**PART D**

**CONSOLIDATED LIST OF REPORTS**

The Clearing Corporation provides information to members in respect of their trades in reports form on the extranet in the members respective folders and vide its interface NCMS. Additionally on-line information on margins and collaterals are provided on an interface - NMASS. Members can use the trades information, the margins parameters and the settlement prices data for generation of desired reports at their back-office and carry out the end of day activities. The Clearing Corporation shall endeavour to make the Trades, Margin Parameters and Settlement price reports/files available as per the below standard timings:

|  |  |  |
| --- | --- | --- |
| Standard Time | File nomenclature | Member portal / extranet path |
| 19:00 | CDSett\_prce\_DDMMYYYY.csv | /cdsftp/cdscommon/ |
| 19:30 | nsccl\_ix.YYYYMMDD.s.spn.gz & nsccl\_x.YYYYMMDD.s.spn.gz | /cdsftp/cdscommon/Parameter/ |
| 19:30 | Trade\_NCL\_CD\_0\_TM\_<memcode>\_<Trade date>\_F\_0000.csv.gz | /cdsftp/X<MemberCode>folder |
| Trade\_NCL\_CD\_0\_CM\_<memcode>\_<Trade date>\_F\_0000.csv.gz |

In addition to the above, for members ease clearing corporation shall continue to provide a host of files/ reports including position files, Margin files, short allocation, position limits, pay-in/pay-out files etc to members at various intervals across segments. Members are provided with End of day reports on Member portal after close of market hours which may be used for reconciliation purpose. The dashboard on member portal specifies the standard time of report download and the file download status on the member portal extranet can be tracked through the NCL Dashboard available to members

As per recommendations of SEBI’s MDAC, the new UDiFF (Unified Distilled File Formats have been implemented for some of the below reports. The guidance document and the file formats are provided in **PART E** and such files shall be available only in standardized format post specified deadline. ISO tags shall be provided as headers in the aforesaid files.

The file formats in the Currency Derivatives Segments shall be similar to the files provided in the F&O segment apart from the following three differences:

* All prices such as trade price in trades file (Trade), prices in contracts report (CN01) and daily settlement price, final settlement price in position report (Position\_P and Position\_F ) shall be in four decimal places.
* With respect to records of futures on 91 day GOI T-bills, the ‘Settlement Price’ and ‘Valuation Price’ appearing in files downloaded to members shall have values with up to six decimal places.
* The quantity in the reports shall be in terms of contracts

"Detailed Contracts Report" i.e. X\_CN01\_\_DDMMYYYY.CSV.gz, Contract Mapping File i.e. Applicable\_Contract\_CD\_DDMMYYY.csv and "Daily SPAN Risk Parameters files" nsccl\_x..inn/s.spn.gz, shall have dummy contracts and symbols on existing instrument types FUTCUR and FUTIRC. The contracts having last 7 characters of its symbol as "NSETEST" shall be identified as dummy contracts for this purpose.

In this regard, market participants are requested to note that inclusion of dummy contracts and symbols in the contract report and span files are purely intended for internal testing purpose at NSE Clearing Limited and hence, market participants are required to ignore the data received for these dummy symbols/contracts in the said reports. Any reference/processing/activity/consumption and consequent results on the said data shall be at their own discretion/risk. In no event will NSE Clearing limited, its officers or employees be liable for decision made or action taken in reliance of the said data.

