

India International Bullion Exchange IFSC Limited (IIBX)



IIBX Trading and Clearing File Formats

Version 1.1

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Trading File Formats

1. Security Master

File Name	File Type	Available
SECURITY_YYYYMMDD	Txt (Pipe Separated)	Extranet / Website

Sr No	Field Name	Length	Description
1	Security Code	Long	For Eg. 1200001
2	Exchange-code	Char [4]	The Exchange Identifier Possible Value -IIBX
3	Security Id	Char [11]	Identifier for the security (in alpha characters) For Eg. GOLD995T0
4	Security Name	Char [30]	The Full name of the Security For Eg. GOLD KG 995 Purity T0
5	Delivery Center	Char [19]	Delivery Center Name for Eg. Gift City
6	Instrument Type	Char [1]	S for Spot trading
7	Settlement Type	Char [2]	The Settlement type of the Security - For Eg. T0
8	Security Type	Char [1]	The Type of the security: Demat –D
9	Multiplier	Long Long	The multiplier will be mentioned here. e.g. For 31.99, the value shall be 31990000
10	Lot Size	Long Long	Units per Lot
11	Tick Size	Float (5,4)	Tick Size of the security Eg 0.1
12	Transaction Type	Char [1]	3. Normal Trade Allowed
13	Status	Char [1]	The trading status of the security Possible Values Active - A Suspend - S Inactive – I

14	Single Order Min lot	Char [10]	Minimum lot which can be traded - single order level
15	Single Order Max lot	Char [10]	Maximum lot which can be traded - single order level
16	Filler	Char [10]	Filler
17	Filler	Char [6]	Filler
18	ISIN Code	Char [12]	ISIN code for the security
19	Quotation Qty	Short	Quantity for which price is quoted.
20	Quotation Unit	Char [10]	Unit in which underlying asset is quoted.
21	Delivery Weight	Char [10]	Delivery Weight
22	Delivery Unit	Char [10]	Delivery Unit
23	Filler	Char [10]	Filler
24	Filler	Short	Filler
25	Filler	Char [10]	Filler
26	Filler	Short	Filler

Order Value Calculation = Entered Lot*Order Price*multiplier*lot size/1000000

For example

In Gold

Ordered lot = 1

Order price =1800.40

Then order value = {(1*1800.40*31990000*1)/1000000} = 57,594.80

2. Daily Price Band

Daily Price (DP) file is CSV file which contain information of price of all the Securities.

File Name	File Type	Available
IIBX_DP_yyyymmdd	CSV	Extranet / Website

Sr. No	Field Name	Data Type	Description
1	Security Code	Int	Token number / Series ID e.g. : 1200001

2	Precision	Char (1)	No of Decimal places. Default value to be '4'
3	Previous Close Price	Int	Close price of security on trading day. e.g. For close price of 1800.25, the value shall be 18002500 the value shall be 292590000
4	Lower Circuit (%)	Int	Lower circuit limit of security In % In percentage (absolute value, not in decimal) e.g. : 20
5	Upper Circuit (%)	Int	Upper circuit limit of security in % In percentage (absolute value, not in decimal) e.g. : 20 20
6	Lower Circuit Price	Int	Lower circuit limit of security in absolute value. e.g. In basis points. For close price of 1800.2500, the value shall be 18002500
7	Upper Circuit Price	Int	Upper circuit limit of security in absolute value. e.g. In basis points. For close price of 1800.2500, the value shall be 18002500
8	Filler	Int	-
9	Filler	Int	-
10	Filler	Char (9)	-
11	Filler	Char (9)	-
12	Filler	Char (9)	-
13	Filler	Char (1)	-
14	Filler	Char (4)	-
15	Filler	Int	-
16	Filler	Int	-
17	Filler	Large Int	-

