**PART D**

**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 |
| 16:30 | CM\_MTM\_Prices\_DDMMYYYY.csv | /cmftp/common/clearing |
| 16:30 | C\_VAR1\_DDMMYYYY\_6.DAT | /cmftp/common/varrate |
| 19:45 | C\_TMCODE\_TRD\_DDMMYYYY\_NSE.csv.gz | /cdsftp/X<MemberCode>folder |
| C\_TMCODE\_TRD\_DDMMYYYY\_BSE.csv.gz |
| C\_CMCODE\_TRD\_DDMMYYYY\_NSE.csv.gz |
| C\_CMCODE\_TRD\_DDMMYYYY\_BSE.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.

[1. Security wise Demat Delivery Statement (DFDS)](#_Toc162792210)

[2. Security Wise Demat Receipt Statement (DFRS)](#_Toc162792211)

[3. Client Allocation Details (CADT)](#_Toc162792212)

[4. Deliveries Report (DLVR)](#_Toc162792213)

[5. Security Shortages Report (SHRT)](#_Toc162792214)

[6. Daily Obligation Report (DOBG)](#_Toc162792215)

[7. Detailed Daily Obligation Report (DDOBG)](#_Toc162792216)

[8. Final Obligation Report (FOBG)](#_Toc162792217)

[9. Net Daily Obligation Report (NDOBG)](#_Toc162792218)

[10. Net Final Obligation Report (NFOBG)](#_Toc162792219)

[11. Detailed Final Obligation Report (DFOBG)](#_Toc162792220)

[12. Daily Funds Statement (DFND)](#_Toc162792221)

[13. Bank Summary Report (DFNS)](#_Toc162792222)

[14. Auctions Square off Debit/ Credit Report (ASQR)](#_Toc162792223)

[15. Auction Difference Report (ADIF)](#_Toc162792224)

[16. Security Master](#_Toc162792225)

[17. Corporate Action Report](#_Toc162792226)

[18. Corporate Action WEEKLY Report](#_Toc162792227)

[19. Settlement Calendar](#_Toc162792228)

[20. Report for list of securities on which STT is not applicable](#_Toc162792229)

[21. Report for list of Equity Oriented Funds on which prescribed STT is applicable](#_Toc162792230)

[22. Custodian Trades Report (CUSTRD)](#_Toc162792231)

[23. Order Confirmation Report for custodian (ORDC)](#_Toc162792232)

[24. Trades Report (TRD)](#_Toc162792233)

[25. Securities Transaction Tax Report (MWST)](#_Toc162792234)

[26. Stamp Duty Report SD](#_Toc162792235)

[27. Consolidated Margin Report (MG01)](#_Toc162792236)

[28. Detail Margin Report (MG02)](#_Toc162792237)

[29. Detailed margin file for Clearing Member/Custodian (MG12)](#_Toc162792238)

[30. Detailed margin file for Trading Member (MG13)](#_Toc162792239)

[31. Detailed margin file for Clearing Member/Custodian (MG18)](#_Toc162792240)

[32. Client level Detailed margin report (CLMG02)](#_Toc162792241)

[33. VAR Margin File (VAR)](#_Toc162792242)

[34. Securities category file (CATG)](#_Toc162792243)

[35. Cross margin benefit and off-setting positions report (XM01)](#_Toc162792244)

[36. Details of Collaterals submitted by Clearing Member (COLLDTLS)](#_Toc162792245)

[37. Security Details Report (SEC PLEDGE)](#_Toc162792246)

[38. Security Release Report (SEC REL)](#_Toc162792247)

[39. Security Transfer Report (SEC TRF)](#_Toc162792248)

[40. Client Collateral Report for Trading Member (CC01)](#_Toc162792249)

[41. Client Collateral report for Trading Member (CC02)](#_Toc162792250)

[42. Short Allocation report for Trading Member (SA01)](#_Toc162792251)

[43. Short Allocation report for Clearing Member (SA02)](#_Toc162792252)

[44. Short Allocation report for Clearing Member for Trading Member (SA03)](#_Toc162792253)

[45. Short Allocation report for Trading Member (SA04)](#_Toc162792254)

[46. Short Allocation report for Clearing Member (SA05)](#_Toc162792255)

[47. Short Allocation report for CLEARING MEMBER FOR TRADING MEMBER (SA06)](#_Toc162792256)

[48. Detail penalty for short/ non-reporting by trading members (PNL01)](#_Toc162792257)

[49. Detail penalty for short/non reporting by clearing member (PNL02)](#_Toc162792258)

[50. Penalty for short/ non-reporting by trading members affiliated to clearing member (PNL03)](#_Toc162792259)

[51. Security wise Demat Delivery Statement (DFDS)](#_Toc162792260)

[52. Security Wise Demat Receipt Statement (DFRS)](#_Toc162792261)

[53. Client Allocation Details (CADT)](#_Toc162792262)

[54. Applicable Symbol File](#_Toc162792263)

[55. Symbol Series Mapping](#_Toc162792264)

[56. Cash Market MTM prices](#_Toc162792265)

[57. EPI Reversal Report](#_Toc162792266)

[58. Voluntary Auction Report](#_Toc162792267)

[59. Trading member client wise obligation](#_Toc162792268)

[60. Tender Offer Acceptance Report](#_Toc162792269)

[61. Tender Offer Obligation Report](#_Toc162792270)

[62. Tender Offer STT Report](#_Toc162792271)

[63. Tender Offer Stampduty Report](#_Toc162792272)