List of Files/ Reports and their formats downloaded by the Clearing Corporation in the Currency Derivatives segment is provided hereunder:

[1. Detailed Contracts Report (CN01)](#_Toc196840756)

[2. Contract Mapping File](#_Toc196840757)

[3. Exchange wise positions to trading/clearing member (PS05 and PS06)](#_Toc196840758)

[4. Bank report to Clearing Members for next day obligations (BK01)](#_Toc196840759)

[5. Bank summary report for clearing member (BK02)](#_Toc196840760)

[6. Bank transaction report for clearing member (BK03)](#_Toc196840761)

[7. Margin statement for clearing member (MG09)](#_Toc196840762)

[8. Margin statement for trading member (MG10)](#_Toc196840763)

[9. Margin payable statement for clearing member (MG11)](#_Toc196840764)

[10. Detailed end of day margin file for clearing member (MG12)](#_Toc196840765)

[11. Detailed end of day margin file for trading member (MG13)](#_Toc196840766)

[12. Detailed margin file for clearing member (MG18)](#_Toc196840767)

[13. Client Collateral report for Trading Member (CC01)](#_Toc196840768)

[14. Client Collateral report for Clearing Member (CC02)](#_Toc196840769)

[15. Intraday Short allocation report for trading member (SA01)](#_Toc196840770)

[16. Short allocation report for trading member (SA01)](#_Toc196840771)

[17. Intraday Short allocation report for clearing member (SA02)](#_Toc196840772)

[18. Short allocation report for clearing member (SA02)](#_Toc196840773)

[19. Intraday Short allocation report for clearing member for trading member (SA03)](#_Toc196840774)

[20. Short allocation report for clearing member for trading member (SA03)](#_Toc196840775)

[21. Short allocation report for trading member (SA04)](#_Toc196840776)

[22. Short allocation report for clearing member (SA05)](#_Toc196840777)

[23. Short allocation report for clearing member for trading member (SA06)](#_Toc196840778)

[24. Details of collaterals submitted by clearing member (COLLDTLS)](#_Toc196840779)

[25. Security Details Report for clearing member (SEC PLEDGE)](#_Toc196840780)

[26. Security Release Report (SEC REL)](#_Toc196840781)

[27. Details of turnover of trading members for each month (TMTO)](#_Toc196840782)

[28. Daily SPAN Risk Parameters files](#_Toc196840783)

[29. Portfolio File](#_Toc196840784)

[30. Exercise Report for Trading Member (EX01) & Clearing Member (EX02)](#_Toc196840785)

[31. Assignment report for Trading Members (AS01) and Clearing Member (AS02)](#_Toc196840786)

# Detailed Contracts Report (CN01)

|  |  |
| --- | --- |
| Naming Convention | X\_CN01\_<<Exchange Name>>\_DDMMYYYY.CSV.gz |
| File Path | /CDSFTP/CDSCOMMON/MARKETREPORTS |
| File Format | comma separated file format (CSV) |

File will be generated without linking to contract information provided by Exchange for next working day. Accordingly, the file CN01 will contain contracts eligible for T day only

**Field Name**

Contract Date

Contract Instrument Type

Symbol

Last Trading Date

Strike Price

Option Type

Corporate Action level

Contract Regular Lot

Contract Issue Start Date

Contract Issue Maturity Date

Contract Exercise Start Date

Contract Exercise End Date

Contract Exercise Style

Contract Active Market Type

Contract Open Price

Contract High Price

Contract Low Price

Contract Close Price

Contract Settlement Price

Contract Underlying Price

Contract Underlying Instrument Type

Contract Underlying Symbol

Contract Underlying Series

Contract Underlying Last Trading Date

Contract Underlying Strike Price

Contract Underlying Option Type

Contract Underlying Corporate Action Level

# Contract Mapping File

|  |  |
| --- | --- |
| Naming Convention | Applicable\_Contract\_CD\_DDMMYYY.csv |
| File Path | /CDSFTP/CDSCOMMON/MARKETREPORTS |
| File Format | comma separated file format (CSV) |

Field Name

NSE\_INSTRUMENT

NSE\_SYMBOL

NSE\_EXPIRY

NSE\_STRIKE

NSE\_OPTION

BSE\_INSTRUMENT

BSE\_SYMBOL

BSE\_EXPIRY

BSE\_STRIKE

BSE\_OPTION

MSE\_INSTRUMENT

MSE\_SYMBOL

MSE\_EXPIRY

MSE\_STRIKE

MSE\_OPTION

APP\_INSTRUMENT

APP\_SYMBOL

APP\_EXPIRY

APP\_STRIKE

APP\_OPTION

|  |  |
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# Exchange wise positions to trading/clearing member (PS05 and PS06)

