:**<br>**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.<br>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<br>‘C’ for Client<br>‘I’ for Institutional Accepted Trades would be displayed. |
| 4. | Account ID | Char(12) | Client Account ID<br>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 |

### 1.24. Ex-DEx Intimation File to Member

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_Ex-DExIntimation_<CM ID>_<YYYYMMDD>.csv<br>**For Trading Member:** MCX_Ex-DExIntimation_<TM ID>_<YYYYMMDD>.csv | **File Type:** CSV |
| | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\<br>**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.<br>Format : 'DDMMMYYYY' |
| 2. | TM / CP ID | Char (12) | Trading Member ID<br>In case of accepted CP trades, this will contain CP ID |
| 3. | Client ID | Char (10) | Client ID<br>For CP record, it should be blank.<br>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<br>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<br>2 for CTM ITM<br>3 for ATM<br>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<br>'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. |

### 1.25. Ex-DEx Intimation File from Member

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

**Notes:**

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 1. | Date | Char (10) | Business Date for which position file is generated.<br>Format : 'DDMMMYYYY' |
| 2. | TM / CP ID | Char (12) | Trading Member ID<br>In case of accepted CP trades, this should contain CP ID |
| 3. | Client ID | Char (10) | Client ID<br>For CP record, it should be blank.<br>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<br>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<br>2 for CTM ITM<br>3 for ATM<br>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<br>'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. |

- 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

### 1.26. Response of Ex-DEx Intimation File to Member

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_ Ex-DExIntimation_<CM ID>_<YYYYMMDD>.Enn<br>**For Trading Member:** MCX_ Ex-DExIntimation_<TM ID>_<YYYYMMDD>.Enn | **File Type:** CSV |
| | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Ex-DExIntimation Folder\upld\<br>**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.<br>Format : 'DDMMMYYYY' |
| 2 | TM / CP ID | Char (12) | Trading Member ID<br>In case of accepted CP trades, this will contain CP ID |
| 3 | Client ID | Char (10) | Client ID<br>For CP record, it should be blank.<br>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<br>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<br>2 for CTM ITM<br>3 for ATM<br>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<br>'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

### 1.27. Ad Hoc Charges File to Member

| | |
|---|---|
| **File Name**: MCX_AdhocCharges_<CM ID>_ <YYYYMMDD>.csv<br>MCX_AdhocCharges_<TM ID>_ <YYYYMMDD>.csv | **File Type**: CSV |
| | **Mode**: FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\<br>**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.<br>The Format should be DDMMYYYY. |
| 2. | CM ID | Alphanumeric(12) | Clearing Member ID |
| 3. | TM/CP ID | Alphanumeric (12) | Trading Member ID / Custodian Participant<br>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<br>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<br>The Format should be DDMMYYYY |
| 19. | Fund Settlement Date | Alphanumeric (8) | Funds Settlement Date.<br>The Format should be DDMMYYYY. |
| 20. | Remarks | Alphanumeric (255) | Remarks. |

### 1.28. Intention Matching Details to Members

| File Name: MCX_IntentionMatching_CM ID_<YYYYMMDD>.csv | File Type: CSV |
|---|---|
| | Mode: FTP |
| File Path:<br>For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\<br>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<br>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<br>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. |

### 1.29. Movement Order Details to Members

| File Name: MCX_MovementOrder_CM ID_<YYYYMMDD>.csv | File Type: CSV |
|---|---|
| | Mode: FTP |
| File Path:<br>For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\<br>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<br>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<br>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. |

### 1.30. Matching and Marking Details to Members

| File Name: MCX_MatchingMarking_CM ID_<YYYYMMDD>.csv | File Type: CSV |
|---|---|
| | Mode: FTP |
| File Path:<br>For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\<br>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<br>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<br>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. |

### 1.31. Peak Margin Details File to Clearing Member

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_PeakMargin<CM ID>_YYYYMMDD_nn.csv | **File Type:** CSV |
| | **Mode:** FTP |
| **File Path:**<br>**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<br>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.)

### 1.32. Peak Margin Details File to Trading Member

| | |
|---|---|
| **File Name:**<br>**For Trading Member:** MCX_PeakMargin<TM ID>_YYYYMMDD_nn.csv | **File Type:** CSV |
| | **Mode:** FTP |
| **File Path:**<br>**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<br>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.)

### 1.33. Cross Margin Benefit File to Clearing Member

| **File Name:**<br>**For Trading Member:** MCX_CROSSMARGIN_<CM ID>_<YYYYMMDD>.csv | **File Type:** CSV |
|---|---|
| | **Mode:** FTP |
| **File Path:**<br>**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.<br>The Format would be DDMMYYYY. |
| 4. | Obligation | Alphanumeric (12) | Provisional – For Provisional Obligation<br>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<br>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.<br>The Format would be DDMMYYYY. |
| 3. | Obligation | Alphanumeric (12) | Provisional – For Provisional Obligation<br>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<br>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.<br>The Format would be DDMMYYYY. |
| 3. | Obligation | Alphanumeric (12) | Provisional – For Provisional Obligation<br>Final – For Final Obligation |
| 4. | CM ID | Alphanumeric (12) | Clearing Member ID |
| 5. | TM ID/INST | Alphanumeric (12) | Trading Member ID.<br>For Account Type 'I', 'INST'. |
| 6. | Account Type | Alphanumeric (1) | 'P' for Proprietary<br>'C' for Client<br>'I' for Institutional Accepted Trades would be displayed. |
| 7. | Account ID | Alphanumeric (12) | Client Account ID<br>For Account Type 'P', TM ID<br>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<br>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 |

### 1.34. Cross Margin Benefit File to Trading Member

| | |
|---|---|
| **File Name:**<br>**For Trading Member:** MCX_CROSSMARGIN_<TM ID>_<YYYYMMDD>.csv | **File Type:** CSV |
| | **Mode:** FTP |
| **File Path:**<br>**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.<br>The Format would be DDMMYYYY. |
| 3. | Obligation | Alphanumeric (12) | Provisional – For Provisional Obligation<br>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<br>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.<br>The Format would be DDMMYYYY. |
| 3. | Obligation | Alphanumeric (12) | Provisional – For Provisional Obligation<br>Final – For Final Obligation |
| 4. | CM ID | Alphanumeric (12) | Clearing Member ID |
| 5. | TM ID/INST | Alphanumeric (12) | Trading Member ID.<br>For Account Type 'I', 'INST'. |
| 6. | Account Type | Alphanumeric (1) | 'P' for Proprietary<br>'C' for Client<br>'I' for Institutional Accepted Trades would be displayed. |
| 7. | Account ID | Alphanumeric (12) | Client Account ID<br>For Account Type 'P', TM ID<br>For Account Type 'I', INST |
| 8. | Instrument Name | Alphanumeric (8) | Instrument Name as defined. |
| 9. | Symbol | Alphanumeric (10) | Symbol |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 10. | Expiry Date | Alphanumeric (9) | Expiry Date<br>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 |

Classification: Public

### 1.35. Collateral File to Members

| | |
|---|---|
| **File Name:**<br>**For CM:** MCX_CD_<CM ID>_<YYYYMMDD>.csv<br>**For TM:** MCX_CD_<TM ID>_<YYYYMMDD>.csv | **File Type:** CSV |
| **Available:** CNS | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\<br>**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.<br>Format: DDMMYYYY<br>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.<br><br>Order of Priority would be:<br>1st Cash<br>2nd FD<br>3rd BG<br>4th G-Sec<br>5th T-Bills<br>6th Warehouse Receipts<br>7th Share Securities<br><br>For Warehouse Receipts, preference would be given alphabetically.<br><br>For Share Securities, 1st Preference would be on Group I, then Group II and then Group III.<br>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.<br><br>Order of Priority:<br>1st Cash<br>2nd Cash Collateral<br>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.<br>In case of Warehouse it would be underlying asset. Eg. Gold, Chana etc.<br>In case of G-Sec and T-Bills, it would be description as entered in<br>G-Sec / T-Bills master.<br>In case of Cash, it would be blank.<br>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).<br>For Shares securities as Collateral, ISIN would be displayed.<br>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-<br>Bills.<br>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 %.<br>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.<br>Format: DDMMYYYY. For example: 05042009.<br>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.<br>Format: DDMMYYYY. For example: 05042009.<br>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.<br>Format: be DDMMYYYY |
| 5. | Inward / Outward | Char (10) | It would display "INWARD" if the Collateral is enhanced by the Member<br>It would display "OUTWARD" if the Collateral is withdrawn by the member.<br>Order of priority would be:<br>1st Inward<br>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<br><br>Order of Priority would be:<br>1st Cash<br>2nd FD<br>3rd BG<br>4th G-Sec<br>5th T-Bills<br>6th Warehouse Receipts<br>7th Share Securities<br><br>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.<br><br>Order of Priority:<br>1st Cash<br>2nd Cash Collateral<br>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.<br>In case of Cash, it would be blank.<br>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).<br>For Shares securities as Collateral, ISIN would be displayed.<br>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-<br>Bills.<br>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 %.<br>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.<br>Format: DDMMYYYY. For example: 05042009.<br>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.<br>Format: DDMMYYYY. For example: 05042009.<br>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.<br><br>Order of Priority would be:<br>1st FD<br>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.<br><br>Order of Priority: 1st Cash<br>2nd Cash Collateral<br>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 | |