3. Market Summary (Bhavcopy)

File Name	File Type	Available
IIBX_MS_yyyymmdd	CSV	Extranet/Website

S. No	Field Name	Data type	Description
1	Security Code	Long	For Eg. 1200001
2	Security Name	Char [30]	The Full name of the Security For Eg. GOLD-KG995-Purity- T0
3	Date	Numeric (9)	Business date Format: DD-MMM-YYYY
4	Open Price	Numeric (10,4)	Open price of the security code
5	High Price	Numeric (10,4)	High price of the security code
6	Low Price	Numeric (10,4)	Low price of the security code
7	Close Price	Numeric (10,4)	Close price of the security code
8	Last traded price	Numeric (10,4)	Last traded price of the security code
9	Previous Close	Numeric (10,4)	Previous Close price of the security code
10	Total lots Traded	Numeric (10)	Total traded lots of the security code
11	Total Value traded	Numeric (18,2)	Total Value traded

Clearing File Formats

1. Settlement Calendar

File Name	For	File Type	Available
SETT_MASTMMYY	All	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Year	Varchar (11)	Year Format: 2023-2024
2	Settlement Type	VarChar (7)	T0
3	Settlement No	Numeric	2324001
4	From Date	Date	Trade Start Date DD/MM/YYYY
5	To Date	Date	Trade End Date DD/MM/YYYY
6	Funds Pay-in Date	Date	Funds pay-in Date DD/MM/YYYY
7	Funds Pay-Out Date	Date	Funds pay-out Date DD/MM/YYYY
8	Security Pay-in Date	Date	Security pay-in Date DD/MM/YYYY
9	Security Pay-Out Date	Date	Security pay-out Date DD/MM/YYYY

2. Trade File for Member

File Name	File Description	File Type	Available
IIBX_PBYYYYMMDD_CM_T0. <Member Code> IIBX_PBYYYYMMDD_CM_T2. <Member Code>	Provisional Trade file for CM	Pipe (' ') delimited	Extranet
IIBX_BRYYYYMMDD_CM_T0. <Member Code> IIBX_BRYYYYMMDD_CM_T2. <Member Code>	Final Trade file for CM	Pipe (' ') delimited	Extranet
IIBX_PBYYYYMMDD_TM_T0. <Member Code> IIBX_PBYYYYMMDD_TM_T2. <Member Code>	Provisional Trade file for TM	Pipe (' ') delimited	Extranet
IIBX_BRYYYYMMDD_TM_T0. <Member Code> IIBX_BRYYYYMMDD_TM_T2. <Member Code>	Final Trade file for TM	Pipe (' ') delimited	Extranet
IIBX_ITR_CM_<Member Code>_yyyymmdd.csv	Online Trade file for CM	Pipe (' ') delimited	Extranet
IIBX_ITR_TM_<Member Code>_yyyymmdd.csv	Online Trade file for TM	Pipe (' ') delimited	Extranet

S. No	Field Name	Data type	Description
1	Member ID	Numeric (9)	Member ID
2	Trader ID	Numeric (9)	Trader ID
3	Security Code	Numeric (9)	Security Code
4	Security Id	Char (11)	Security ID
5	Rate	Numeric (10)	Rate – Will be in multiplied by 10000
6	Lot	Numeric (9)	Lot traded
7	Trade status	Numeric (9)	11 for original trade 12 for Modified trade
8	CM code	Numeric (9)	CM code of TM
9	Time	Char (8)	Trade Time (hh:mm:ss)
10	Date	Char (10)	Trade date (yyyy/mm/dd)
11	Client ID	Char (25)	Client ID
12	Order ID	Numeric (20)	Order ID
13	Filler	Char (1)	Filler (Values in this field are to be ignored)
14	Buy/Sell	Char (1)	B = Buy /S = Sell
15	Trade ID	Numeric (10)	Trade ID
16	Client Type	Char (15)	Possible values in this field: · CLIENT · INST · OWN · SPLCLI
17	ISIN	Char (12)	ISIN code for the security
18	Filler	Char (2)	Filler
19	Settlement Number	VarChar (7)	Settlement Number
20	Order Timestamp	Char (8) (hh:mm:ss)	Order Time stamp
21	Buy/Sell status no	Numeric (1)	0 for Buy/ 1 for Sell

22	Filler	Numeric (16)	Filler
23	Trade modification Time	Char (8) (hh:mm:ss)	This field provides trade modification time. If no trade modification has been done, it shall reflect original trade time.