[64. Tender Offer Trade Report](#_Toc162792273)

[65. Tender Offer Funds pay-out Provisional Report](#_Toc162792274)

[66. Tender Offer Funds pay-out Final Report](#_Toc162792275)

[67. Tender Offer client direct payout report](#_Toc162792276)

[68. Report for OFS trades (OFS\_TRD)](#_Toc162792277)

[69. Stamp Duty Report for OFS (sd)](#_Toc162792278)

[70. Provisional Obligation Report for OFS](#_Toc162792279)

[71. Final Obligation Report for ofs](#_Toc162792280)

[72. STT Report for OFS](#_Toc162792281)

[73. Custodian Allocation Report](#_Toc162792282)

[74. Client Final Obligation Report (DCFOBG)](#_Toc162792283)

[75. Client Funds Obligation Report (DCFUNDSOBG)](#_Toc162792284)

[76. Client Securities Obligations Report (DCSECOBG)](#_Toc162792285)

[77. Client Funds Debit Report (DCDEBIT)](#_Toc162792286)

[78. Client Funds Shortage Report (DCFSHRT)](#_Toc162792287)

[79. Client Securities Shortage Report (DCSSHRT\_R & DCSSHRT\_D)](#_Toc162792288)

[80. Client Auction Square off Report (DCASQR\_R & DCASQR\_D)](#_Toc162792289)

[81. Client Allocation Details (DCCADT)](#_Toc162792290)

[82. Client Funds Pay-out Rejection Report (DCREJECT)](#_Toc162792291)

[83. TM charges report (TMCHARGES)](#_Toc162792292)

[84. Epi reversal in UPI client account (DCEPIREV)](#_Toc162792293)

[85. Trading member wise UPI client wise obligation (DCDEPO)](#_Toc162792294)

# Security wise Demat Delivery Statement (DFDS)

*File Name – C\_DFDS\_memcode\_DDMMYYYY.csv*

*C\_DFDS\_T0\_memcode\_DDMMYYYY.csv (For securities settling on T+0 basis)*

*File Location - Members Folder/Reports*

**Header Record**

Record Type (01)

File Type

Member Type

Member Code

Date (YYYYMMDD)

Total Number of Records

Total Quantity

**Detailed Record**

Record Type (10)

Settlement Type

Settlement No

Delivery Type

Security Symbol

Security Series

Security ISIN

Quantity Delivered

Depository

Transaction No

# Security Wise Demat Receipt Statement (DFRS)

*File Name – C\_DFRS\_memcode\_DDMMYYYY.csv*

*C\_DFRS\_T0\_memcode\_DDMMYYYY.csv (For securities settling on T+0 basis)*

*File Location - Members Folder/Reports*

**Header Record**

Record Type (01)

File Type

Member Type

Member Code

Date (YYYYMMDD)

Total Number of Records

Total Quantity

**Detailed Record**

Record Type (10)

Settlement Type

Settlement No

Delivery Type

Security Symbol

Security Series

Security ISIN

Quantity Received

Depository

Transaction No

# Client Allocation Details (CADT)

*File Name – C\_CADT\_memcode\_DD-MMM-YYYY.csv*

C\_<\_memcode>\_CADT\_T0\_DD-MMM-YYYY *(For securities settling on T+0 basis)*

*File Location - Members Folder/Reports*

**Header Record**

Record Type (01)

File Type

Member Type

Member Code

Date (YYYYMMDD)

Total Number of Records

Total Quantity

**Detailed Record (Security wise client level allocation)**

Record Type (10)

Settlement Type

Settlement No

Delivery Type

Security Symbol

Security Series

Security ISIN

Quantity Received

Depository

Transaction No

Quantity Credited to CM Pool A/c / Clearing A/c

Quantity Credited to Beneficiary A/c

**Detailed Record (Details of Direct Payout to Beneficiary Account)**

Record Type (20)

Settlement Type

Settlement No

Delivery Type

Security Symbol

Security Series

Security ISIN

Depository

Beneficiary Account No

Quantity Required to be in Beneficiary A/c

Quantity actually credited in Beneficiary A/c,

Transaction No

# Deliveries Report (DLVR)

*File Name - C\_memcode\_DLVR\_SETTYPNO\_DDMMYYYY.csv*

*File location - Members Folder/Reports*

Settlement Type

Settlement Number

Delivery Centre Code

Receiving Centre Code

Delivery Unique ID

Delivery Date

Delivery Number

Receipt Number

Delivery Trade Number

Delivery Type

Security Symbol

Security Series

Security Code

Quantity to Deliver/Quantity to receive

Quantity Delivered

Quantity Received (Electronic)

Quantity Received (Physical)

Quantity Received

Delivery Value

Number of Certificates

Delivering Custodian code

Delivering Trading Member

Delivering Trading Member Branch Number

Receiving Custodian Code

Receiving Trading Member

Receiving Trading Member Branch

Objection Number

Corporate Benefit Flag

Note: The above report for TFT-S securities (settlement type ‘Z’) shall contain deliveries generated on a gross basis and the delivery trade number in the report shall be blank.