### 1.36. Share Securities Outward File from Clearing Member

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_RRQ_<YYYYMMDD>_<Member ID>.Mnn | **File Type**: CSV |
| **Available:** CNS | **Mode**: FTP |
| **File Path:**<br>**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<br>It would be TM code for TM Pro record<br>It would be CP Code for CP record<br>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<br>Application would accept following values:<br>• EQ<br>• CMF<br>• NMF<br>• GMF<br>• OMF<br>• GS<br>• GB<br>• TBL<br>• BUL<br>• 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.<br>'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

### 1.37. Share Securities Outward Response File to Clearing Member

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_RRQ_<YYYYMMDD>_<Member ID>.Enn | **File Type**: CSV |
| **Available:** CNS | **Mode**: FTP |
| **File Path:**<br>**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<br>It would be TM code for TM Pro record<br>It would be CP Code for CP record<br>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<br>Application would accept following values:<br>• EQ<br>• CMF<br>• NMF<br>• GMF<br>• OMF<br>• GS<br>• GB<br>• TBL<br>• BUL<br>• 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.<br>'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<br>S: Success |
| 10. | Error Code | Numeric (2,0) | Optional/ Mandatory | Error Code for Status 'F'.<br>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 |
| 002 | File with the same batch number already imported |

| Error Code | Validation /Description |
|---|---|
| 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

### 1.38. Collateral File to Members for End Client/CP

| | |
|---|---|
| **File Name:**<br>**For CM:** MCX_CD_<CM ID>_CP_<YYYYMMDD>.csv<br>**For TM:** MCX_CD_<TM ID>_UCC_<YYYYMMDD>.csv | **File Type:** CSV |
| **Available:** CNS | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\<br>**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.<br>Format: DDMMYYYY<br>For Example: 31072009 |
| 3. | Member Code | Numeric (5,0) | Clearing / Trading Member ID<br>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<br><br>P: Pledge<br>R: Repledge<br><br>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<br>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.<br>Order of Priority would be:<br>1st Cash<br>2nd FD<br>3rd BG<br>4th G-Sec<br>5th T-Bills<br>6th Warehouse Receipts<br>7th Share Securities<br><br>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.<br><br>Order of Priority:<br>1st Cash<br>2nd Cash Collateral<br>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.<br>In case of Warehouse it would be underlying asset. Eg. Gold, Chana etc.<br>In case of G-Sec and T-Bills, it would be description as entered in G-Sec / T-Bills master.<br>In case of Cash, it would be blank.<br>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).<br>For Shares securities as Collateral, ISIN would be displayed.<br>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.<br>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. |
| 14. | Amount Before hair cut | Numeric (24,4) | Actual Amount before Hair Cut. |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 15. | Hair Cut % | Numeric (5,2) | It would display the Hair Cut %.<br>In case of Share Securities, it would display Hair Cut %.<br>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.<br>Format: DDMMYYYY. For example: 05042009.<br>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.<br>Format: DDMMYYYY. For example: 05042009.<br>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<br><br>P: Pledge<br>R: Repledge<br><br>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<br>For CP record, it would display as INST |
| 4. | End Client/CP Code | Char (20) | End Client Code/CP Code<br>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.<br>Format: be DDMMYYYY |
| 6. | Inward / Outward | Char (10) | It would display "INWARD" if the Collateral is enhanced by the Member<br>It would display "OUTWARD" if the Collateral is withdrawn by the member.<br>Order of priority would be:<br>1st Inward<br>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.<br><br>Order of Priority would be:<br>1st Cash<br>2nd FD<br>3rd BG<br>4th G-Sec<br>5th T-Bills<br>6th Warehouse Receipts<br>7th Share Securities<br><br>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.<br><br>Order of Priority:<br>1st Cash<br>2nd Cash Collateral<br>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.<br>In case of G-Sec and T-Bills, it would display description as entered in G-Sec / T-Bills master.<br>In case of Cash, it would be blank.<br>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).<br>For Shares securities as Collateral, ISIN would be displayed.<br>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.<br>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. |
| 17. | Hair Cut % | Numeric (5,2) | It would display the Hair Cut %.<br>In case of Share Securities, it would display Hair Cut %.<br>In case of Cash, it would be blank. |
| 18. | Amount After Hair Cut | Numeric (24,4) | Amount after Hair Cut |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 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.<br>Format: DDMMYYYY. For example: 05042009.<br>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.<br>Format: DDMMYYYY. For example: 05042009.<br>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<br><br>P: Pledge<br>R: Repledge<br><br>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.<br>Format: DDMMYYYY. |
| 5. | Group Type | Numeric (2,0) | It would display the values assigned to Collateral Group. For values refer the table Group Type.<br><br>Order of Priority would be:<br>1st FD<br>2nd BG |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 6. | Collateral Type | Numeric (2,0) | It would display the values assigned to Collateral Type. For values, please refer the table Collateral Type.<br><br>Order of Priority:<br>1st Cash<br>2nd Cash Collateral<br>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.

Classification: Public

### 1.39. Expiring Collaterals for End Client/CP

| | |
|---|---|
| **File Name:**<br>For CM: MCX_ExpiringCollateral_<CM ID>_CP_<yyyymmdd>.csv<br>For TM: MCX_ExpiringCollateral_<TM ID>_UCC_<yyyymmdd>.csv | **File Type:** CSV |
| **Available:** CNS | |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\<br>**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.<br>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<br>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.<br>Would display Bank name in case of BG, FD. In case of Warehouse Receipt, it would display underlying asset. E.g. Gold, Chana etc.<br>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).<br>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.<br>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 (%). |
| 13. | Pledge Status | Char (2) | It would display pledge status as selected at the time of inward P: Pledge<br>R: Repledge |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| | | | 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.

### 1.40. Allocation/Deallocation File from Member

| **File Name:** MCCLCOLL_MemberCode_DDMMYYYY.nnn | **File Type:** CSV |
|---|---|
| **Available:** CNS | **Mode:** FTP |
| **File Path:**<br>**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'<br>(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

### 1.41. Allocation/Deallocation Response file to Member

| **File Name:** MCCLCOLL_MemberCode_DDMMYYYY.Ennn | **File Type:** CSV |
|---|---|
| **Available:** CNS | **Mode:** FTP |
| **File Path:**<br>**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'<br>(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<br>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. |
| 02 | File with the same batch no. already imported. |

| Code | Validation /Description |
|---|---|
| 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.

### 1.42. Web Allocation/Deallocation Report to Members

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_WebAllocationDeallcoation<CM ID>_YYYYMMDD.csv<br>**For Trading Member:** MCX_WebAllocationDeallcoation<TM ID>_YYYYMMDD.csv | **File Type:** CSV |
| **Available:** CNS | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\<br>**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<br>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 |

Classification: Public

### 1.43. EOD Short Allocation File to Member

| | |
|---|---|
| **File Name:**<br>**For Clearing Member:** MCX_EODSAR_<CM ID>_<YYYYMMDD>.csv<br>**For Trading Member:** MCX_EODSAR_<TM ID>_<YYYYMMDD>.csv | **File Type:** CSV |
| **Available:** CNS | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\EODSAR\SHORTALLOCATION\<br>**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. | Reserved | Numeric (15,2) | Reserved, member reported value should be ignored. |

### 1.44. EOD Short Allocation File from Member

| | |
|---|---|
| For Clearing Member: MCX_EODSAR_<YYYYMMDD>_.Rnn<br>For Trading Member: MCX_EODSAR_<YYYYMMDD>_.Rnn<br>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:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\EODSAR\DNLD\<br>**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. | Reserved | Numeric (15,2) | Reserved, member reported should be ignored. |

### 1.45. EOD Short Allocation file response file to Member

| | |
|---|---|
| **File Name for Success:**<br>For Clearing Member:<br><CMID>_<YYYYMMDD>_S.BatchNumber.csv<br>For Trading Member:<br><TMID>_<YYYYMMDD>_S.BatchNumber.csv<br><br>**File Name for Failure:**<br>For Clearing Member:<br><CMID>_<YYYYMMDD>_E.BatchNumber.csv<br>For Trading Member:<br><TMID>_<YYYYMMDD>_E.BatchNumber.csv<br><br>**File Name for Rejection:**<br>For Clearing Member:<br><CMID>_<YYYYMMDD>_Rejected.BatchNumber.csv<br>For Trading Member:<br><TMID>_<YYYYMMDD>_Rejected.BatchNumber.csv<br><br>**Where 'BatchNumber' is as uploaded by the member against which response file is generated** | **File Type:** CSV |
| **Available:** CNS | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\EODSAR\UPLD\<br>**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 |
| 9. | Reserved | Numeric (15,2) | Reserved, member reported value should be ignored. |
| 10. | Response Code | Alphanumeric (3) | Blank in case of successful upload<br>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 | - | Invalid value. |
| 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.