3. Final Obligation File for Member

A. Final Obligation File for Clearing Member

File Name	For	File Type	Available
IIBX_FOBLCM_<MEMBERCODE>_YYYYMMDD_T0 IIBX_FOBLCM_<MEMBERCODE>_YYYYMMDD_T2	Clearing Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Settlement Type	Char (1)	0/2 – For T0/T2
2	Settlement No	VarChar (7)	Eg. 2324001
3	Clearing Member Code	VarChar (5)	Clearing Member Code
4	Trading Member Code	VarChar (12)	Trading Member code
5	Client Code	VarChar (25)	
6	ISIN	VarChar (12)	Security ISIN
7	Security Id	Char [11]	Identifier for the security (in alpha characters) For Eg. GOLD999T0
8	Filler	VarChar (2)	Filler
9	Security Code	Number (7)	Security Code eg. 12XXXXXX
10	Obligation Date	DD-MMM-YYYY	File Generation Date
11	Filler		
12	Filler		
13	Filler		
14	Filler		
15	Filler		
16	Buy Qty	Number	No of lots Buy

17	Sell Qty	Number	No of lots Sell
18	Buy Amount	Number	Total value of BDR Buy lots of base of standard weight
19	Sell Amount	Number	Total value of BDR Sell lots of base of standard weight
20	Filler		

B. Final Obligation File for Trading Member

File Name	For	File Type	Available
IIBX_FOBLTM_<MEMBERCODE>_YYYYMMDD_T0 IIBX_FOBLTM_<MEMBERCODE>_YYYYMMDD_T2	Trading Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Settlement Type	Char (1)	0 – For T0; 2 – For T2
2	Settlement No	VarChar (7)	Eg. 2324001
3	Trading Member Code	VarChar (5)	Trading Member Code
4	Client Code	VarChar (25)	Client Code
5	Filler		
6	ISIN	VarChar (12)	Security ISIN
7	Security Id	Char [11]	Identifier for the security (in alpha characters) For Eg. GOLD999T0, GOLD995
8	Filler	CHAR (2)	Filler
9	Security Code	Number (7)	Security Code eg. 12XXXXX
10	Obligation Date	DD-MMM-YYYY	File Generation Date
11	Filler		
12	Filler		
13	Filler		
14	Filler		
15	Filler		
16	Buy Qty	Number	No of lots Buy
17	Sell Qty	Number	No of lots Sell
18	Buy Amount	Number	Total value of BDR Buy lots of base of standard weight
19	Sell Amount	Number	Total value of BDR Sell lots of base of standard weight
20	Filler		

4. Final Obligation File for Member for Actual Weight Allocation

File Name	For	File Type	Available
IIBX_FOBLCM__AWA_<MEMBERCODE>_YYYYMMDD_T0 IIBX_FOBLCM__AWA_<MEMBERCODE>_YYYYMMDD_T2	Clearing Member	CSV	Extranet
IIBX_FOBLTM__AWA_<MEMBERCODE>_YYYYMMDD_T0 IIBX_FOBLTM__AWA_<MEMBERCODE>_YYYYMMDD_T2	Trading Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Settlement Type	Char (1)	0/2 – For T0/T2
2	Settlement No	VarChar (7)	Eg. 2324001
3	Clearing Member Code	VarChar (5)	Clearing Member Code
4	Trading Member Code	VarChar (12)	Trading Member code
5	Client Code	VarChar (25)	
6	ISIN	VarChar (12)	Security ISIN
7	Security Id	Char [11]	Identifier for the security (in alpha characters) For Eg. GOLD999T0
8	Security Code	Number (7)	Security Code eg. 12XXXXXX
9	Obligation Date	DD-MMM-YYYY	File Generation Date
10	Buy Qty	Number	No of lots Buy
11	Sell Qty	Number	No of lots Sell
12	BDR Standard Weight (Buy)	Number	Total of Standard Weight of buy BDR lots
13	BDR Standard Weight (Sell)	Number	Total of Standard Weight of sell BDR lots
14	Buy Amount	Number	Total value of BDR Buy lots of base of standard weight
15	Sell Amount	Number	Total value of BDR Sell lots of base of standard weight
16	BDR Actual Weight (Buy)	Number	Total of Actual Weight of buy BDR lots
17	BDR Actual Weight (Sell)	Number	Total of Actual Weight of sell BDR lots
18	Actual Buy Amount	Number	Total value of BDR Buy lots of base of actual weight
19	Actual Sell Amount	Number	Total value of BDR Sell lots of base of actual weight

