Circular no.: MCX/CTCL/123/2026 March 10, 2026

MCX Reference Data Files (Masters) Version 1.2

In terms of provisions of the Rules, Bye-Laws and Business Rules of the Exchange and in continuation to Exchange circular no. MCX/CTCL/506/2021 dated August 10, 2021, and Circular no.: MCX/CTCL/078/2024 February 08, 2024. Members of the Exchange are notified as under:

The Exchange has released new MCX Reference Data Files (Masters) Version 1.2 with changes mentioned in document details. These changes apply with immediate effect

In case of any queries or clarification on Reference Data Files, trading members/vendors are requested to get in touch with the following contact details:

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

Trading Members and Empanelled vendors are requested to take note of the same.

For and on behalf of
Multi Commodity Exchange of India Ltd.

Abhay Angarkar
VP - Technology
Encl.: As above

Kindly contact Customer Service Team on 022 – 6649 4040 or send an email at customersupport@mcxindia.com for any clarification.

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Multi Commodity Exchange of India Limited

Trading Interface -

MCX Reference Data Files (Masters)

MCX

Version 1.2
March 10, 2026

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Document details

Name	Version no.	Description
MCX_Trading_Interfaces-Reference_Data_Files	V 1.0	Reference Data Files consist of file format of masters i.e. Instrument Master, participant master, asset master etc.
MCX_Trading_Interfaces-Reference_Data_Files	V 1.1	Section 1.1 - Instrument Master – Changes with respect to Daily Price range.

MCX_Trading_Interfaces-Reference_Data_Files	V 1.2	Section 1.1 - Instrument Master –
		- Instrument PartitionID - Description updated - The PartitionID will also represents the EOBI and EMDI stream identifier.
		- Trading unit factor – Description updated.
		- Group Id - Description added.
		- Removed
		  ○ Currency Master
		  ○ Currency Pair master

MCX Contact Details

The Exchange's Member & Vendor may contact Technology Division to seek clarification at:	
Multi Commodity Exchange of India Limited Exchange Square, Suren Road, Chakala, Andheri (East), Mumbai 400 093. www.mcxindia.com	Tel: +91 – 22 – 66494000 / 67318888 Fax: +91 – 22 – 66494151 Email – apisupport@mcxindia.com

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Contents

1 File Layouts/Formats

Exchange will upload following list of masters in SFTP drive, which members are required to connect and download.

1.1 Instrument Master

The instrument master shall be made available through FTP to the members connecting through Open Interface. No messaging download for instrument master shall be provided

File Name: MCXScrips.bcp
File Type: Comma Separated File

Note: All values are captured in ASCII format. Data Type column indicates field value type like Integer, Char or decimal

Field Description	Data Type	Description
Filler2	Int 2 Bytes	
Filler4	Int 4 Bytes	
Instrument PartitionID	Int 2 Bytes	Each MCX product is processed on exactly one partition; a partition is a grouping of products. To optimize the routing to the corresponding partition, the product identifier needs to be provided in each order and quote transaction by the participant. The PartitionID will also represent the EOBI and EMDI stream identifier.
Filler8	Char (8)	
Filler2	Int 2 Bytes	
Instrument Identifier	Int 4 Bytes	The U/L Asset / product Identifier is specified by Exchange for permitted U/L Assets / Products for trading
Symbol	Char (12)	The U/L Asset / product Code is specified by Exchange for permitted U/L Assets / Products for trading
Instrument Series	Char (3)	Series identification of the instrument. This is specified as “XX”
Instrument Type	Int 2 Bytes	1-Underlying 2-Spot 3-Options 4-Futures 5-Auction
Permit Trading	1 Byte	0-Trading not allowed 1-Trading allowed
Filler4	Int 4 Bytes	
ProductID	Int 4 Bytes	Unique numeric Identifier for Product [Corresponds to field MarketSegmentID(1300) in the ETI API]. Example - FUTCOM GOLD has Product Name as FGOLD and ID as 21
Bandhani Range (25)	Char (25)	Optional If defined, will indicate range of minimum low to maximum high a product can be quoted at.
Filler1	1 Byte	
Filler1	1 Byte	