### 1.46. Intraday Short Allocation File to Member

| | |
|---|---|
| **File Name:**<br>For Clearing Member:<br>MCX_INTRASAR_<CMID>_<YYYYMMDD>.csv<br>For Trading Member:<br>MCX_INTRASAR_<TM ID>_<YYYYMMDD>.csv | **File Type:** CSV |
| **Available:** CNS | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\INTRASAR\INTRAALLOCATION\<br>**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. | Reserved | Numeric (15,2) | Reserved, member reported value should be ignored. |
| 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 |
| 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 |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 15. | Reserved | Numeric (15,2) | Reserved, member reported value should be ignored. |
| 16. | Intrasar Snapshot reference number | Numeric (2) | Intrasar Snapshot reference number |

### 1.47. Intraday Short Allocation File from Member

| **File Name:**<br>For Clearing Member: MCX_INTRASAR_<CM ID>_<YYYYMMDD>_.Rnn<br>For Trading Member: MCX_INTRASAR_<TM ID>_<YYYYMMDD>_.Rnn<br>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:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\INTRASAR\DNLD\<br>**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. | Reserved | Numeric (15,2) | Reserved if member reported should be ignored. |
| 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) |
| 13. | Trades in wrong Client codes | Numeric (15,2) | Reported by Member (value to be reported by member) |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 14. | Securities re-pledged by end-of-day. | Numeric (15,2) | Reported by Member (value to be reported by member) |
| 15. | Reserved | Numeric (15,2) | Reserved if member reported should be ignored. |
| 16. | Intrasar Snapshot reference number | Numeric (2) | Intrasar Snapshot reference number |

### 1.48. Intraday Short Allocation file response file to Member

| | |
|---|---|
| **File Name for Success:**<br>For Clearing Member:<br><CMID>_<YYYYMMDD>_S.BatchNumber.csv<br>For Trading Member:<br><TMID>_<YYYYMMDD>_S.BatchNumber.csv<br><br>**File Name for Failure:**<br>For Clearing Member:<br><CMID>_<YYYYMMDD>_E.BatchNumber.csv<br>For Trading Member:<br><TMID>_<YYYYMMDD>_E.BatchNumber.csv<br><br>**File Name for Rejection:**<br>For Clearing Member:<br><CMID>_<YYYYMMDD>_Rejected.BatchNumber.csv<br>For Trading Member:<br><TMID>_<YYYYMMDD>_Rejected.BatchNumber.csv<br><br>Where 'BatchNumber' is as uploaded by the member against which response file is generated | **File Type:** CSV |
| **Available:** CNS | **Mode:** FTP |
| **File Path:**<br>**For Clearing Member:** FTP Root path\Clearing Member ID\INTRASAR\UPLD\<br>**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. | Reserved | Numeric (15,2) | Reserved if member reported should be ignored. |
| 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. | Reserved | Numeric (15,2) | Reserved if member reported should be ignored. |
| 16. | Intrasar Snapshot reference number | Numeric (2) | Intrasar Snapshot reference number |
| 17. | Response Code | Alphanumeric (3) | Blank in case of successful upload<br>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. |
| 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 | - | 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.

### 1.49. Realtime Outgoing Give up

| | |
|---|---|
| **File Name:**<br>Outgoing Realtime - MCX_YYYYMMDD.gu | **File Type:** CSV |
| **Available: BaNCS** | **Mode:** FTP |
| **File Path:**<br>**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<br>S-Sell |
| 3. | TM ID | Alphanumeric (5) | Trading Member ID<br>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.<br>E.g., FUTCOM |
| 6. | Symbol | Alphanumeric (10) | Symbol |
| 7. | Expiry Date | Alphanumeric (9) | Expiry Date<br>Format : 'DDMMMYYYY'<br>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:<br>P – Pending (Original/Modified Client Modification))<br>C – Cancelled (Modified Trade (CP Modification)) |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| | | | A – Approved Trade<br>R –Rejected Trade<br>D – Pending Give-up Requests cancelled at EOD<br>X – Cancelled Trade (through Trade Cancellation initiated from exchange)<br><br>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<br>Reserved for Future use and any value in same should be ignored. |
| 15. | Reserved | Alphanumeric (2) | Blank<br>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<br>DD MMM YYYY HH:MM:SS |
| 18. | Reserved | Alphanumeric (10) | Blank<br>Reserved for Future use and any value in same should be ignored. |
| 19. | Reserved | Alphanumeric (10) | Blank<br>Reserved for Future use and any value in same should be ignored. |
| 20. | Product Month | Alphanumeric (7) | Product Month as defined for the Product. |

### 1.50. Realtime Outgoing Give Up file with Pending Approval

| **File Name:**<br>Outgoing Realtime Pending Approval - MCX_YYYYMMDD.csv | **File Type:** CSV |
|---|---|
| **Available: BaNCS** | **Mode:** FTP |
| **File Path:**<br>Clearing Members(ITCM and PCM) -<br>FTP Root Path\Clearing Member ID\InstGiveUp\<br>\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<br>S-Sell |
| 3. | TM ID | Alphanumeric (5) | Trading Member ID<br>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.<br>E.g., FUTCOM |
| 6. | Symbol | Alphanumeric (10) | Symbol |
| 7. | Expiry Date | Alphanumeric (9) | Expiry Date<br>Format : 'DDMMMYYYY'<br>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:<br>P – Pending (Original/Modified Client Modification)) |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 14. | Reserved | Alphanumeric (2) | Blank<br>Reserved for Future use and any value in same should be ignored. |
| 15. | Reserved | Alphanumeric (2) | Blank<br>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<br>DD MMM YYYY HH:MM:SS |
| 18. | Reserved | Alphanumeric (10) | Blank<br>Reserved for Future use and any value in same should be ignored. |
| 19. | Reserved | Alphanumeric (10) | Blank<br>Reserved for Future use and any value in same should be ignored. |
| 20. | Product Month | Alphanumeric (7) | Product Month as defined for the Product. |

### 1.51. Realtime Outgoing Give Up file Incoming file

| **File Name:**<br>Incoming Realtime - MCX_YYYYMMDD_HHMM.csv | **File Type:** CSV |
|---|---|
| **Available: BaNCS** | **Mode:** FTP |
| **File Path:**<br>Clearing Members(ITCM and PCM) -<br>FTP Root Path\Clearing Member ID\InstGiveUp\<br>\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<br>S-Sell |
| 3. | TM ID | Alphanumeric (5) | Trading Member ID<br>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.<br>E.g., FUTCOM |
| 6. | Symbol | Alphanumeric (10) | Symbol |
| 7. | Expiry Date | Alphanumeric (9) | Expiry Date<br>Format : 'DDMMMYYYY'<br>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:<br>A – Approved Trade<br>R –Rejected Trade |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 14. | Reserved | Alphanumeric (2) | Blank<br>Reserved for Future use and any value in same should be ignored. |
| 15. | Reserved | Alphanumeric (2) | Blank<br>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<br>DD MMM YYYY HH:MM:SS |
| 18. | Reserved | Alphanumeric (10) | Blank<br>Reserved for Future use and any value in same should be ignored. |
| 19. | Reserved | Alphanumeric (10) | Blank<br>Reserved for Future use and any value in same should be ignored. |
| 20. | Product Month | Alphanumeric (7) | Product Month as defined for the Product. |

### 1.52. Realtime –Response to Incoming Give up file (Response to Incoming file)

| **File Name:**<br>Incoming Realtime Response - MCX_YYYYMMDD_HHMM_R.csv | **File Type:** CSV |
|---|---|
| **Available: BaNCS** | **Mode:** SFTP |
| **File Path:**<br><br>Clearing Members(ITCM and PCM) -<br>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<br>S-Sell |
| 3. | TM ID | Alphanumeric (5) | Trading Member ID<br>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.<br>E.g., FUTCOM |
| 6. | Symbol | Alphanumeric (10) | Symbol |
| 7. | Expiry Date | Alphanumeric (9) | Expiry Date<br>Format : 'DDMMMYYYY'<br>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:<br>P – Pending (Original/Modified(Client Modification)) (when the member request in file upload is invalid/Rejected)<br>A – Approved Trade (when the take-up acceptance is |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| | | | successfully uploaded)<br>R –Rejected Trade<br>(When the take-up rejection is successfully uploaded) |
| 14. | Reserved | Alphanumeric (2) | Blank<br>Reserved for Future use and any value in same should be ignored. |
| 15. | Reserved | Alphanumeric (2) | Blank<br>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<br>DD MMM YYYY HH:MM:SS |
| 18. | Reserved | Alphanumeric (10) | Blank<br>Reserved for Future use and any value in same should be ignored. |
| 19. | Reserved | Alphanumeric (10) | Blank<br>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<br>Reserved for Future use and any value in same should be ignored. |
| 22. | Upload Status | Alphanumeric (50) | The field contains two values<br>1. Submitted (Successful capture of take-up acceptance/ rejection)<br>2. Upload Rejected – Rejection Reason to give |
| 23. | Upload Rejection Reason | Alphanumeric (50) | If Upload Status is 'Submitted' - Blank<br><br>If upload is 'Upload Rejected' – Error Message e.g.<br>1. Record already submitted to exchange<br>2. Invalid CP ID<br>3. Invalid Trade Status<br>4. Duplicate record present<br>5. Modified record |
| Note:<br>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 | | | |

### 1.53. 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:<br>"11 – Original trade"<br>"12 – Modified trade"<br>"13 – Cancelled trade"<br>"17 – Approved trade"<br>"18 – Rejected trade"<br><br>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<br>Format : 'DDMMMYYYY'<br>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<br>4 – Negotiated Trade<br>5 – Block Deal<br>12 – Pre-Open<br>13 – Call Auction |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 12. | Book Type Name | Alphanumeric (3) | RL – Regular Lot<br>NT – Negotiated Trade<br>BD – Block Deal<br>PO – Pre-Open<br>CA – Call Auction |
| 13. | Market Type | Alphanumeric (2) | 1 – Normal |
| 14. | User Id | Numeric (10,0) | User Id<br>Exchange entered User ID in case of exchange-initiated CP square- off orders. |
| 15. | Branch No | Alphanumeric (2) | Branch No.<br><br>Defaulted to 0 (zero) |
| 16. | Buy/Sell Indicator | Numeric (1,0) | 1 – Buy<br>– Sell |
| 17. | Trade quantity | Alphanumeric (9) | Traded Quantity |
| 18. | Price | Numeric(11,4) | Traded Price |
| 19. | Account Type | Numeric (1,0) | 1 – Client<br>2 – Pro<br>– INST |
| 20. | Account ID | Alphanumeric (10) | Client Account ID<br>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<br>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<br>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<br>Format : 'DD MMM YYYY HH:MM:SS' |
| 26. | Last Modified Time | Alphanumeric (20) | Last Modified Time<br>DD MMM YYYY HH:MM:SS<br>If the Trade Status is “11”, then the original “Trade Time”<br>If the Trade Status is “12”, then the time when the modifications has been accepted. |

| Sr. No | Field Name | Field Size | Remarks |
|---|---|---|---|
| 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<br>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.<br><br>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.<br><br>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