5. Security wise delivery file for Clearing Member

File Name	For	File Type	Available
IIBX_SEDL_<MEMBERCODE>_YYYYMMDD_T0 IIBX_SEDL_<MEMBERCODE>_YYYYMMDD_T2	Clearing Member	CSV	Extranet
IIBX_SERL_<MEMBERCODE>_YYYYMMDD_T0 IIBX_SERL_<MEMBERCODE>_YYYYMMDD_T2	Clearing Member	CSV	Extranet

Header Record

Sr No.	Field Name	Data Type	Description
1	Record Type (1)	Number	Default value '1'
2	Filler		
3	Member Type	Char (1)	C- Clearing Member
4	Member Code	VarChar (5)	Clearing Member code
5	Date	Date	DD-MMM-YYYY
6	Total Number of Records	Number	Total number of records in the "Details" section
7	Total Quantity	Number	

Detail Record

Sr	Field Name	Data Type	Description
1	Record Type (2)	Number	Default value '2' (Details at CM level)
2	Settlement Type	Char (1)	0 – For T0; 2 – For T2
3	Settlement No	VarChar (7)	Eg. 2324001
4	Security Code	Number (7)	Security Code eg. 12XXXXX
5	Security ID	VarChar (11)	Identifier for the security (in alpha characters) For Eg. GOLD999T0
6	Filler	CHAR (2)	Filler
7	ISIN	VarChar (12)	Security ISIN
8	Quantity Delivered	Number	
9	Depository	VarChar (10)	IIDI
10	Filler		

VAR File Format

File Name	For	File Type	Available
IIBX_VARELMAM_YYYYMMDD_00.csv	All	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Security Code	Long	For Eg. 1200001,
2	Security Name	Char [30]	The Full name of the Security For Eg. GOLD-KG-995
3	Group Name	Char [2]	Settlement type of securities T0
4	ISIN	Char [12]	ISIN code for the security
5	VAR Group	Char [1]	VAR Group of Security. Default value 1
6	Filler	Numeric [18,2]	Value to be ignored
7	Filler	Numeric [18,2]	Reserved for future use and any value in the same should be
8	VaR Margin	Numeric [18,2]	ignored VAR Margin in Percentage
9	Extreme Loss Margin	Numeric [18,2]	ELM Margin in Percentage
10	Additional Margin	Numeric [18,2]	Additional Margin in Percentage
11	Applicable Margin	Numeric [18,2]	Total Margin Applicable in Percentage

EPF Fund File Format

File Name	For	File Type	Available
F is default CCCC is Clearing Member Code SSSSSS is Settlement Number. NN is Incremental Batch Number starting with 01 for each settlement no	All	Pipe Separated	Extranet

Detail Record

Sr No.	Field Name	Data Type	Description
1	Member Code	Numeric (4)	TM/LPTM Code
2	Financial Year	Numeric (4)	Settlement Financial Year i.e., for 2023-2024 it will be presented as 2324
3	Settlement number	Numeric (4)	0 followed by Last three characters of the settlement number. i.e., Settlement number is 2324001 it will be presented as 0001
4	Security Code	Long (7)	Scrip Code for which the early pay-in of funds. E.g., if security code for gold 995 is 1200001 then use 1200001 for early pay-in allocation.
5	Client ID	Char (25)	Client ID
6	Amount	Numeric (14)	Amount should be in cents

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