Field Description	Data Type	Description
Filler1	1 Byte	
Filler1	1 Byte	
Instrument Start Date	Int 4 Bytes	First Trading date of the product. Date in terms of seconds from 01-01-1970 00:00:00 hrs. in IST
Filler4	Int 4 Bytes	
Last Trading Date	Int 4 Bytes	Last Trading date of the product. Date in terms of seconds from 01-01-1970 00:00:00 hrs. The time would result to 23:59:59 hrs
Lot Size	Int 4 Bytes	Size of Lot in whose multiple order should be placed.
Tick Size	Int 4 Bytes	Amount in paise in whose multiple price should be specified.
Instrument Description	Char (25)	Description of the instrument to give additional information to Product Code
CapacityGroupID	Int 4 Bytes	ID is defined for set of commodities within which multi leg orders are allowed
Filler4	Int 4 Bytes	
Filler4	Int 4 Bytes	
Delivery Start Date	Int 4 Bytes	First Date from which delivery shall be accepted for the product. In terms of seconds from 01-01-1970 00:00:00 hrs. in IST
Delivery End Date	Int 4 Bytes	Last Date from which delivery shall be accepted for the product. In terms of seconds from 01-01-1970 00:00:00 hrs. The time would result to 23:59:59 hrs in IST
Filler1	1 Byte	
Trade2Trade Indicator	1 Byte	Will either have a value of 0 or 1 0 will imply not in T2T and 1 will imply that the product is in T2T
Index Flag	Int 2 Bytes	0-is an index participant 1-is not an index participant
Default Index	Int 2 Bytes	1-Default Index to be displayed in TWS index bar (Where: Index Instrument is also set to 1) Anything other than 1 means index is not the default index
Index Instrument	Int 2 Bytes	0-is an index participant 1-is not an index participant
Feed Flag	Int 2 Bytes	1-on, 0-Off External Feed Instrument Flag. When Instrument Deleted is marked as “Y” and Feed Flag is also marked as 1 then consider this instrument as non-tradable instrument and prices are shown for this instrument is been taken from other sources.
Filler1	1 Byte	
Filler1	1 Byte	
Filler1	1 Byte	
Last Modified Date	Int 4 Bytes	Date and time when the instrument was last modified In terms of seconds from 01-01-1970 00:00:00 hrs.
Instrument Status flag	Char (1)	‘N’ - Active ‘Y’ - Inactive or deleted. ‘S’ - Suspended ‘D’ – Delisted
Instrument Info	Char (40)	Description of the product as provided by the Exchange

Field Description	Data Type	Description
Minimum Lot	Int 2 Bytes	The minimum quantity for which order can be placed for the instrument. The quantity should be incremented in multiple of this lot
Tender Period Start Date	Int 4 Bytes	First Date uptpo which delivery intention shall be accepted for the product. In terms of seconds from 01-01-1970 00:00:00 hrs.
Tender Period End Date	Int 4 Bytes	Last Date utpo which delivery intention shall be accepted for the product. In terms of seconds from 01-01-1970 00:00:00 hrs. The time would result to 23:59:59 hrs
U/L Asset Group	Char (25)	Group under which U/L Asset is classified by the exchange
Name of Underlying U/L Asset	Char (10)	Name of U/L Asset n which instrument is created
Identifier of the underlying	Int 4 Bytes	The identifier code assigned by exchange
Filler4	Int 4 Bytes	
Filler4	Int 4 Bytes	
Filler1	1 Byte	
Filler1	1 Byte	
Filler1	1 Byte	
Filler1	1 Byte	
Filler1	1 Byte	
Instrument Name	Char (6)	As defined by exchange
Original Expiry Date	Datetime	Date of expiry by which product is created the date would be 01- 01-1970 00:00:00 hrs. This depicts the expiry date which is shown along with the product. This date does not change even if the product last trading date is changed. Not to refer in case where Instrument Type is 2
Strike price	Int 4 Bytes	Applicable only for option instrument
Option Type	Char (2)	Applicable only for option instrument CA – Call option American, PA – put option American, CE – Call option European, PE – Put option European
CA level	Int 2 Bytes	Applicable only for option instrument
Segment ID	Int 2 Bytes	13 - Underlying, 12 - Products
Additional Lean Period Margin	Int 2 Bytes	1 - Margin in %age. 2 - Flat margin per quantity in terms of paise
Filler2	Int 2 Bytes	
Price quote unit	Char (5)	Unit in which price for the product is quoted
Price Quote quantity	Int 4 Bytes	Price in which price for the product is quoted Quantity for which Price is being quoted. To be read with Price Quote Unit.
Terms of daily price range	Int 2 Bytes	0 - Not applicable, 1 - DPR in % age, 2 - DPR as flat in per quantity in paise term, 3 - DPR for option products, 4 - Statistical DPR for options product
Upper Daily price range	Numeric (20.4)	Upper Daily price range to be computed with previous days close price.