### 1.54. Unified Distilled File Formats (UDiFF) Bhavcopy

| **File Name:** Bhavcopy_MCX_CO_0_0_0_yyyymmdd_F_0000.csv | **File Type:** CSV |
|---|---|
| **Available:** CNS | **Mode:** FTP |
| **File Path:** FTP Root Path\Common\ | |
| **The file will have ISO headers in its first row.** | |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 1. | Trade Date | TradDt | Varchar (10) | ISO 8601 : BIS 7900 (YYYY-MM-DD) |
| 2. | Business Date | BizDt | Varchar (10) | Business Date shall be same as Trade Date |
| 3. | Segment Indicator | Sgmt | Varchar (5) | Default value as 'CO' |
| 4. | Source | Src | Varchar (5) | Default value as 'MCX' |
| 5. | Instrument Type | FinInstrmTp | Varchar (5) | |
| 6. | Unique Instrument Identifier Of Trading Exchange | FinInstrmId | NUMERIC (10) | |
| 7. | Instrument ISIN | ISIN | Varchar (12) | |
| 8. | Instrument Symbol or Scrip Code | TckrSymb | Varchar (12) | Only Symbol e.g. Gold, Copper etc. |
| 9. | Instrument Series | SctySrs | Varchar (4) | |
| 10. | Instrument Original Expiry Date | XpryDt | Varchar (10) | ISO 8601 : BIS 7900 (YYYY-MM-DD) |
| 11. | Instrument Actual Expiry Date | FininstrmActlXpryDt | Varchar (10) | ISO 8601 : BIS 7900 (YYYY-MM-DD) |
| 12. | Instrument Strike Price | StrkPric | Numeric (25,6) | |
| 13. | Instrument Option Type | OptnTp | Varchar (2) | |
| 14. | Instrument Name | FinInstrmNm | Char (50) | |
| 15. | Open | OpnPric | Numeric (25,6) | |
| 16. | High | HghPric | Numeric (25,6) | |
| 17. | Low | LwPric | Numeric (25,6) | |
| 18. | Close | ClsPric | Numeric (25,6) | |
| 19. | LTP | LastPric | Numeric (25,6) | |
| 20. | Previous Close | PrvsClsgPric | Numeric (25,6) | |
| 21. | Underlying Asset price | UndrlygPric | Numeric (25,6) | |
| 22. | Settlement Price | SttlmPric | Numeric (25,6) | |
| 23. | Open Interest | OpnIntrst | Numeric (25) | |
| 24. | Change in Open Interest | ChngInOpnIntrst | Numeric (25) | |
| 25. | Total Traded Qty | TtlTradgVol | Numeric (25) | In Lots |
| 26. | Total Traded Value | TtlTrfVal | Numeric (25,6) | Absolute value<br>i.e. existing value * 1000 |
| 27. | Total Number of Trades | TtlNbOfTxsExctd | Numeric (25) | |
| 28. | Session Id | SsnId | Varchar (2) | |
| 29. | Market Lot Size | NewBrdLotQty | Numeric (12) | |
| 30. | Remarks | Rmks | Varchar (150) | Remarks |
| 31. | Dummy field 1 | Rsvd1 | Varchar (50) | Dummy field 1 |
| 32. | Dummy field 2 | Rsvd2 | Varchar (50) | Dummy field 2 |
| 33. | Dummy field 3 | Rsvd3 | Varchar (50) | Dummy field 3 |
| 34. | Dummy field 4 | Rsvd4 | Varchar (50) | Dummy field 4 |

### 1.55. Unified Distilled File Formats (UDiFF) Trade File

| **File Name:**<br>Trade_MCX_CO_0_TM_membercode_yyyymmdd_F_0000.csv<br>Trade_MCX_CO_0_CM_membercode_yyyymmdd_F_0000.csv | **File Type:** CSV |
|---|---|
| **Available:** CNS | **Mode:** FTP |
| **File Path:**<br>FTP Root path\Trading Member ID\Date Folder\<br>FTP Root path\Clearing Member ID\Date Folder\ | |
| **The file will have ISO headers in its first row.** | |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 1 | Trade Date | TradDt | YYYY-MM-DD | 2023-12-06 |
| 2 | Business Date | BizDt | YYYY-MM-DD | Business Date (yyyymmdd) is same as Trade Date |
| 3 | Segment Indicator | Sgmt | Varchar (5) | Default value is CO |
| 4 | Source | Src | Varchar (10) | Default value is MCXCCL |
| 5 | Traded Exchange | Xchg | Varchar (5) | Default value is MCX |
| 6 | Clearing Member (CM) Identification Code | ClrMmbId | Varchar (6) | Clearing Member ID.<br>If Trade Status is 17, it will contain CP code |
| 7 | Trading Member (TM) Identification Code | Brkr | Varchar (9) | TM ID |
| 8 | Instrument Type | FinInstrmTp | Varchar (5) | If existing value is 4 then COF<br>If exisiting value is 10 then IDF<br>If existing value is 21 then FUO |
| 9 | Unique Instrument Identifier Of Trading Exchange | FinInstrmId | Numeric (10) | Blank |
| 10 | Instrument ISIN | ISIN | Varchar (12) | Blank |
| 11 | Instrument Symbol | TckrSymb | Varchar (12) | Gold |
| 12 | Instrument Series | SctySrs | Varchar (4) | Blank |
| 13 | Instrument Expiry Date | XpryDt | YYYY-MM-DD | 2023-12-06 |
| 14 | Instrument Actual Expiry Date | FininstrmActlXpryDt | YYYY-MM-DD | 2023-12-06 |
| 15 | Instrument Strike Price | StrkPric | Numeric (25,6) | 62100.00 |
| 16 | Instrument Option Type | OptnTp | Varchar (2) | CE / PE |
| 17 | Instrument Name | FinInstrmNm | Varchar (50) | Value displayed in product Description |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 18 | Client Type | ClntTp | Varchar (5) | C or P<br>If existing value is 1&3 then C<br>If existing value is 2 then P |
| 19 | UCC Code | ClntId | Varchar (11) | Account ID |
| 20 | Custodial Settlement Flag | FullyExctdConfSnt | Varchar (1) | Blank |
| 21 | Original CP Code | OrgnlCtdnPtcptId | Varchar (15) | If Trade Status is 17, then CP code else blank |
| 22 | CP Code | CtdnPtcptId | Varchar (15) | Blank |
| 23 | Settlement Type | SttlmTp | Varchar (10) | Default value is NORMAL1 |
| 24 | Settlement no | SctiesSttlmTxId | Varchar (10) | Blank |
| 25 | Buy Sell Flag | BuySellInd | Varchar (10) | If existing value is 1 then B<br>If existing value is 2 then S |
| 26 | Traded Quantity | TradQty | Numeric (12) | Trade quantity |
| 27 | Market Lot Size | NewBrdLotQty | Numeric (12) | Default value is 1 |
| 28 | Traded Price | Pric | Numeric (25,6) | Traded Price |
| 29 | Trade Number | UnqTradIdr | Alphanumeric (30) | Trade Number |
| 30 | Trade Status | RptdTxSts | Char (5) | If existing value is 11 then OR<br>If existing value is 12 then MD<br>If existing value is 13 then CN<br>If existing value is 17 then CF<br>If existing value is 18 then RJ |
| 31 | Original Trade datetime | TradDtTm | Varchar (20) | ISO 8601 / IS 7900 (2007-03-01T13:00:00) (YYYY-MM-DDTHH:mm:ss) |
| 32 | Trade Modification Datetime | UpdDt | Varchar (20) | ISO 8601 / IS 7900 (2007-03-01T13:00:00) (YYYY-MM-DDTHH:mm:ss) |
| 33 | Order Number | OrdrRef | Alphanumeric (20) | Order Number |
| 34 | Order Datetime | OrdrDtTm | ISO 8601 / IS 7900 (2007-03-01T13:00:00) (YYYY-MM-DDTHH:mm:ss) | Order User Last Update Time |
| 35 | Trading Terminal UserID | InstgUsr | Varchar (21) | User Id |
| 36 | Trading Terminal CTCL/LocationID | CtclId | Numeric (20) | ISV Unique No. |
| 37 | Trading SessionID | TradRegnOrgn | Varchar (2) | Default value is 1 |
| 38 | Active / Passive Order Flag | OrdrTp | Varchar (1) | Blank |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 39 | Block Deal Indictor | BlckDealInd | Varchar (1) | Default value is N |
| 40 | Settlement cycle | SttlmCycl | Varchar (2) | Default value is 1 |
| 41 | Market Type | MktTpandId | Varchar (2) | If existing value is 1 then NR |
| 42 | Remarks | Rmks | Varchar (150) | Remarks |
| 43 | Dummy field 1 | Rsvd1 | Varchar (50) | Blank |
| 44 | Dummy field 2 | Rsvd2 | Varchar (50) | Blank |
| 45 | Dummy field 3 | Rsvd3 | Varchar (50) | Blank |
| 46 | Dummy field 4 | Rsvd4 | Varchar (50) | Blank |
| Note:<br>Price fields which are Numeric (25,6) should have same value coming from the system with 2 decimals.<br>E7.g 201.75 should be displayed as 201.75 and not 201.750000. Zero Padding is not required. | | | | |