*Naming convention* X\_PS05\_<MEMBER CODE>\_DDMMYYYY.CSV.gz for the trading member

X\_PS06\_<MEMBER CODE>\_DDMMYYYY.CSV.gz for the clearing member

*File Location:* /CDSFTP/X<MEMBER CODE>/REPORTS

*Format:*

|  |  |
| --- | --- |
| **Filed Name** | **Descriptor** |
| Position Date | Date |
| Segment Indicator | 'X' for CD segment |
| Clearing Member Code | CM Code |
| Member Type | 'M' for TM/ 'C' for CP |
| Trading Member Code | TM Code / CP Code |
| Account Type | 'P' for proprietary 'C' for client |
| Client Account / Code | Client Account No. / Code |
| Instrument Type | FUTCUR / OPTCUR / FUTIRC/OPTIRC |
| Applicable Symbol | USDINR/10YGS7 |
| Last Trading Date | Contract expiry date |
| Strike Price | '0' for Futures Contracts |
| Option Type | 'FF'/ 'CA'/'CE'/'PA'/'PE' |
| CA Level | '0' for Futures Contracts / Number |
| Post Ex / Assgn Long Quantity |  |
| Post Ex / Assgn Long Value | Filler |
| Post Ex / Assgn Short Quantity |  |
| Post Ex / Assgn Short Value | Filler |
| Exchange Indicator | 1 for NSE, 2 for BSE, 3 for MSE |

File Details: The file is generated for each trading member for all contracts in which any client has exchange wise open positions on that day.

Clearing Member File

* A clearing member who is clearing for a custodial participant shall get the same information as a trading member gets for his client.
* A Clearing Member who trades and also clears for others shall get two files, one as a trading member containing the details of his own clients and one as a clearing member containing the details of all his Trading members, on whose behalf he is clearing/ settling.
* No clearing member file is generated for a member who is a Self-Clearing Member. For such a member, only one file (TM file as mentioned above) is generated.
* The file for a clearing member shall NOT be at client level.
* A clearing member gets the details for each trading member for whom he is clearing but not individual clients of the trading member. Thus for a clearing member, the client account / code field is zero. The file contains the summation at account type level. Thus, for a Clearing member there shall be only two records for a contract one at the proprietary level and the other at client level.
* The member code in the case of a clearing member is the primary member code of the clearing member

# Bank report to Clearing Members for next day obligations (BK01)

|  |  |
| --- | --- |
| Naming Convention | X\_BK01\_<MEMBER CODE> \_ DDMMYYYY\_DD.CSV.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | comma separated file format (CSV) |
| Remarks | Net Debit or Credit transaction for various settlements like Daily Mark to Market and Final Settlement |

Transaction Received Date

**Field Name**

Transaction Code

Transaction Number

Description

Debit Amount

Credit Amount

# Bank summary report for clearing member (BK02)

|  |  |
| --- | --- |
| Naming Convention | X\_BK02\_<MEMBER CODE>\_DDMMYYYY.CSV.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | comma separated file format (CSV) |

**Field Name**

Transaction Number

Description

Transaction Code

Debit/Credit

From Account Number

To Account Number

Sum Amount

# Bank transaction report for clearing member (BK03)

|  |  |
| --- | --- |
| Naming Convention | X\_BK03\_<MEMBER CODE>\_DDMMYYYY.CSV.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | comma separated file format (CSV) |

**Field Name**

Transaction Number

Segment Indicator

Bank Transaction Received Date

Transaction Code

Description

Debit/Credit

Original Amount

Amount Due

Amount Received

Amount Short

# Margin statement for clearing member (MG09)

|  |  |
| --- | --- |
| Naming Convention | X\_MG09\_<MEMBER CODE>\_DDMMYYYY.LIS.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | LIS |