# Security Shortages Report (SHRT)

*File Name - C\_memcode\_SHRT\_SETTYPNO\_D\_DDMMYYYY.csv or C\_memcode\_SHRT\_SETTYPNO\_R\_DDMMYYYY.csv*

*File Location- Members Folder/Reports*

Serial No

Settlement Type

Settlement No

Security Symbol

Security Series

Short quantity

Valuation price

Valuation Debit Amount

# Daily Obligation Report (DOBG)

*File Name for Clearing Member - C\_memcode\_DOBG\_SETTYPNO\_DDMMYYYY.csv*

*File Name for Trading Member - C\_memcode\_T\_DOBG\_SETTYPNO\_DDMMYYYY.csv File Location- Members Folder/Reports*

Settlement Type

Settlement No

Trading Member Code

Trading Member Branch Code

Custodian Participant Code

Custodian Code

Security Symbol

Security Series

Security Code

Obligation Date

No Delivery Security Flag

Daily Buy Volume

Daily Sell Volume

Daily Buy Amount

Daily Sell Amount

Cumulative Buy Volume

Cumulative Sell Volume

Cumulative Buy Amount

Cumulative Sell Amount

Final Obligation Flag

# Detailed Daily Obligation Report (DDOBG)

*File Name for Clearing Member - C\_memcode\_DDOBG\_SETTYPNO\_DDMMYYYY.csv*

*Location- Members Folder/Reports*

Settlement Type

Settlement No

Trading Member Code

Trading Member Branch Code

Custodian Participant Code

Custodian Code

Security Symbol

Security Series

Security Code

Obligation Date

No Delivery Security Flag

Daily Buy Volume

Daily Sell Volume

Daily Buy Amount

Daily Sell Amount

Cumulative Buy Volume

Cumulative Sell Volume

Cumulative Buy Amount

Cumulative Sell Amount

Final Obligation Flag

# Final Obligation Report (FOBG)

*File Name for clearing member- C\_memcode\_FOBG\_SETTYPNO\_DDMMYYYY.csv*

*File Name for trading member- C\_memcode\_T\_FOBG\_SETTYPNO\_DDMMYYYY.csv*

*File Location- Members Folder/Reports*

Settlement Type

Settlement No

Trading Member Code

Trading Member Branch Code

Custodian Participant Code

Custodian Code

Security Symbol

Security Series

Security Code

Obligation Date

No Delivery Security Flag

Daily Buy Volume

Daily Sell Volume

Daily Buy Amount

Daily Sell Amount

Cumulative Buy Volume

Cumulative Sell Volume

Cumulative Buy Amount

Cumulative Sell Amount

Final Obligation Flag

# Net Daily Obligation Report (NDOBG)

*File Name for clearing member - C\_memcode\_NDOBG\_SETTYPNO\_DDMMYYYY.csv*

*File Name for trading member - C\_memcode\_T\_NDOBG\_SETTYPNO\_DDMMYYYY.csv*

*File Location- Members Folder/Reports*

Security Symbol

Security Series

Cumulative Buy Quantity

Cumulative Buy Value

Cumulative Sell Quantity

Cumulative Sell Value

Net Quantity

Net Value

# Net Final Obligation Report (NFOBG)

*File Name for clearing member - C\_memcode\_NFOBG\_SETTYPNO\_DDMMYYYY.csv*

*File Name for trading member - C\_memcode\_T\_\_NFOBG\_SETTYPNO\_DDMMYYYY.csv*

*File Location- Members Folder/Reports*

Security Symbol

Security Series

Cumulative Buy Quantity

Cumulative Buy Value

Cumulative Sell Quantity

Cumulative Sell Value

Net Quantity

Net Value

# Detailed Final Obligation Report (DFOBG)

*File Name for clearing member - C\_memcode\_DFOBG\_SETTYPNO\_DDMMYYYY.csv\_*

*File Location- Members Folder/Reports*

Settlement Type

Settlement No

Trading Member Code

Trading Member Branch Code

Custodian Participant Code

Custodian Code

Security Symbol

Security Series

Security Code

Obligation Date

No Delivery Security Flag

Daily Buy Volume

Daily Sell Volume

Daily Buy Amount

Daily Sell Amount

Cumulative Buy Volume

Cumulative Sell Volume

Cumulative Buy Amount

Cumulative Sell Amount

Final Obligation Flag

# Daily Funds Statement (DFND)

*File Name - C\_memcode\_DFND\_DDMMYYYYY.csv*

*File Location- Members Folder/Reports*

Summary Txn No

Segment Indicator

Bank Txns Received Date

Transaction Code

Transaction Description

Debit/Credit

Original Amount

Due Amount

Amount Received

Short Amount

# Bank Summary Report (DFNS)

*File Name – C\_memcode\_DFNS\_DDMMYYYY.csv*

*File Location- Members Folder/Reports*

Summary Transaction Number

Description

Transaction Code

Debit/Credit

From Account Number

To Account Number

Amount

# Auctions Square off Debit/ Credit Report (ASQR)

*File Name - C\_memcode\_ASQR\_SETTYPNO\_D\_DDMMYYYY.CSV or*

*C\_memcode\_ASQR\_SETTYPNO\_R\_DDMMYYYY.CSV*

*File Location- Members Folder/Reports*

Security Symbol

Security Series

Settlement Type

Settlement Number

Square off quantity

Square off Price

Square off debit/Credit Amount

# Auction Difference Report (ADIF)

*File Name - C\_memcode\_ADIF\_SETTYPNO\_DDMMYYYY.csv*

*File Location- Members Folder/Reports*

Security Symbol

Security Series

Settlement Type

Settlement No

Trade Qty

Valuation Amount

Auction Amount

Auction Difference Amount

Total Funds Payable

# Security Master

*File Name - C\_SEC\_DDMMYYYY\_<<exchange code>>.csv*

*File location – Common Folder/Clearing*

Security Symbol

Security Series

Security Description

Security Code

Security ISIN

# Corporate Action Report

*File Name - C\_CORPACT\_DDMMYYYY.csv*

*File Location- Common Folder/Clearing*

Security Symbol

Security Series

Security Description

Sec Code

Record date

Book Closure start date

Book Closure end date

Ex-Date

ND Start Date

ND End Date

Settlement Type

Settlement No

Corporate Action description

ISIN Code

Active/Cancelled flag

# Corporate Action WEEKLY Report

*File Name – CPR\_YYYYMMDD.txt*

*File Location- Common Folder/corporateactions*

Sr. No.