### 1.56. Unified Distilled File Formats (UDiFF) Stamp Duty to Clearing Member

| | |
|---|---|
| **File Name:** Stamp_MCXCCL_CO_0_CM_< membercode >_<Tradedate>_F_0000.csv | **File Type:** CSV |
| **Available:** CNS | **Mode:** FTP |
| **File Path:** FTP Root path\Clearing Member ID\Date Folder\ | |
| **The file will have ISO headers in its first row.** | |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 1 | Record Type | RptHdr | Varchar (2) | CTM Level is 10<br>TM Level is 20<br>Client Level is 30<br>Product State Level is 40 |
| 2 | Segment Indicator | Sgmt | Varchar (5) | Default value is CO |
| 3 | Source | Src | Varchar (10) | Default value is MCXCCL |
| 4 | Settlement Type | SttlmTp | Varchar (10) | Default value is NORMAL1 |
| 5 | Settlement Number | SctiesSttlmTxId | Varchar (10) | Blank |
| 6 | Clearing Member (CM) Identification Code | ClrMmbId | Varchar (6) | CM ID |
| 7 | Trading Member (TM) Identification Code/ CP code | BrkrOrCtdnPtcptId | Varchar (15) | TM ID |
| 8 | Stamp Duty Date | ClctnDt | YYYY-MM-DD | YYYY-MM-DD |
| 9 | Stamp Duty Due Date | DueDt | YYYY-MM-DD | Blank |
| 10 | UCC Code | ClntId | VarChar(11) | Client ID |
| 11 | State Union Territory | CtrySubDvsn | Varchar (50) | State |
| 12 | Instrument Symbol | TckrSymb | Varchar (12) | Symbol |
| 13 | Instrument Series/ Group code | SctySrs | Varchar (4) | Blank |
| 14 | Instrument Identifier | FinInstrmId | Varchar (2) | Blank |
| 15 | Instrument Type | FinInstrmTp | Varchar (5) | Blank |
| 16 | Instrument ISIN | ISIN | Varchar (12) | Blank |
| 17 | Instrument Expiry Date | XpryDt | YYYY-MM-DD | YYYY-MM-DD |
| 18 | Instrument Strike Price | StrkPric | Numeric (25,6) | Strike Price |
| 19 | Instrument Option Type | OptnTp | Varchar (2) | CE / PE |
| 20 | Total Buy Quantity | TtlBuyTradgVol | Numeric (12) | Blank |
| 21 | Total Buy Value | TtlBuyTrfVal | Numeric (25,6) | Turnover Amount |
| 22 | Total Sell quantity | TtlSellTradgVol | Numeric (12) | Blank |
| 23 | Total Sell Value | TtlSellTrfVal | Numeric (25,6) | Blank |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 24 | Purchase Quantity - Delivery | BuyDlvryQty | Numeric (12) | Blank |
| 25 | Purchase Value - Delivery | BuyDlvryVal | Numeric (25,6) | Blank |
| 26 | Purchase Quantity - Non-Delivery | BuyOthrThanDlvryQty | Numeric (12) | Blank |
| 27 | Purchase Value - Non-Delivery | BuyOthrThanDlvryVal | Numeric (25,6) | Blank |
| 28 | Buy Stamp Duty | BuyStmpDty | Numeric (25,6) | Stamp Duty is on buy side only |
| 29 | Sell Stamp Duty | SellStmpDty | Number | Blank |
| 30 | Settlement price | SttlmPric | Numeric (25,6) | Blank |
| 31 | Stamp Duty - Purchase Delivery | BuyDlvryStmpDty | Numeric (25,6) | Blank |
| 32 | Stamp Duty - Purchase Non-Delivery | BuyOthrThanDlvryStmpDty | Numeric (25,6) | Blank |
| 33 | Total Stamp Duty | StmpDtyAmt | Numeric (25,6) | Total Stamp Duty |
| 34 | Remarks | Rmks | (Varchar 150) | Blank |
| 35 | Dummy field 1 | Rsvd1 | (Varchar 50) | Blank |
| 36 | Dummy field 2 | Rsvd2 | (Varchar 50) | Blank |
| 37 | Dummy field 3 | Rsvd3 | (Varchar 50) | Blank |
| 38 | Dummy field 4 | Rsvd4 | (Varchar 50) | Blank |

Note:
Price fields which are Numeric (25,6) should have same value coming from the system with 2 decimals. E7.g 201.75 should be displayed as 201.75 and not 201.750000. Zero Padding is not required.

### 1.57. Unified Distilled File Formats (UDiFF) Stamp Duty file to Trading Member

| **File Name:** Stamp_MCXCCL_CO_0_TM_< membercode >_<Trade date>_F_0000.csv | **File Type:** CSV |
|---|---|
| **Available:** CNS | **Mode:** FTP |
| **File Path:** FTP Root path\Trading Member ID\Date Folder\ | |
| **The file will have ISO headers in its first row.** | |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 1 | Record Type | RptHdr | Varchar (2) | TM Level is 10<br>client Level is 20<br>Product State Level is 40 |
| 2 | Segment Indicator | Sgmt | Varchar (5) | Default value is CO |
| 3 | Source | Src | Varchar (10) | Default value is MCXCCL |
| 4 | Settlement Type | SttlmTp | Varchar (10) | Default value is NORMAL1 |
| 5 | Settlement Number | SctiesSttlmTxId | Varchar (10) | Blank |
| 6 | Clearing Member (CM) Identification Code | ClrMmbId | Varchar (6) | CM ID |
| 7 | Trading Member (TM) Identification Code/ CP code | BrkrOrCtdnPtcptId | Varchar (15) | TM ID |
| 8 | Stamp Duty Date | ClctnDt | YYYY-MM-DD | YYYY-MM-DD |
| 9 | Stamp Duty Due Date | DueDt | YYYY-MM-DD | Blank |
| 10 | UCC Code | ClntId | Varchar (11) | Client ID |
| 11 | State Union Territory | CtrySubDvsn | Varchar (50) | State |
| 12 | Instrument Symbol | TckrSymb | Varchar (12) | Symbol |
| 13 | Instrument Series/ Group code | SctySrs | Varchar (4) | Blank |
| 14 | Instrument Identifier | FinInstrmId | Varchar (2) | Blank |
| 15 | Instrument Type | FinInstrmTp | Varchar (5) | Blank |
| 16 | Instrument ISIN | ISIN | Varchar (12) | Blank |
| 17 | Instrument Expiry Date | XpryDt | YYYY-MM-DD | YYYY-MM-DD |
| 18 | Instrument Strike Price | StrkPric | Numeric (25,6) | Strike Price |
| 19 | Instrument Option Type | OptnTp | Varchar (2) | CE / PE |
| 20 | Total Buy Quantity | TtlBuyTradgVol | Numeric (12) | Blank |
| 21 | Total Buy Value | TtlBuyTrfVal | Numeric (25,6) | Turnover Amount |
| 22 | Total Sell quantity | TtlSellTradgVol | Numeric (12) | Blank |
| 23 | Total Sell Value | TtlSellTrfVal | Numeric (25,6) | Blank |
| 24 | Purchase Quantity - Delivery | BuyDlvryQty | Numeric (12) | Blank |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 25 | Purchase Value - Delivery | BuyDlvryVal | Numeric (25,6) | Blank |
| 26 | Purchase Quantity - Non-Delivery | BuyOthrThanDlvryQty | Numeric (12) | Blank |
| 27 | Purchase Value - Non-Delivery | BuyOthrThanDlvryVal | Numeric (25,6) | Blank |
| 28 | Buy Stamp Duty | BuyStmpDty | Numeric (25,6) | Stamp Duty is on buy side only |
| 29 | Sell Stamp Duty | SellStmpDty | Numeric (25,6) | Blank |
| 30 | Settlement price | SttlmPric | Numeric (25,6) | Blank |
| 31 | Stamp Duty - Purchase Delivery | BuyDlvryStmpDty | Numeric (25,6) | Blank |
| 32 | Stamp Duty - Purchase Non-Delivery | BuyOthrThanDlvryStmpDty | Numeric (25,6) | Blank |
| 33 | Total Stamp Duty | StmpDtyAmt | Numeric (25,6) | Total Stamp Duty |
| 34 | Remarks | Rmks | (Varchar 150) | Blank |
| 35 | Dummy field 1 | Rsvd1 | (Varchar 50) | Blank |
| 36 | Dummy field 2 | Rsvd2 | (Varchar 50) | Blank |
| 37 | Dummy field 3 | Rsvd3 | (Varchar 50) | Blank |
| 38 | Dummy field 4 | Rsvd4 | (Varchar 50) | Blank |