**Field Name**

Sr. No

TM/CP Code

Initial Margin

Delivery Margin

Net Buy Premium Margin

Non Intent Margin

Total Margin

Currency Final Settlement Margin

# Margin statement for trading member (MG10)

|  |  |
| --- | --- |
| Naming Convention | X\_MG10\_<MEMBER CODE>\_DDMMYYYY.LIS.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | LIS |

**Field Name**

Sr. No

Proprietary/ client

Initial Margin

Net Buy Premium Margin

Delivery Margin

Non-Intent Margin

Total Margin

# Margin payable statement for clearing member (MG11)

|  |  |
| --- | --- |
| Naming Convention | X\_MG11\_<MEMBER CODE>\_DDMMYYYY.LIS.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | LIS |

1. **CAPITAL**
2. Total Cash Capital <<Allocated to CM Prop>>
3. Total Non-Cash Capital <<CM PROP>>
4. Total Capital (A1 + A2)
5. Cash Component Required (%)
6. Effective Deposits [Min (A1/A4, A3)]
7. Non-usable Non-cash Capital (A3 - A5)
8. **MARGIN INFORMATION**
9. Minimum Liquid Net Worth
10. Intraday Crystallised MTM <<will be populated as zero>>
11. Initial Margin Amount <<will be populated as zero>>
12. Extreme Loss Margin <<will be populated as zero>>
13. CM Prop Margin
14. TM Margins > 90%
15. Total Margin (B12+B13)
16. Effective Deposit requirement for the Clearing Member (B7+B14)
17. **TRANSACTION AMOUNT**
18. Excess Effective Deposits Required (B14 –A5)
19. Minimum Free Deposit for Pay-in Transaction
20. Minimum Free Deposit for Pay-out Transaction
21. Additional Deposit Required
22. Daily Cash Margin Already Paid By the Member
23. Non-usable Non-cash Allocation
24. Cash Margin Payable(+)/Receivable(-)

# Detailed end of day margin file for clearing member (MG12)

1. Consolidated Margin File for Clearing Member (X\_MG12)

|  |  |
| --- | --- |
| Naming Convention | X\_MG12\_<MEMBER CODE>\_DDMMYYYY.LIS.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | LIS |

The above report shall have margins based on EOD positions and BOD margin parameters.

Trade date

Trading member /Custodial participant code

SPAN Margin

Filler

Extreme Loss Margin

Margin on consolidated crystallized obligation

Total margin to be collected (SPAN Margin + Extreme Loss Margin + Margin on consolidated crystallized obligation)

Peak of Intra-day margin to be collected

# Detailed end of day margin file for trading member (MG13)

* 1. Consolidated Margin File for Trading Member (X\_MG13)

|  |  |
| --- | --- |
| Naming Convention | X\_MG13\_<MEMBER CODE>\_DDMMYYYY.LIS.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | LIS |

The above report shall have margins based on EOD positions and BOD margin parameters.

Trade date

Client Code

SPAN Margin

Filler

Extreme Loss Margin

Margin on consolidated crystallized obligation

Total margin to be collected (SPAN Margin + Extreme Loss Margin + Margin on consolidated crystallized obligation)

Peak of Intra-day margin to be collected

Client/Proprietary Flag

# Detailed margin file for clearing member (MG18)

|  |  |
| --- | --- |
| Naming Convention | X\_MG18\_<MEMBER CODE>\_DDMMYYYY.LIS.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | LIS |

The above report shall have margins based on EOD positions and BOD margin parameters.

Trade date

Trading member /Custodial participant code

SPAN Margin

Filler

Extreme Loss Margin

Margin on consolidated crystallized obligation

Total margin to be collected (SPAN Margin + Extreme Loss Margin + Margin on consolidated crystallized obligation)

Peak of Intra-day margin to be collected

# Client Collateral report for Trading Member (CC01)

|  |  |
| --- | --- |
| Naming Convention | X\_CC01<Member Code>\_<DDMMYYYY>.csv.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | CSV |

The above report shall have margins based on EOD positions and EOD margin parameters.