Name of the Company

Symbol

Series

ISIN

Corporate Action Description

Record Date

BC Start Date

BC End Date

Ex-Date

Non Delivery Start Date

Non Delivery End Date

Sett. No. in which to be settled

# Settlement Calendar

*File Name - C\_STC\_MONYYYY\_DDMMYYYY.csv*

*File Location- Members Folder/Common*

Settlement Type

Settlement No

Trade Start Date

Trade End Date

Funds Payin Date

Funds Payout Date

Security Payin Date

Security Payout Date

Final Obligation Date

Settlement Merge Number

Settlement Active (Y/N)

Settlement Special (Y/N)

# Report for list of securities on which STT is not applicable

*File Name - C\_STT\_DDMMYYYY.csv*

*File Location- Common Folder/Clearing*

Security Symbol

Security Series

Security Description

Security ISIN

# Report for list of Equity Oriented Funds on which prescribed STT is applicable

*File Name - C\_STT\_IND\_DDMMYYYY.csv*

*File Location- Common Folder/Clearing*

Symbol

Series

ISIN

Security Description

STT Indicator

# Custodian Trades Report (CUSTRD)

*File Name - C\_cuscode\_CUSTRD\_SETTYPNO\_DDMMYYYY.csv*

*File Location- Custodian / Download*

Settlement Type

Settlement No

Custodian Code

Custodian Participant

Security Symbol

Security Series

Trade Date

Order number/OTR number

Buy/Sell Flag

Quantity

Price

Value

Confirmation flag

# Order Confirmation Report for custodian (ORDC)

*File Name - C\_cuscode\_ORDC\_DDMMYYYY.csv*

*File Location- Custodian / Download*

Settlement Type

Settlement Number

Security Symbol

Security Series

Order/OTR number

Buy/Sell Flag

Trade Quantity

Trade Value

Weighted Avg Price

CP Code

TM Code

# Trades Report (TRD)

*File Name for Clearing Member - C\_memcode\_TRD\_DDMMYYYY\_<Exchange code>.csv*

*File Name for Trading Member - C\_memcode\_T\_TRD\_DDMMYYYY\_<Exchange code>.csv*

*File Location- Members Folder/Reports*

Trade Number

Trade Date

Trade Time

Security Symbol

Security Series

Security Code

Security Type

Buy Trading Member

Trade Buy Dealer

Sell Trading Member

Trade Sell Dealer

Trade Price

Trade Quantity

Buy Order Number

Sell Order Number

Buy Custodial Participant Code

Sell Custodial Participant Code

Buy Custodian Code

Sell Custodian Code

Buy Account

Sell Account

ISIN Code

Market Type

No-Delivery flag

Buy Confirmation Flag

Sell Confirmation Flag

Auction Number

Act Type

Buy TM Branch

Sell TM Branch

Old Buy Custodial Participant Code

Old Sell Custodial Participant Code

Old Buy Custodian Code

Old Sell Custodian Code

# Securities Transaction Tax Report (MWST)

1. *Clearing member file*

*File Name – MWST\_memcode\_DDMMYYYY.csv*

*MWST\_T0\_memcode\_DDMMYYYY.csv (For securities settling on T+0 basis)*

*File Location- Members Folder/Reports*

**Header Record**

Record Type (10)

STT date

Due date of payment

Member type

Member Code

Total STT

**Detailed Record (Trading Member level STT information)**

Record type (20)

STT date

Trading Member code

Total STT

**Detailed Record (Client level STT information)**

Record type(20)

STT date

Trading Member Code

Client code

Total STT

**Detailed Record (Client Securities level STT information)**

Record Type (30)

STT date

Trading Member Code

Trading Client code

Settlement Type

Settlement Number

Security Symbol

Security Series

Total Buy Quantity

Total Sell Quantity

Total Buy Value

Total Sell Value

Volume Weighted Average Price

Purchase Quantity – delivery

Sale Quantity – delivery

Sale Quantity – other than delivery

Purchase value – delivery

Sale Value – delivery

Sale Value – other than delivery

STT purchase delivery

STT sale delivery

STT sale other than delivery

Total STT

1. *Trading member file*

*File Name – MWST\_memcode\_T\_DDMMYYYY.csv*

*MWST\_T0\_T\_memcode\_DDMMYYYY.csv (For securities settling on T+0 basis)*

*File Location- Members Folder/Reports*

**Header Record**

Record Type (10)

STT date

Due date of payment

Member type

Member Code

Total STT

**Detailed Record (Client level STT information)**

Record type(20)

STT date

Client code

Total STT

**Detailed Record (Client Securities level STT information)**

Record Type (30)