### 1.58. Unified Distilled File Formats (UDiFF) CTT file to Clearing Member

| **File Name:** CTT_MCXCCL_CO_0_CM_< membercode >_<Trade date>_F_0000.csv | **File Type:** CSV |
|---|---|
| **Available:** CNS | **Mode:** FTP |
| **File Path:** FTP Root path\Clearing Member ID\Date Folder\ | |
| **The file will have ISO headers in its first row.** | |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 1 | Record Type | RptHdr | Varchar (2) | CM Level is 10<br>TM Level is 20<br>Client Level is 30<br>Product State Level is 40 |
| 2 | Segment Indicator | Sgmt | Varchar (5) | Default value is CO |
| 3 | Source | Src | Varchar (10) | Default value is MCXCCL |
| 4 | Trade Date | TradDt | YYYY-MM-DD | YYYY-MM-DD |
| 5 | STT Date | ClctnDt | YYYY-MM-DD | YYYY-MM-DD |
| 6 | Settlement Date | DueDt | YYYY-MM-DD | Blank |
| 7 | Settlement Type | SttlmTp | Varchar (10) | Default value is NORMAL1 |
| 8 | Settlement Number | SctiesSttlmTxId | Varchar (10) | Blank |
| 9 | Clearing Member (CM) Identification Code | ClrMmbId | Varchar (6) | CM ID |
| 10 | Trading Member (TM) Identification Code/ CP code | BrkrOrCtdnPtcptId | Varchar (15) | TM / CP ID |
| 11 | UCC Code | ClntId | Varchar (11) | Client/CP ID |
| 12 | Instrument Symbol | TckrSymb | Varchar (12) | Symbol |
| 13 | Instrument Series/ Group code | SctySrs | Varchar (4) | Blank |
| 14 | Instrument identifier | FinInstrmId | Varchar (2) | Blank |
| 15 | Instrument Type | FinInstrmTp | Varchar (5) | Blank |
| 16 | Instrument ISIN | ISIN | Varchar (12) | Blank |
| 17 | Instrument Expiry Date | XpryDt | YYYY-MM-DD | YYYY-MM-DD |
| 18 | Instrument Option Type | OptnTp | Varchar (2) | CE / PE |
| 19 | Instrument Strike Price | StrkPric | Numeric (25,6) | Strike Price/ Settlement Price |
| 20 | Settlement Price | SttlmPric | Numeric (25,6) | Strike Price/ Settlement Price |
| 21 | Total Buy Quantity | TtlBuyTradgVol | Numeric (12) | Blank |
| 22 | Total Buy Value | TtlBuyTrfVal | Numeric (25,6) | Blank |
| 23 | Total Sell quantity | TtlSellTradgVol | Numeric (12) | Sell/Exercised Quantity |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 24 | Total Sell Value | TtlSellTrfVal | Numeric (25,6) | Taxable sell value - Futures |
| 25 | Volume Weighted Average Price | AvrgPric | Numeric (25,6) | Blank |
| 26 | Purchase quantity - delivery/ Buy deliverable | BuyDlvrblQty | Numeric (12) | Blank |
| 27 | Sell quantity - delivery/ Sell deliverable | SellDlvrblQty | Numeric (12) | Blank |
| 28 | Sell quantity - other than delivery | SellOthrThanDlvryQty | Numeric (12) | Blank |
| 29 | Purchase Value - Delivery/ Buy value | BuyDlvrblVal | Numeric (25,6) | Blank |
| 30 | Sell value - delivery/ Sell value | SellDlvrblVal | Numeric (25,6) | Blank |
| 31 | Sell value - other than delivery | SellOthrThanDlvryVal | Numeric (25,6) | Blank |
| 32 | STT or CTT purchase delivery/ Buy value | BuyDelvryTtlTaxs | Numeric (25,6) | Blank |
| 33 | STT Sell delivery/ STT Sell FO Physical | SellDelvryTtlTaxs | Numeric (25,6) | Blank |
| 34 | STT or CTT Sell other than delivery | SellOthrThanDelvryTtlTaxs | Numeric (25,6) | Blank |
| 35 | Taxable sell value futures | TaxblSellFutrsVal | Numeric (25,6) | Taxable sell value - Futures |
| 36 | Taxable sell value options | TaxblSellOptnVal | Numeric (25,6) | Taxable value - Options |
| 37 | Exercise Quantity | OptnExrcQty | Numeric (12) | Exercised Qty |
| 38 | Exercise Value | OptnExrcVal | Numeric (25,6) | Exercised Value |
| 39 | Taxable Exercise value | TaxblExrcVal | Numeric (25,6) | |
| 40 | STT/CTT Futures | FutrsTtlTaxs | Numeric (25,6) | CTT - Futures |
| 41 | STT/CTT Options | OptnTtlTaxs | Numeric (25,6) | CTT - Options |
| 42 | Taxable Buy Value Call Auction | TaxblBuyValCallAuctn | Numeric (25,6) | Taxable buy value – Call Auction |
| 43 | Taxable Sell Value Call Auction | TaxblSellValCallAuctn | Numeric (25,6) | Taxable sell value – Call Auction |
| 44 | Total STT/CTT | TtlTaxs | Numeric (25,6) | Total CTT |
| 45 | Remarks | Rmks | Varchar (150) | Blank |
| 46 | Dummy field 1 | Rsvd1 | Varchar (50) | Blank |
| 47 | Dummy field 2 | Rsvd2 | Varchar (50) | Blank |
| 48 | Dummy field 3 | Rsvd3 | Varchar (50) | Blank |
| 49 | Dummy field 4 | Rsvd4 | Varchar (50) | Blank |

Note:
Price fields which are Numeric (25,6) should have same value coming from the system with 2 decimals. E7.g 201.75 should be displayed as 201.75 and not 201.750000. Zero Padding is not required.

### 1.59. Unified Distilled File Formats (UDiFF) CTT file to Trading Member

| **File Name:** CTT_MCXCCL_CO_0_TM_< membercode >_<Trade date>_F_0000.csv | **File Type:** CSV |
|---|---|
| **Available:** CNS | **Mode:** FTP |
| **File Path:** FTP Root path\Trading Member ID\Date Folder\ | |
| **The file will have ISO headers in its first row.** | |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 1 | Record Type | RptHdr | Varchar (2) | TM Level is 10<br>Client Level is 20<br>Product State Level is 40 |
| 2 | Segment Indicator | Sgmt | Varchar (5) | Default value is CO |
| 3 | Source | Src | Varchar (10) | Default value is MCXCCL |
| 4 | Trade Date | TradDt | YYYY-MM-DD | YYYY-MM-DD |
| 5 | STT Date | ClctnDt | YYYY-MM-DD | YYYY-MM-DD |
| 6 | Settlement Date | DueDt | YYYY-MM-DD | Blank |
| 7 | Settlement Type | SttlmTp | Varchar (10) | Default value is NORMAL1 |
| 8 | Settlement Number | SctiesSttlmTxId | Varchar (10) | Blank |
| 9 | Clearing Member (CM) Identification Code | ClrMmbId | Varchar (6) | CM ID |
| 10 | Trading Member (TM) Identification Code/ CP code | BrkrOrCtdnPtcptId | Varchar (15) | TM / CP ID |
| 11 | UCC Code | ClntId | Varchar (11) | Client/CP ID |
| 12 | Instrument Symbol | TckrSymb | Varchar (12) | Symbol |
| 13 | Instrument Series/ Group code | SctySrs | Varchar (4) | Blank |
| 14 | Instrument identifier | FinInstrmId | Varchar (2) | Blank |
| 15 | Instrument Type | FinInstrmTp | Varchar (5) | Blank |
| 16 | Instrument ISIN | ISIN | Varchar (12) | Blank |
| 17 | Instrument Expiry Date | XpryDt | YYYY-MM-DD | YYYY-MM-DD |
| 18 | Instrument Option Type | OptnTp | Varchar (2) | CE / PE |
| 19 | Instrument Strike Price | StrkPric | Numeric (25,6) | Strike Price/ Settlement Price |
| 20 | Settlement Price | SttlmPric | Numeric (25,6) | Strike Price/ Settlement Price |
| 21 | Total Buy Quantity | TtlBuyTradgVol | Numeric (12) | Blank |
| 22 | Total Buy Value | TtlBuyTrfVal | Numeric (25,6) | Blank |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 23 | Total Sell quantity | TtlSellTradgVol | Numeric (12) | Sell/Exercised Quantity |
| 24 | Total Sell Value | TtlSellTrfVal | Numeric (25,6) | Taxable sell value - Futures |
| 25 | Volume Weighted Average Price | AvrgPric | Numeric (25,6) | Blank |
| 26 | Purchase quantity - delivery/ Buy deliverable | BuyDlvrblQty | Numeric (12) | Blank |
| 27 | Sell quantity - delivery/ Sell deliverable | SellDlvrblQty | Numeric (12) | Blank |
| 28 | Sell quantity - other than delivery | SellOthrThanDlvry Qty | Numeric (12) | Blank |
| 29 | Purchase Value - Delivery/ Buy value | BuyDlvrblVal | Numeric (25,6) | Blank |
| 30 | Sell value - delivery/ Sell value | SellDlvrblVal | Numeric (25,6) | Blank |
| 31 | Sell value - other than delivery | SellOthrThanDlvry Val | Numeric (25,6) | Blank |
| 32 | STT or CTT purchase delivery/ Buy value | BuyDelvryTtlTaxs | Numeric (25,6) | Blank |
| 33 | STT Sell delivery/ STT Sell FO Physical | SellDelvryTtlTaxs | Numeric (25,6) | Blank |
| 34 | STT or CTT Sell other than delivery | SellOthrThanDelvry TtlTaxs | Numeric (25,6) | Blank |
| 35 | Taxable sell value futures | TaxblSellFutrsVal | Numeric (25,6) | Taxable sell value - Futures |
| 36 | Taxable sell value options | TaxblSellOptnVal | Numeric (25,6) | Taxable value - Options |
| 37 | Exercise Quantity | OptnExrcQty | Numeric (12) | Exercised Qty |
| 38 | Exercise Value | OptnExrcVal | Numeric (25,6) | Exercised Value |
| 39 | Taxable Exercise value | TaxblExrcVal | Numeric (25,6) | |
| 40 | STT/CTT Futures | FutrsTtlTaxs | Numeric (25,6) | CTT - Futures |
| 41 | STT/CTT Options | OptnTtlTaxs | Numeric (25,6) | CTT - Options |
| 42 | Taxable Buy Value Call Auction | TaxblBuyValCallAu ctn | Numeric (25,6) | Taxable buy value – Call Auction |
| 43 | Taxable Sell Value Call Auction | TaxblSellValCallAu ctn | Numeric (25,6) | Taxable sell value – Call Auction |
| 44 | Total STT/CTT | TtlTaxs | Numeric (25,6) | Total CTT |
| 45 | Remarks | Rmks | (Varchar 150) | Blank |
| 46 | Dummy field 1 | Rsvd1 | (Varchar 50) | Blank |
| 47 | Dummy field 2 | Rsvd2 | (Varchar 50) | Blank |
| 48 | Dummy field 3 | Rsvd3 | (Varchar 50) | Blank |
| 49 | Dummy field 4 | Rsvd4 | (Varchar 50) | Blank |

Note:
Price fields which are NUMERIC(25,6) should have same value coming from the system with 2 decimals. E7.g 201.75 should be displayed as 201.75 and not 201.750000. Zero Padding is not required.