Client/UCC Code

Cash Component-Allocated

Cash Component- Value of Gsec/GMF/CMF repledged

Non- Cash Component - Value of Non-Cash repledged

Total Value

Margins

# Client Collateral report for Clearing Member (CC02)

|  |  |
| --- | --- |
| Naming Convention | X\_CC02<Member Code>\_<DDMMYYYY>.csv.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | CSV |

The above report shall have margins based on EOD positions and EOD margin parameters.

Trading Member Code/CP Code

Client/UCC Code

Cash Component-Allocated

Cash Component- Value of Gsec/GMF/CMF repledged

Non- Cash Component - Value of Non-Cash repledged

Total Value

Margins

# Intraday Short allocation report for trading member (SA01)

|  |  |
| --- | --- |
| Naming Convention | X\_SA01\_P\_<Member Code>\_<DDMMYYYY>\_i<<nn>>.lis.gz  Where nn is the batch number |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | CSV |

Date

Client/UCC Code

Minimum Margin Required (a)

Total Cash Collateral (b)

Total Non-Cash Collateral (c)

Total value of Collateral (d)

Short Allocation (e = Max (a-d, 0))

# Short allocation report for trading member (SA01)

|  |  |
| --- | --- |
| Naming Convention | X\_SA01<Member Code>\_<DDMMYYYY>.lis.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | CSV |

The above report shall have margins based on EOD positions and BOD margin parameters.

Date

Client/UCC Code

Minimum Margin Required (a)

Total Cash Collateral (b)

Total Non-Cash Collateral (c)

Total value of Collateral (d)

Short Allocation (e = Max (a-d, 0))

# Intraday Short allocation report for clearing member (SA02)

|  |  |
| --- | --- |
| Naming Convention | X\_SA02\_P\_<Member Code>\_<DDMMYYYY>\_i<<nn>>.lis.gz  Where nn is the batch number |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | CSV |

Date

TM Prop/CP

Minimum Margin Required (a)

Total Cash Collateral (b)

Total Non-Cash Collateral (c)

Total value of Collateral (d)

Short Allocation (e = Max (a-d, 0))

# Short allocation report for clearing member (SA02)

|  |  |
| --- | --- |
| Naming Convention | X\_SA02<Member Code>\_<DDMMYYYY>.lis.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | CSV |

The above report shall have margins based on EOD positions and BOD margin parameters.

Date

TM Prop/CP

Minimum Margin Required (a)

Total Cash Collateral (b)

Total Non-Cash Collateral (c)

Total value of Collateral (d)

Short Allocation (e = Max (a-d, 0))

# Intraday Short allocation report for clearing member for trading member (SA03)

|  |  |
| --- | --- |
| Naming Convention | X\_SA03\_P\_<Member Code>\_<DDMMYYYY>\_i<<nn>>.lis.gz  Where nn is the batch number |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | CSV |

Date

TM Prop/CP

Client/UCC Code

Minimum Margin Required (a)

Total Cash Collateral (b)

Total Non-Cash Collateral (c)

Total value of Collateral (d)

Short Allocation (e = Max (a-d, 0))

# Short allocation report for clearing member for trading member (SA03)

|  |  |
| --- | --- |
| Naming Convention | X\_SA03<Member Code>\_<DDMMYYYY>.lis.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | CSV |

The above report shall have margins based on EOD positions and BOD margin parameters.