Field Description	Data Type	Description
		For existing option contracts (statistical DPR), Upper Daily Price Range is computed using End Of Day RPF values. For new option contracts/strikes added, provisional upper price range will be available. The same will be updated at the beginning of the day through market data.
Lower Daily price range	Numeric (20.4)	Lower Daily price range to be computed - with previous days close price. For existing option contracts (statistical DPR), Lower Daily Price Range is computed using End of Day RPF values. For new option contracts/strikes added, provisional lower price range will be available. The same will be updated at the beginning of the day through market data.
Tender Period Indicator	Int 2 Bytes	1 - Tender period available, 2 - Tender period not available
Settlement method	Int 2 Bytes	1 – Delivery settled, 2 – Cash settled
Terms of Initial Margin	Int 2 Bytes	1 – Margin in %age, 2 – Flat margin per quantity in terms of paise
Buy Initial margin rate	Numeric (20,4)	Buy initial margin to be computed for the product
Base Price	Int 4 Bytes	Base price of the product for first day DPR
Maximum single transaction quantity	Int 4 Bytes	Maximum quantity permitted for single order for product
Maximum single transaction value	Numeric Pwd (20,4)	Maximum order value permitted for single order for product based on last traded price
Instrument class	Int 2 Bytes	Classifier identification for the group of products to be read with instrument name and instrument type
Near month instrument identifier	Int 4 Bytes	Applicable only for spread instruments, indicating the near month product for the spread. - 1 will indicate for non-spread \ non instrument
Far month instrument identifier	Int 4 Bytes	Applicable only for spread instruments, indicating the far month product for the spread. - 1 will indicate for non-spread \ non instrument
Trading unit	Char (5)	Unit in which trading is done. For example, Gold is quoted per 10 Grams but traded in Kgs.
Trading unit factor	Numeric (20,4)	Factor by which the Trading unit should be multiplied to arrive at Quote unit. For example, 1000 is trading Unit to convert Kgs to Grams.
Delivery Unit	Char (5)	Unit in which delivery shall be affected E.g.: Gold is quoted per 10 Grams, but is delivered in Kgs.
Delivery unit factor	Numeric (20,4)	Factor by which each lot should be multiplied to arrive at delivery unit
Price Numerator	Numeric (20,4)	Used for deriving the trade value
Specification	Char (100)	Brief product specification
Price denominator	Numeric (20,4)	Used for deriving the trade value
General Numerator	Numeric (20,4)	Used for deriving the trade value
General denominator	Numeric (20,4)	Used for deriving the trade value
Lot Numerator	Numeric (20,4)	Used for deriving the trade quantity

Field Description	Data Type	Description
Lot Denominator	Numeric (20,4)	Used for deriving the trade quantity
Decimal Locator	Numeric (10,5)	Multiplier with price to get the value in quote currency
Filler2	Char (2)	
Filler15	Numeric (15,0)	
Filler4	Int 4 Bytes	
Filler50	Char (50)	
Additional Lean Period Margin (Sell)	Numeric (15,4)	Additional Lean Period Margin (Sell) to be computed for the Product
Spread Benefit on Additional Lean Period Margin	Numeric (15,4)	Spread Benefit on Additional Lean Period Margin as percentage/amount
Sell Initial margin rate	Numeric (20,4)	Sell initial margin to be computed for the product
ProductName	Char (12)	Short code of the futures or options product Example FGOLD (for Future on Gold) , OGOLD (for Option on GOLD)
Filler2	Int 2 Bytes	
Terms of special margin	Int 2 Bytes	1- Margin in %age. 2- Flat margin per quantity in terms of paise
Buy Special Margin Rate	Numeric (20,4)	Buy Special Margin to be computed for the Product
Sell Special Margin Rate	Numeric (20,4)	Sell Special Margin to be computed for the Product
Initial Margin Spread Benefit Flag	Int 2 Bytes	0 – Off 1 - On This is applicable at the underlying level.
Instrument End Date – Time	Int 4 Bytes	Date – Time Combination depicting Instrument End Date – Time
Trading Currency	Char (3)	Currency ISO Code in which trading will take place i.e. USD, INR etc.
Filler3	Char (3)	
Product Month	Char (7)	
Pre Open Allowed	Int 2 Bytes	0 – Pre Open not Allowed. 1 – Pre Open-Allowed.
Group Id	Int 2 Bytes	Group ID of the trading schedule to which the product is tagged to. 0 – AUCTION/Miscellaneous 1 – AGRI - Closes 5 PM 2 – BULLION, METAL, ENERGY, OTHERS - Closes 11:30 / 11:55 PM (Day Light Saving) 3 – OIL - Closes 9 PM
Matching Type	Int 2 Bytes	0 = Normal (Price Time Priority)
Spread Type	Int 2 Bytes	Please refer to the description Rules for Spread Type Combination
Filler16	Char (16)	
Value Method	Char	1 – Trade Value should be computed as existing (Calculate according to **Method 1**)
Additional Lean Period Margin (Buy)	Numeric (20,4)	Additional Lean Period Margin (Buy) to be computed for the Product
SLBM Eligibility	Byte	Should always be 0