### 1.60. Unified Distilled File Formats (UDiFF) Position File

| **File Name:**<br>Position_MCXCCL_CO_0_TM_<membercode>_<Trade date>_F_0000.csv<br>Position_MCXCCL_CO_0_CM_<membercode>_<Trade date>_F_0000.csv | **File Type:** CSV |
|---|---|
| **Available:** CNS | **Mode:** FTP |
| **File Path:**<br>For Trading Member: FTP Root path\Trading Member ID\Date Folder\<br>For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\ | |
| **The file will have ISO headers in its first row.** | |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 1. | Segment Indicator | Sgmt | Varchar (5) | Default Value is CO |
| 2. | Source | Src | Varchar (10) | Default value is MCXCCL |
| 3. | Position Date | RptgDt | YYYY-MM-DD | YYYY-MM-DD |
| 4. | Business Date | BizDt | YYYY-MM-DD | Business Date (yyyy-mm-dd) is same as Position Date |
| 5. | Trading Session Id | TradRegnOrgn | Varchar (2) | Default value is 1 |
| 6. | Clearing Member (CM) Identification Code | ClrMmbId | Varchar (6) | CM ID |
| 7. | Trading Member (TM) Identification Code/ CP code | BrkrOrCtdnPtcptId | Varchar (15) | Trading Member ID<br>For CP accepted trades, CP ID |
| 8. | Client Type | ClntTp | Varchar (5) | If existing value is C or I then C<br>If existing value is P then P |
| 9. | UCC Code | ClntId | Varchar (11) | For Account Type ‘C’ or 'I' value is Client Account ID<br>For Account Type ‘P’ value is TM ID |
| 10. | Instrument Type | FinInstrmTp | Varchar (5) | If existing value is FUTCOM then COF<br><br>If exisiting value is FUTIDX then IDF<br><br>If existing value is OPTFUT then FUO |
| 11. | Instrument ISIN | ISIN | Varchar (12) | Blank |
| 12. | Instrument Symbol | TckrSymb | Varchar (12) | e.g Gold |
| 13. | Instrument Original Expiry Date | XpryDt | YYYY-MM-DD | YYYY-MM-DD |
| 14. | Instrument Actual Expiry Date | FininstrmActlXpryDt | YYYY-MM-DD | YYYY-MM-DD |
| 15. | Instrument Strike Price | StrkPric | Numeric (25,6) | e.g 240.00 |
| 16. | Instrument Option Type | OptnTp | Varchar (2) | CE / PE |
| 17. | Market Lot Size | NewBrdLotQty | Numeric (12) | Default value is 1 |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 18. | Brought Forward Buy Quantity | OpngLngQty | Numeric (12) | e.g 100 |
| 19. | Brought Forward Buy Value | OpngLngVal | Numeric (25,6) | Brought Forward Buy Value at Previous business date Settlement Price (Value can be in positive, negative or '0'). |
| 20. | Brought Forward Sell Quantity | OpngShrtQty | Numeric (12) | e.g 100 |
| 21. | Brought Forward Sell Value | OpngShrtVal | Numeric (25,6) | Brought Forward Sell Value at Previous business date Settlement Price (Value can be in positive, negative or '0'). |
| 22. | Day Buy Quantity | OpnBuyTradgQty | Numeric (12) | e.g 100 |
| 23. | Day Buy Value | OpnBuyTradgVal | Numeric (25,6) | Actual Value of bought quantity at Traded Price i.e. can be in positive, negative or '0' |
| 24. | Day Sell Quantity | OpnSellTradgQty | Numeric (12) | e.g 100 |
| 25. | Day Sell Value | OpnSellTradgVal | Numeric (25,6) | Actual Value of sold quantity at Traded Price i.e. can be in positive, negative or '0' |
| 26. | Pre Delivery/ Exercise/Assignment Buy Quantity | PreExrcAssgndLngQty | Numeric (12) | In case of Futures, Net Buy quantity before delivery marking.<br><br>In case of Options Net Buy quantity before exercise /assignment.<br><br>In case of Call Auction, Gross Buy quantity |
| 27. | Pre Delivery/ Exercise/Assignment Buy Value | PreExrcAssgndLngVal | Numeric (25,6) | Net Buy Value before Delivery/Exercise/Assignment.<br><br>In case of Call Auction, Gross Buy Value.<br><br>Value can be in positive, negative or '0' |
| 28. | Pre Delivery/ Exercise/Assignment Sell Quantity | PreExrcAssgndShrtQty | Numeric (12) | In case of Futures, Net Sell quantity before delivery marking.<br><br>In case of Options, Net Sell quantity before exercise/assignment.<br><br>In case of Call Auction, Gross Sell quantity |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 29. | Pre Delivery/ Exercise/Assignment Sell Value | PreExrcAssgndShrtVal | Numeric (25,6) | Net Sell Value before Delivery/ Exercise/Assignment.<br><br>In case of Call Auction, Gross Sell Value.<br><br>Value can be in positive, negative or '0' |
| 30. | Buy Delivery Marked/ Exercised Quantity | ExrcdQty | Numeric (12) | In case of Futures, Buy Delivery Marked Quantity.<br><br>In case of Options, Total Valid exercised.<br><br>In case of Call Auction, Gross Buy quantity marked for delivery |
| 31. | Sell Delivery Marked/ Assigned Quantity | AssgndQty | Numeric (12) | In case of Futures, Sell Delivery Marked Quantity.<br><br>In case of Options, Total Valid assigned Quantity.<br><br>In case of Call Auction, Gross Sell quantity marked for delivery |
| 32. | Post Delivery / Exercise/Assignment Buy Quantity | PstExrcAssgndLngQty | Numeric (12) | In case of Futures, Net Buy quantity after delivery marking.<br><br>In case of Options, Net Buy quantity after exercise /assignment (including don't exercise quantity).<br><br>In case of Call Auction, '0' |
| 33. | Post Delivery / Exercise/Assignment Buy Value | PstExrcAssgndLngVal | Numeric (25,6) | In case of Futures, Net Buy Value after Delivery Marking at Settlement Price (Value can be in positive, negative or '0').<br><br>In case of Options, for don't exercise Quantity value would be '0'(Expire worthless).<br>In case of Call Auction, '0' |
| 34. | Post Delivery / Exercise/Assignment Sell Quantity | PstExrcAssgndShrtQty | Numeric (12) | In case of Futures, Net Sell quantity after delivery marking.<br>In case of Options, Net Sell quantity after exercise /assignment (including don't exercise quantity).<br>In case of Call Auction, '0'. |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 35. | Post Delivery / Exercise/Assignment Sell Value | PstExrcAssgndShrtVal | Numeric (25,6) | In case of Futures, Net Sell Value after Delivery Marking at Settlement Price (Value can be in positive, negative or '0').<br><br>In case of Options, for don't exercise Quantity value would be '0' (Expire worthless).<br><br>In case of Call Auction '0' |
| 36. | Settlement Price | SttlmPric | Numeric (25,6) | e.g 240.00 |
| 37. | Reference Rate | RefRate | Numeric (25,6) | Blank |
| 38. | Net Premium | PrmAmt | Numeric (25,6) | In case of futures Products, the value is zero.<br><br>In case of options Product, the value is the day's sell value minus the day's buy value.<br><br>Value is provided with the appropriate sign convention Payable (-) / Receivable (+). |
| 39. | Daily MTM Settlement Value | DalyMrkToMktSettlmVal | Numeric (25,6) | MTM Profit/Loss value<br><br>In case of options and call auction products, the value would be zero.<br><br>The value is provided with the appropriate sign convention Payable (-) / Receivable (+)<br><br>Positive Value represents Mark to Market Profit and Negative value represents Mark to Market Loss. |
| 40. | Future final settlement MTM | FutrsFnlSttlmVal | Numeric (25,6) | Blank |
| 41. | Delivery Marked / Exercised / Assigned Value | ExrcAssgndVal | Numeric (25,6) | Delivery Marked / Exercised / Assigned Value<br><br>The value is provided with the appropriate sign convention Payable (-) / Receivable (+).<br><br>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 |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 42. | Remarks | Rmks | (Varchar 150) | Blank |
| 43. | Dummy field 1 | Rsvd1 | (Varchar 50) | Blank |
| 44. | Dummy field 2 | Rsvd2 | (Varchar 50) | Blank |
| 45. | Dummy field 3 | Rsvd3 | (Varchar 50) | Blank |
| 46. | Dummy field 4 | Rsvd4 | (Varchar 50) | Blank |

**Note:**
Price fields which are NUMERIC (25,6) should have same value coming from the system with 2 decimals.
E7.g 201.75 should be displayed as 201.75 and not 201.750000. Zero Padding is not required.