Date

TM Prop/CP

Client/UCC Code

Minimum Margin Required (a)

Total Cash Collateral (b)

Total Non-Cash Collateral (c)

Total value of Collateral (d)

Short Allocation (e = Max (a-d, 0))

# Short allocation report for trading member (SA04)

|  |  |
| --- | --- |
| Naming Convention | X\_SA04<Member Code>\_<DDMMYYYY>.lis.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | CSV |

The above report shall have margins based on EOD positions and BOD margin parameters. (wherever EOD snapshot is applicable)

Date

Indicator

Client/UCC Code

Minimum Margin Required (a)

Total Cash Collateral (b)

Total Non-Cash Collateral (c)

Excess Collateral of other segment (d)

Total value of Collateral (e = b + c+ d)

Short Allocation (f = a-e)

# Short allocation report for clearing member (SA05)

|  |  |
| --- | --- |
| Naming Convention | X\_SA05<Member Code>\_<DDMMYYYY>.lis.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | CSV |

The above report shall have margins based on EOD positions and BOD margin parameters. (wherever EOD snapshot is applicable)

Date

Indicator

TM Code/CP Code

Minimum Margin Required (a)

Total Cash Collateral (b)

Total Non-Cash Collateral (c)

Excess Collateral of other segment (d)

Total value of Collateral (e = b + c+ d)

Short Allocation (f = a-e)

# Short allocation report for clearing member for trading member (SA06)

|  |  |
| --- | --- |
| Naming Convention | X\_SA06<Member Code>\_<DDMMYYYY>.lis.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | CSV |

The above report shall have margins based on EOD positions and BOD margin parameters. (wherever EOD snapshot is applicable)

Date

Indicator

TM Code/CP Code

Client/UCC Code

Minimum Margin Required (a)

Total Cash Collateral (b)

Total Non-Cash Collateral (c)

Excess Collateral of other segment (d)

Total value of Collateral (e = b + c+ d)

Short Allocation (f = a-e)

# Details of collaterals submitted by clearing member (COLLDTLS)

|  |  |
| --- | --- |
| Naming Convention | X\_ COLLDTLS \_<MEMBER CODE>\_DDMMYYYY\_NN.LIS.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | LIS |

Level 1 - Instrument type details

Segment Indicator, Instrument Type, Security Deposit, Margin Deposit, Total

Level 2 - Cash Instrument Details (Cash/BG/FD)

Instrument Type, Bank, Instrument No, Issue Date, Maturity Date, Gross Amount, Segment Indicator

Level 3.1 - G-Sec

Instrument Type, Deposit Type, Custodian, ISIN, Symbol, Qty, Face Value, Net Value, Maturity Date, Segment Indicator

Level 3.2 - Securities

Instrument Type, Deposit Type, Custodian, ISIN, Symbol, Qty, Gross Value, Net Value, Maturity Date, Segment Indicator

Level 4 - Allocation Summary

Cash Allocated, Cash Unallocated

Level 5 – Blocking

Description, Prop/TM Prop/CP, Client Code, Amount Blocked, Block Reason

Level 6 - TM wise deposit details

Segment Indicator, TM Code, TM Name, Deposit Amount

Level 7 - Value Date Release

Segment Indicator, Instrument Type, Deposit Type, Bank, Instrument No., Issue Date, Maturity Date, Amount, Value Date

# Security Details Report for clearing member (SEC PLEDGE)

|  |  |
| --- | --- |
| Naming Convention | X\_<MEMBER CODE>\_SECPLEDGE\_DDMMYYYY\_NN.CSV |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | CSV |

File details and format:



Details of report provided will be as under:

1. Securities Details Report\_01 (Start of day) – Will have details of securities pledge including valuation as at start of day on a daily basis.
2. Securities Details Report\_02 (End of day) – Will have details of securities pledge including valuation as at end of day

# Security Release Report (SEC REL)

|  |  |
| --- | --- |
| Naming Convention | X\_SECREL\_PRIMARY MEMBER CODE \_DDMMYYYY \_NN.CSV  NN (Batch Number – incremental.  As clearing members may not have release for each batch the same may not be sequential) |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | CSV |

File details and format:

