

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : FUTURES AND OPTIONS SEGMENT

Download Ref No: NCL/CMPT/38659

Date : August 21, 2018

Circular Ref. No: 95/2018

All Members/Custodians/PCM

Sub: File format for Final Obligation report for Delivery Settlement

This is in continuation to our circular no 67/2018 (Download Ref no NSCCL/CMPT/38039) dated June 15, 2018 on Physical Settlement in Equity Derivatives.

The format for final obligation report for clearing member (FOBG 01) is being modified. The revised format (changes highlighted) is enclosed as Annexure and will be made effective from August Expiry i.e. **August 30, 2018**.

For and on behalf of
NSE Clearing Limited
(Formerly known as National Securities Clearing Corporation Limited)

Huzefa Mahuvawala
Vice President

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Annexure

1. Final obligation report for clearing member (FOBG01)*Naming convention - F_FOBG01_<MEMBER CODE>_DDMMYYYY.csv.gz**File location: /FAOFTP/F<MEMBER CODE>/REPORTS**File details and format:*

Settlement Type

Settlement No

Clearing Member Code

Trading Member Code/CP Code

Client Code

Filler

Security Symbol

Security Series

Security Code

Obligation Date

Filler

Filler

Filler

Filler

Filler

Buy Volume

Sell Volume

Buy Amount

Sell Amount

Final Obligation Flag