### 1.61. Unified Distilled File Formats (UDiFF) Margin File

| **File Name:**<br>Margin_MCXCCL_CO_0_TM_<membercode>_<Trade date>_F_0000.csv<br>Margin_MCXCCL_CO_0_CM_<membercode>_<Trade date>_F_0000.csv | **File Type:** CSV |
|---|---|
| **Available:** CNS | **Mode:** FTP |
| **File Path:**<br>For Trading Member: FTP Root path\Trading Member ID\Date Folder\<br>For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\ | |
| **The file will have ISO headers in its first row.** | |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 1. | Segment Indicator | Sgmt | Varchar (5) | Default Value is CO |
| 2. | Source | Src | Varchar (10) | Default Value is MCXCCL |
| 3. | Position Date | RptgDt | YYYY-MM-DD | YYYY-MM-DD |
| 4. | Business Date | BizDt | YYYY-MM-DD | YYYY-MM-DD |
| 5. | Trading Session Id | TradRegnOrgn | Varchar (2) | Default value is 1 |
| 6. | Level | Lvl | Varchar (2) | If exisiting value is 30 then value is P<br>If existing value is 40 then value is C<br>Not to consider Record 10 & 20 |
| 7. | Clearing Member (CM) Identification Code | ClrMmbId | Varchar (6) | CM ID |
| 8. | Trading Member (TM) Identification Code/ CP code | BrkrOrCtdnPtcptId | Varchar (15) | TM ID |
| 9. | Client Type | ClntTp | Varchar (5) | If exisiting value is C or I then C<br>If existing value is P then P |
| 10. | UCC Code | ClntId | VarChar (11) | For Account Type ‘C’ or 'I' value is Client Account ID<br>For Account Type ‘P’ value is TM ID |
| 11. | Instrument ISIN | ISIN | VarChar (12) | Blank |
| 12. | Instrument Symbol | TckrSymb | Varchar (12) | Symbol |
| 13. | Settlement type | SttlmTp | Varchar (10) | Default value is NORMAL1 |
| 14. | Settlement Number | SctiesSttlmTxId | Varchar (10) | Blank |
| 15. | Instrument Series/ Group code | SctySrs | Varchar (4) | Blank |
| 16. | Instrument Underlying identifier | FinInstrmId | Numeric (10) | Blank |
| 17. | Instrument Type | FinInstrmTp | Varchar (5) | If existing value is FUTCOM then COF<br>If existing value is FUTIDX then IDF<br>If existing value is OPTFUT then FUO |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 18. | Instrument Expiry date | XpryDt | YYYY-MM-DD | YYYY-MM-DD |
| 19. | Instrument Strike price | StrkPric | Numeric (25,6) | Strike Price |
| 20. | Instrument Option Type | OptnTp | Varchar (2) | CE / PE |
| 21. | VaR Margin | ValAtRskMrgn | Numeric (25,6) | Blank |
| 22. | SPAN/ Portfolio based Margin actual | SPANMrgn | Numeric (25,6) | Initial Margin, as received from SPAN. |
| 23. | Extreme Loss Margin (ELM) | LossMrgn | Numeric (25,6) | Extreme Loss Margin |
| 24. | Net Buy Premium | PrmAmt | Numeric (25,6) | Net Buy Premium |
| 25. | Consolidated crystallized obligation margin | CnsltdCrstllsdOblgtnMrg | Numeric (25,6) | Blank |
| 26. | Delivery Settlement Margin | DlvrySttlmtMrgn | Numeric (25,6) | Delivery Margin. The value Will be 0 if not applicable |
| 27. | Special Margin | SpclMrgn | Numeric (25,6) | Special Margin, if not applicable 0 will be shown |
| 28. | Special Cash Margin | SpclCshMrgn | Numeric (25,6) | Blank |
| 29. | Tender Margin | TndrMrgn | Numeric (25,6) | Tender Margin |
| 30. | Additional Margin | AddtlMrgn | Numeric (25,6) | Additional Margin |
| 31. | MTM Margin | MrkToMktNetd | Numeric (25,6) | Blank |
| 32. | Minimum Margin | MinMrgn | Numeric (25,6) | Blank |
| 33. | SPAN/ portfolio Margin Minimum | SPANMrgnMin | Numeric (25,6) | Blank |
| 34. | Extreme Loss Margin (ELM) Minimum | XtrmLossMrgnMin | Numeric (25,6) | Blank |
| 35. | Peak of Intra-day margin to be collected | AggtPeakLbltyRptd | Numeric (25,6) | Blank |
| 36. | Intraday Margin / EOD margin to be collected | EndOfDayRqrmntRptd | Numeric (25,6) | Blank |
| 37. | Total Margin as per Autual parameters | TtlMrgnAsPerActlParams | Numeric (25,6) | Sum of all applicable margins, minus the spread and benefits |
| 38. | Total Buy Quantity | TtlBuyTradgVol | Numeric (12) | Blank |
| 39. | Total Buy Value | TtlBuyTrfVal | Numeric (25,6) | Blank |
| 40. | Total Sell quantity | TtlSellTradgVol | Numeric (12) | Blank |
| 41. | Total Sell Value | TtlSellTrfVal | Numeric (25,6) | Blank |
| 42. | Net Open Quantity | NetOpnQty | Numeric (12) | Blank |
| 43. | Net Open Value | NetOpnVal | Numeric (25,6) | Blank |
| 44. | Concentration Margin | CncntrtnMrgn | Numeric (25,6) | Concentration Margin |
| 45. | Devolvement Margin | DvlmntMrgn | Numeric (25,6) | Devolvement Margin |
| 46. | Cross Margin Benefit for SPAN | CrossMrgnBnftForSPAN | Numeric (25,6) | Blank |
| 47. | Cross Margin Benefit for ELM | CrossMrgnBnftForELM | Numeric (25,6) | Blank |
| 48. | Remarks | Rmks | (Varchar 150) | Blank |
| 49. | Dummy field 1 | Rsvd1 | (Varchar 50) | Blank |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 50. | Dummy field 2 | Rsvd2 | (Varchar 50) | Blank |
| 51. | Dummy field 3 | Rsvd3 | (Varchar 50) | Blank |
| 52. | Dummy field 4 | Rsvd4 | (Varchar 50) | Blank |

Note:
Price fields which are NUMERIC (25,6) should have same value coming from the system with 2 decimals. E7.g 201.75 should be displayed as 201.75 and not 201.750000. Zero Padding is not required.

### 1.62. Unified Distilled File Formats (UDiFF) Penalty File

| **File Name:** | **File Type:** CSV |
|---|---|
| Penalty_MCXCCL_CO_0_CM_<memcode>_<Trade date>_F_0000.csv<br>Penalty_MCXCCL_CO_0_TM_<memcode>_<Trade date>_F_0000.csv | |
| **Available:** CNS | **Mode:** FTP |
| **File Path:**<br>For Trading Member: FTP Root path\Trading Member ID\Date Folder\<br>For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\ | |
| **The file will have ISO headers in its first row.** | |

| Sr. No. | Field Name | ISO Tags | Field Type & Size | Remarks |
|---|---|---|---|---|
| 1. | Segment Indicator | Sgmt | Varchar (5) | Default value is CO |
| 2. | Source | Src | Varchar (10) | Default value is MCXCCL |
| 3. | Penalty Date | PnltyDt | YYYY-MM-DD | |
| 4. | Transaction Date | TxDtTm | YYYY-MM-DD | YYYY-MM-DD |
| 5. | Clearing Member (CM) Identification Code | ClrMmbId | Varchar (6) | CM ID |
| 6. | Trading Member (TM) Identification Code/ CP code | BrkrOrCtdnPtcptId | Varchar (15) | For TCM/TM, it would be TM/TCM ID<br>For ITCM/PCM, it would be TM/CP ID |
| 7. | UCC Code | ClntId | Varchar (11) | Client Code<br>It would be blank for ITCM/PCM |
| 8. | Penalty Type | PnltyTp | Varchar (10) | Blank |
| 9. | Amount | DfcitAmt | Numeric (25,6) | Numeric value |
| 10. | Penalty Amount | PnltyAmt | Numeric (25,6) | Penalty Amount would be derived as per amount defined in Actual Shortfall. |
| 11. | GST Amount | GSTAmt | Numeric (25,6) | Blank |
| 12. | Total Penalty Amount | TtlPnltyAmt | Numeric (25,6) | Blank |
| 13. | Remarks | Rmks | (Varchar 150) | Blank |
| 14. | Dummy field 1 | Rsvd1 | (Varchar 50) | Blank |
| 15. | Dummy field 2 | Rsvd2 | (Varchar 50) | Blank |
| 16. | Dummy field 3 | Rsvd3 | (Varchar 50) | Blank |
| 17. | Dummy field 4 | Rsvd4 | (Varchar 50) | Blank |

**Note:**
Price fields which are Numeric (25,6) should have same value coming from the system with 2 decimals. E7.g 201.75 should be displayed as 201.75 and not 201.750000. Zero Padding is not required.