STT date

Trading Client code

Settlement Type

Settlement Number

Security Symbol

Security Series

Total Buy Quantity

Total Sell Quantity

Total Buy Value

Total Sell Value

Volume Weighted Average Price

Purchase Quantity – delivery

Sale Quantity – delivery

Sale Quantity – other than delivery

Purchase value – delivery

Sale Value – delivery

Sale Value – other than delivery

STT purchase delivery

STT sale delivery

STT sale other than delivery

Total STT

# Stamp Duty Report SD

1. Trading member file

*File Name – C\_SD01\_<MEMBER CODE>\_DDMMYYYY.CSV*

*C\_SD01\_T0\_MEMBER CODE\_DDMMYYYY.CSV (For securities settling on T+0 basis)*

*File Location- Members Folder/Reports*

**Header Record (Trading Member level stamp duty information)**

Record Type (10)

Stamp Duty date

Due date of payment

Member Type

Member Code

Total Stamp Duty

**Detailed Record (Client level Stamp Duty information)**

Record type (20)

Stamp Duty date

Trading Member code

Client code

Total Stamp Duty

State Union Territory

**Detailed Record (Client Securities level Stamp Duty information)**

Record Type (30)

Stamp Duty date

Trading Member Code

Trading Client code

Settlement Type

Settlement Number

Security Symbol

Security Series

Total Buy Quantity

Total Sell Quantity

Purchase Quantity – delivery

Purchase value – delivery

Purchase Quantity – non delivery

Purchase value – non delivery

Stamp Duty purchase – delivery

Stamp Duty purchase – non delivery

Total Stamp Duty

1. Clearing member file

*File Name – C\_SD02\_<MEMBER CODE>\_DDMMYYYY.CSV*

*C\_SD02\_T0\_T\_MEMBER CODE\_DDMMYYYY.CSV (For securities settling on T+0 basis)*

*File Location- Members Folder/Reports*

**Header Record (Clearing Member level stamp duty information)**

Record Type (10)

Stamp Duty date

Due date of payment

Member Type

Member Code

Total Stamp Duty

**Detailed Record (Trading Member level Stamp Duty information)**

Record type (20)

Stamp Duty date

Trading Member code

Total Stamp

**Duty Detailed Record (Client level Stamp Duty information)**

Record type (30)

Stamp Duty date

Trading Member code

Client code

Total Stamp Duty

State Union Territory

**Detailed Record (Client Securities level Stamp Duty information)**

Record Type (40)

Stamp Duty date

Trading Member Code

Trading Client code

Settlement Type

Settlement Number

Security Symbol

Security Series

Total Buy Quantity

Total Sell Quantity

Purchase Quantity – delivery

Purchase value – delivery

Purchase Quantity – non delivery

Purchase value – non delivery

Stamp Duty purchase - delivery

Stamp Duty purchase - non delivery

Total Stamp Duty

# Consolidated Margin Report (MG01)

*Clearing member File Name-* C\_MG01\_<mem\_cd>\_DDMMYYYY.lis

C\_MG01\_2\_<mem\_cd>\_DDMMYYYY.lis

STATEMENT

A) Collateral Details

1) Cash component for CM Prop

2) Non cash component for CM Prop

3) Total (A1+A2)

4) Effective Deposits

5) Non-usable Non-cash Component (A3-A4)

B) Margins Details

6) Base Minimum capital

7) MTM loss <<will be populated as zero>>

8) VAR Margin <<will be populated as zero>>

9) Extreme Loss Margin <<will be populated as zero>>

10) Adhoc Margin <<will be populated as zero>>

11) CM Prop Margins

12) TM Margins > 90%

13) Total Margins (B8+B9+B10)

14) Cash Component required for BMC & MTM Loss of CM Prop

15) Effective Deposits required for BMC, MTM Loss and Total Margin for CM Prop (B6+ B13)

15) Balance Deposits Available (A4-B15)

16) Margin Transaction

# Detail Margin Report (MG02)

*Clearing member File Name -* C\_MG02\_<mem\_cd>\_DDMMYYYY.csv.gz

*Trading member File Name-* C\_MG02\_T\_<mem\_cd>\_DDMMYYYY.csv.gz

**Trading Member, Client wise, security wise margin record**

Record Type – Value will be 10

Trading Member Code

Client Code

Security Symbol

Security Series

Settlement Type

Settlement Number

Buy Qty

Buy Value

Sell Qty

Sell Value

Net Open Qty

Net Open value

MTM Price

MTM Profit/Loss

Margin Amount

**Client wise, mark to market record**

Record Type – Value will be 20

Trading Member Code

Client Code

Settlement type

Settlement Number

MTM Profit/ Loss

**Client wise, total margin record**

Record Type – Value will be 30

Trading Member Code

Client Code

Margins

MTM Loss

Total Margins

**Security wise, margin record**

Record Type – Value will be 40

Security Symbol

Security Series

Open Qty

Open value

Margin %

Margin

**Member wise, total margin record**

Record Type – Value will be 50

Margins

MTM Loss

Total Margins

# Detailed margin file for Clearing Member/Custodian (MG12)

1. File format for Intra day Margins

*Naming convention* - C\_MG12\_P\_<MEMBER CODE>\_DDMMYYYY\_inn.lis.gz

Where nn is the batch number

*File location:*

For CMs - CMFTP/C<MEMBERCODE>/REPORTS

For Custodians - NMASS -> File Mgmt -> File Download

*File details and format:*

Current date

Trading member /Custodial participant code

VAR margin + Extreme Loss margin

Minimum Margin

Additional margin

ICMTM Loss

Total actual margin (VAR margin + Extreme Loss margin),

Total margin to be collected (Minimum Margin)