Field Description	Data Type	Description
Terms of Extreme Loss Margin	Int 2 Bytes	1 – Margin in %age
Buy Extreme Loss Margin Rate	Numeric (20,4)	Buy Extreme Loss Margin to be computed for the Product
Sell Extreme Loss	Numeric (20,4)	Sell Extreme Loss Margin to be computed for the Product
Options Pricing Model	Int 2 Bytes	For Instrument Type 'Options' (ie Instrument Type = 3) Following Value will be provided: 0 - Black Scholes 3 - Black76 4 - Bachelier For Instrument Type other than Options , Value will be – 1 (i.e. Not Applicable)
Delivery Mode	Int 2 Bytes	This will contain the delivery mode of the product It will contain the following values: 0 – Both 1 – Sellers Option 2 – Compulsory Delivery -1 – Not Applicable ie. Delivery is NOT allowed for this product.

- **Rules for Spread Type Combination:**

1) First and second bit will determine the Spread product B/S Anchor Leg.
   - 1st bit - 2^0 – Near month means
     - Buy would Buy Near month and Sell Far month
     - Sell would Buy Far month and Sell Near month
   - 2nd bit - 2^0 – Far month means
     - Buy would Buy Far month and Sell Near month
     - Sell would Buy Near month and Sell Far month

2) Third and fourth bit will determine whether the Spread product B/S Anchor Leg Trade Price calculation will be based on LTP or Closing Price.
   - 3rd bit - 2^2 – Last Traded Price
   - 4th bit - 2^3 – Closing Price

3) Fifth and sixth bit will determine whether the Spread product calculation will be based on Near month or Far month.
   - 5th bit - 2^4 – Near month would refer Near Month's LTP/Closing Price based on defined 3rd/4th bit.

6th bit - 2^5 – Far Month refer Far Month's LTP/Closing Price based on defined 3rd/4th bit.

- **The Trade Value would be derived as under:**
  - 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)
  - Trade 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] = - 29600.00 Rupees

- **Method 1**: Trade Value (For Turnover and Margin) = Qty * ABS(Price / Decimal Locator)*Lot Size * (Gen Numerator/Gen Denominator)* (Price Numerator/Price Denominator)
  - Trade 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] = 29600.00 Rupees

1.2 Participant Master

The participant master shall be made available through FTP to the members connecting through Open Interface. No messaging download for participant master shall be provided.

File Name: MCX_PART.bcp

File Type: Comma Separated File

Field Description	Data Type	Description
Participant ID	Char (12)	Institution Participant ID
Participant Name	Char (40)	Institution Participant Name
Status	Char (1)	A-Active D-De-active
Last Modified Date	Int 4 Bytes	Date and time when the instrument was last modified In terms of seconds from 01-01-1970 00:00:00 hrs. in IST
Filler2	Int 2 Bytes	

1.3 Asset Master

The asset master shall be made available through FTP to the members connecting through Open Interface. No messaging download for asset master shall be provided.

File Name: MCX_ASSET_MASTER.bcp

File Type: Comma Separated File

Field Description	Data Type	Description
Asset Instrument Identifier	Int 4 Bytes	Unique Asset Instrument Identifier.
Asset Name	Char (50)	Asset Name
Last Updated Date	Int 4 Bytes	Date and time when the asset was last modified in terms of seconds from 01-01-1970 00:00:00 hrs.

1.4 Asset Underlying Mapping

The asset underlying map shall be made available through FTP to the members connecting through Open Interface. No messaging download for asset underlying map shall be provided.

File Name: MCX_ASSET_UNDERLYING_MAP.bcp

File Type: Comma Separated File

Field Description	Data Type	Description
Asset Instrument Identifier	Int 4 Bytes	Unique Asset Instrument Identifier.
Asset Underlying Instrument Identifier	Int 4 Bytes	Asset Underlying Instrument Identifier
Price Numerator	Numeric (20,4)	Numerator value
Price Denominator	Numeric (20,4)	Denominator value
Last Updated Date	Int 4 Bytes	Date and time when the asset underlying was last modified in terms of seconds from 01-01-1970 00:00:00 hrs.