# Details of turnover of trading members for each month (TMTO)

|  |  |
| --- | --- |
| Naming Convention | X\_TMTO\_<MEMBER CODE>\_<Start Month Year>\_<End Month Year>.LIS.gz |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | LIS |

|  |  |  |
| --- | --- | --- |
| **Column No** | **Field Characteristics** | **Details** |
| 1 | VARCHAR2 | TM Code |
| 2 | VARCHAR2 | TM Name |
| 3 | VARCHAR2 | Period |
| 4 | DATE | Report Date |

Report Date:

|  |  |  |  |
| --- | --- | --- | --- |
| Month | Futures Turnover | Futures Final Settlement Value | Total |

Futures Turnover = Trade Quantity \* Trade Price\*Contract multiplier

Futures Final Settlement Value = Futures Final Long Settlement Value + Futures Final Short Settlement Value

# Daily SPAN Risk Parameters files

        I.      Span Risk Parameter File with scaled up margin (with look ahead days as 2) applicable to the Clearing Members who have not opted for daily mark to market settlement on T+0 day.

a.       Begin of day / Intra-day files

*Naming convention* nsccl\_x.<YYYYMMDD>.inn.spn.gz

where <YYYYMMDD> represents the current system date

‘i’ represents intra day file and

‘nn’ represents intra day file batch number.

b.      End of day file

*Naming convention* nsccl\_x.<YYYYMMDD>.s.spn.gz

where <YYYYMMDD> represents the current system date

‘s’ represents end of the day file

*File location:*

Risk Parameter File : /CDSFTP/CDSCOMMON/ Parameter

*File details and format:*

1. This shall be common for all members in the Currency Derivatives segment, for each day.
2. File format shall be XML (Extended Markup Language)
3. The loss numbers in the SPAN files shall be applicable for a contract

# Portfolio File

|  |  |
| --- | --- |
| Naming Convention | X\_<MEMBER CODE>\_<DDMMYYYY>\_1.pos for TM  X\_<MEMBER CODE>\_<DDMMYYYY>\_2.pos for CM |
| File Path | CDSFTP/X<MEMBER CODE>/Portfolio directory |
| File Format | XML (Extended Markup Language) |

# Exercise Report for Trading Member (EX01) & Clearing Member (EX02)

|  |  |
| --- | --- |
| Naming Convention | X\_EX01\_<MEMBERCODE>\_DDMMYYYY.CSV.gz for the trading member  X\_EX02\_<MEMBER CODE>\_DDMMYYYY.CSV.gz for the clearing member |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | comma separated file format (CSV) |

**Field Name**

Exercise Date

Exercise Number

Exercise Request Date

Clearing Member Code

Trading Member Type

Trading Member Code

Member Account Type

Client Account Code

Settlement Type

Instrument Type

Symbol

Expiry Date

Strike Price

Option Type

Corporate Action Level

Market Type

Exercise Request Quantity

Exercise Type

Exercise Style

Final Exercise Type

Exercise / Do Not Exercise Flag

Remarks

Acceptance Flag

Exercise Rejected Quantity

Rejection Reason Code

Valid Exercise Quantity

Settlement Price (underlying close price of the security)

Exercise Value (Settlement Price x Valid Exercise Quantity)

# Assignment report for Trading Members (AS01) and Clearing Member (AS02)

|  |  |
| --- | --- |
| Naming Convention | X\_AS01\_<MEMBER CODE>\_DDMMYYYY.csv.gz for the trading member  X\_AS02\_<MEMBER CODE>\_DDMMYYYY.csv.gz for the clearing member |
| File Path | /CDSFTP/X<MEMBER CODE>/REPORTS |
| File Format | comma separated file format (CSV) |

**Field Name**

Assignment Date

Segment Indicator

Clearing Member Code

Member Account Type

Member Type

Trading Member Code

Client Account Code

Settlement Type

Instrument Type

Symbol

Expiry Date

Strike Price

Option Type

Corporate Action Level

Assigned Quantity

Exercise Type (whether on account of interim or final exercise)

Settlement Price (underlying close price of the security)

Assigned Value (Settlement price x Assigned quantity)