1. File format for End of Day(Final and Provisional)

*Naming convention* - C\_MG12\_<MEMBER CODE>\_DDMMYYYY.lis.gz and C\_MG12\_P\_<MEMBER CODE>\_DDMMYYYY.lis.gz

*File location*:

For CMs - CMFTP/C<MEMBERCODE>/REPORTS

For Custodians - NMASS -> File Mgmt -> File Download

*File details and format:*

Current date

Trading member /Custodial participant code

VAR margin + Extreme Loss margin

Minimum Margin

Additional margin

MTM Loss

EOD Total actual margin (VAR margin + Extreme Loss margin + Additional Margin + MTM)

EOD Total margin to be collected (Minimum margin + Additional Margin + MTM)

Peak of Intra-day margin to be collected

# Detailed margin file for Trading Member (MG13)

1. File format for Intra day Margins

*Naming convention* - C\_MG13\_P\_<MEMBER CODE>\_DDMMYYYY\_inn.lis.gz

Where nn is the batch number

*File location:* For TMs - CMFTP/C<MEMBERCODE>/REPORTS

*File details and format:*

Current date

Client Code

VAR margin + Extreme Loss margin

Minimum Margin

Additional margin

ICMTM Loss

Total actual margin (VAR margin + Extreme Loss margin),

Total margin to be collected (Minimum Margin)

Client/Proprietary Flag

1. File format for End of Day

*Naming convention* - C\_MG13\_<MEMBER CODE>\_DDMMYYYY.lis.gz

*File location*: For TMs - CMFTP/C<MEMBERCODE>/REPORTS

*File details and format*:

Current date

Client Code

VAR margin + Extreme Loss margin

Minimum Margin

Additional margin

MTM Loss

EOD Total actual margin (VAR margin + Extreme Loss margin + Additional Margin + MTM)

EOD Total margin to be collected (Minimum margin + Additional Margin + MTM)

Peak of Intra-day margin to be collected

Client/Proprietary Flag

# Detailed margin file for Clearing Member/Custodian (MG18)

1. File format for Intra day Margins

*Naming convention* - C\_MG18\_P\_<MEMBER CODE>\_DDMMYYYY\_inn.lis.gz

Where nn is the batch number

*File location:*

For CMs - CMFTP/C<MEMBERCODE>/REPORTS

For Custodians - NMASS -> File Mgmt -> File Download

*File details and format:*

Current date

Trading member /Custodial participant code

VAR margin + Extreme Loss margin

Minimum Margin

Additional margin

ICMTM Loss

Total actual margin (VAR margin + Extreme Loss margin),

Total margin to be collected (Minimum Margin)

1. File format for End of Day

*Naming convention* - C\_MG12\_<MEMBER CODE>\_DDMMYYYY.lis.gz

*File location*:

For CMs - CMFTP/C<MEMBERCODE>/REPORTS

For Custodians - NMASS -> File Mgmt -> File Download

*File details and format:*

Current date

Trading member /Custodial participant code

VAR margin + Extreme Loss margin

Minimum Margin

Additional margin

MTM Loss

EOD Total actual margin (VAR margin + Extreme Loss margin + Additional Margin + MTM)

EOD Total margin to be collected (Minimum margin + Additional Margin + MTM)

Peak of Intra-day margin to be collected

# Client level Detailed margin report (CLMG02)

*Naming Convention:*

Clearing member File Name: C\_CLMG02\_\_DDMMYYYY.csv.gz

Trading member File Name: C\_CLMG02\_\_ T \_DDMMYYYY.csv.gz

*File location:*

For CMs/ TMs - CMFTP/C/REPORTS

For Custodians - NCIS> File Download

*File details and format:*

Trading Member, Client wise, security wise margin record

Record Type – Value will be 10

Trading Member Code

Client Code

Security Symbol

Security Series

Settlement Type

Settlement Number

Buy Qty

Buy Value

Sell Qty

Sell Value

Net Open Qty

Net Open value

MTM Price

MTM Profit/Loss

VAR+ ELM

Minimum margin

Additional Margin

Record Type – Value will be 20

Trading Member Code

Client Code

Settlement Type

Settlement Number

MTM Profit/Loss

Client wise, total margin record

Record Type – Value will be 30

Trading Member Code

Client Code

VAR+ELM

Minimum margin

Additional Margin

MTM Loss

Total Margins (Minimum margin+ Additional Margin + MTM Loss)

Security wise, margin record

Record Type – Value will be 40

Security Symbol

Security Series

Open Qty

Open value

Margin %

Margin

Minimum Margin

Member wise, total margin record

Record Type – Value will be 50

VAR+ELM

Minimum margin

Additional Margin

MTM Loss

Total Margins (Minimum margin+ Additional Margin + MTM Loss)

# VAR Margin File (VAR)

**File location**

This file would be generated and disseminated everyday at the end and during the day on the extranet server in the common/var rate directory

**Naming convention:**

C\_VAR1\_DDMMYYYY\_N.DAT where

<DDMMYYYY> represents the current date,

‘N’ represents file batch number for the day.

Control Record

|  |  |  |  |
| --- | --- | --- | --- |
| **Field name** | **Length** | **Mandatory/optional** | **Description** |
| Record type | Char(2) | Mandatory | Value is 10 |
| Date | Char(8) | Mandatory | Date on which file is generated |
| Filler |  |  |  |
| Total records | Number(7) | Mandatory | Total no. of detail record |

Detail Record

|  |  |  |  |
| --- | --- | --- | --- |
| **Field name** | **Length** | **Mandatory/optional** | **Description** |
| Record type | Char(2) | Mandatory | Value is 20. |
| Sec symbol | Char(10) | Mandatory |  |
| Sec series | Char(2) | Mandatory |  |
| ISIN | Char(12) | Mandatory |  |
| Security VAR |  |  |  |
| Filler |  |  |  |
| VAR margin | Number(5,2) | Mandatory |  |
| Extreme loss rate | Number(5,2) | Mandatory |  |
| Ad-hoc margin | Number(5,2) | Mandatory |  |
| Daily margin rate | Number(5,2) | Mandatory |  |

# Securities category file (CATG)

**File location**

This file would be generated and disseminated on the extranet server

**Naming convention:**

<C\_CATG\_<MONYYYY>.Tnn

where,

MONYYYY - is the applicable month and year for which the file is generated

T - is the file indicator

nn - is the batch number

The file will be CSV file.

**Control Record**

| **Sr. No.** | **Field** | **Length** | **Mandatory/**  **Optional** | **Description** |
| --- | --- | --- | --- | --- |
|  | Record Type | Number(2) | Mandatory | Record Type – Value is 10 |
|  | Applicable Month | Char(3) | Mandatory | Applicable Month -  MON |
|  | Applicable Year | Char(4) | Mandatory | Applicable Year- YYYY |
|  | Total Number of detail records | Number(6) | Mandatory | Total Number of Detail Records in the file |

**Detail Record Format**

| **Sr. No.** | **Field** | **Length** | **Mandatory /**  **Optional** | **Description** |
| --- | --- | --- | --- | --- |
|  | Record Type | Number(2) | Mandatory | Record Type – Value is 20 |
|  | Security Symbol | Char(10) | Mandatory | Security Symbol |
|  | Security Series | Char(2) | Mandatory | Security Series |
|  | ISIN | Char(12) | Mandatory | ISIN of that security |
|  | Security Category | Char(1) | Mandatory | Security Category applicable on that security in the following month. |
|  | Security Impact Cost | Number(5,2) | Mandatory | Security Impact Cost |

# Cross margin benefit and off-setting positions report (XM01)

**Cross margin benefit report (XM-01)**

Clearing Member File - C\_XM01\_<MEMBER CODE>\_DDMMYYYY.csv

Trading Member File - C\_XM01\_T\_<MEMBER CODE>\_DDMMYYYY.csv

File location: Reports directory in Extranet folder

File details and format:

**Trading Member, Client wise, security wise record**

Record Type – Value will be 10

Trading Member Code

Client Code

Security Symbol

Security Series

Settlement Type

Settlement Number

Net Open Position in Qty

Off-setting Qty

Original Margins (A)

Margin Benefit (B)

Applicable Margins (A)-(B)

**Client wise, cross margin record**

Record Type – Value will be 20

Client Code

Original Margins (A)

Margin Benefit (B)

Applicable Margins (A)-(B)

**Member wise, total margin record**

Record Type – Value will be 30

Original Margins (A)

Margin Benefit (B)

Applicable Margins (A)-(B)

# Details of Collaterals submitted by Clearing Member (COLLDTLS)

Naming convention

C\_ COLLDTLS \_MEMBER CODE\_DDMMYYYY\_NN.CSV

File location: /CMFTP/C<MEMBER CODE>/REPORTS

File details and format:

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 (SEC PLEDGE)

*Naming convention* C\_MEMBER CODE\_SEC\_PLEDGE\_DDMMYYYY.CSV

*File location:* /CMFTP/C<MEMBER CODE>/REPORTS

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 -*  C\_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 location-*  CMFTP/C/REPORTS

*File details and format:*

Segment

CM Code

TM Code/CP Code (Can be blank)

UCC (Can be blank)

Depository

Symbol

Instrument Type

ISIN

BP ID (Pledge sequence number)

Quantity released (in the current release batch)

# Security Transfer Report (SEC TRF)

*Naming convention -*  C\_Primary member code\_SEC\_TRF\_DDMMYYYY.CSV

*File location-*  CMFTP/C/REPORTS

*File details and format:*

Additions due to successfully processed transfer requests:

Tm code

Client/ CP code

Instrument type

Symbol

Isin

Series

Deposit type (BC/ABC)

Depository/ Custody

PSN/ BP instruction id

Quantity

Valuation price

Gross value

Haircut

Net value

Release due to successfully processed transfer requests:

Tm code

Client/ CP code

Instrument type

Symbol

Isin

Series

Deposit type (BC/ABC)

Depository/ Custody

PSN/ BP instruction id

Quantity

Valuation price

Gross value

Haircut

Net value

# Client Collateral Report for Trading Member (CC01)

*Naming convention -* C\_CC01\_<MEMBER CODE>\_<DDMMYYYY>.csv.gz

*File Location-* CMFTP/C<MEMBERCODE>/REPORTS

*File details and format:*

Client/UCC Code

Cash Component-Allocated

Cash Component- Value of Gsec/GMF/CMF repledgedNon- Cash Component - Value of Non-Cash repledged

Total Value

Margins

# Client Collateral report for Trading Member (CC02)

*Naming convention-* C\_CC02\_<MEMBER CODE>\_<DDMMYYYY>.csv.gz

*File Location-* CMFTP/C<MEMBERCODE>/REPORTS

*File details and format:*

Trading Member Code/CP Code

Client/UCC Code

Cash Component-Allocated

Cash Component- Value of Gsec/GMF/CMF repledgedNon- Cash Component - Value of Non-Cash repledged

Total Value

Margins

# Short Allocation report for Trading Member (SA01)

*File format for Intraday Short allocation*

File Name C\_SA01\_P\_<<member code>>\_DDMMYYYY\_i<<nn>>.lis.gz

Where nn is the batch number

File Location : CMFTP/<MEMCD>/Reports

File Format

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))

*File format for End of Day Short allocation*

File Name C\_SA01\_<<member code>>\_DDMMYYYY.lis.gz

File Location : CMFTP/<MEMCD>/Reports

File Format

Date

Client/UCC Code

Minimum Margin Required (a)

Total Cash Collateral (b)

Total Non-Cash Collateral (c)

Total value of Collateral (d)

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

# Short Allocation report for Clearing Member (SA02)

*File format for Intraday Short allocation*

File Name C\_SA02\_P\_<<member code>>\_DDMMYYYY\_i<<nn>>.lis.gz

Where nn is the batch number

File Location : CMFTP/<MEMCD>/Reports

File Format

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))

*File format for End of Day Short allocation*

File Name C\_SA02\_<<member code>>\_DDMMYYYY.lis.gz

File Location : CMFTP/<MEMCD>/Reports

File Format

Date

TM Prop/CP

Minimum Margin Required (a)

Total Cash Collateral (b)

Total Non-Cash Collateral (c)

Total value of Collateral (d)

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

# Short Allocation report for Clearing Member for Trading Member (SA03)

*File format for Intraday Short allocation*

File Name C\_SA03\_P\_<<member code>>\_DDMMYYYY\_i<<nn>>.lis.gz

Where nn is the batch number

File Location : CMFTP/<MEMCD>/Reports

File Format

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))

*File format for End of Day Short allocation*

File Name C\_SA03\_<<member code>>\_DDMMYYYY.lis.gz

File Location : CMFTP/<MEMCD>/Reports

File Format

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)

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

# Short Allocation report for Trading Member (SA04)

File Name C\_SA04\_<<member code>>\_DDMMYYYY.lis.gz

File Location : CMFTP/<MEMCD>/Reports

File Format

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)

File Name C\_SA05\_<<member code>>\_DDMMYYYY.lis.gz

File Location : CMFTP/<MEMCD>/Reports

File Format

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)

File Name C\_SA06\_<<member code>>\_DDMMYYYY.lis.gz

File Location : CMFTP/<MEMCD>/Reports

File Format

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)

# Detail penalty for short/ non-reporting by trading members (PNL01)

Naming convention: C\_PNL01\_<MEMBER CODE>\_DDMMYYYY.CSV

File Location: Member Folder/ REPORTS/DNLD/PNL01

File Format:

Trade Date

Client Code

EOD Reporting Shortfall (a)

Peak Reporting Shortfall (b)

EOD Short Allocation (c)

Shortfall Amount = Max of [ (a),(b),(c) ]

Penalty Amount

GST Amount

Total Penalty Amount

# Detail penalty for short/non reporting by clearing member (PNL02)

Naming convention: C\_PNL02\_<MEMBER CODE>\_DDMMYYYY.CSV.gz

File Location: Member Folder/ REPORTS/DNLD/PNL02

File Format:

Trade Date

TM Code/CP Code

EOD Reporting Shortfall (a)

Peak Reporting Shortfall (b)

EOD Short Allocation (c)

Shortfall Amount = Max of [ (a),(b),(c) ]

Penalty Amount

GST Amount

Total Penalty Amount

# Penalty for short/ non-reporting by trading members affiliated to clearing member (PNL03)

Naming convention: C\_PNL03\_<MEMBER CODE>\_DDMMYYYY.CSV

File Location: Member Folder/ REPORTS/DNLD/PNL02

File details and format:

Trade Date

TM Code

Penalty Amount

GST Amount

Total Penalty Amount

# Security wise Demat Delivery Statement (DFDS)

File Name – C\_DFDS\_memcode\_DDMMYYYY\_P.csv

File Location - Members Folder/Reports

**Header Record**

Record Type (01)

File Type

Member Type

Member Code

Date (YYYYMMDD)

Total Number of Records

Total Quantity

**Detailed Record**

Record Type (10)

Settlement Type

Settlement No

Delivery Type

Security Symbol

Security Series

Security ISIN

Quantity Delivered

Depository

Transaction No

# Security Wise Demat Receipt Statement (DFRS)

File Name – C\_DFRS\_memcode\_DDMMYYYY\_P.csv

File Location - Members Folder/Reports

**Header Record**

Record Type (01)

File Type

Member Type

Member Code

Date (YYYYMMDD)

Total Number of Records

Total Quantity

**Detailed Record**

Record Type (10)

Settlement Type

Settlement No

Delivery Type

Security Symbol

Security Series

Security ISIN

Quantity Received

Depository

Transaction No

# Client Allocation Details (CADT)

File Name – C\_CADT\_memcode\_DD-MMM-YYYY\_P.csv

File Location - Members Folder/Reports

**Header Record**

Record Type (01)

File Type

Member Type

Member Code

Date (YYYYMMDD)

Total Number of Records

Total Quantity

**Detailed Record (Security wise client level allocation)**

Record Type (10)

Settlement Type

Settlement No

Delivery Type

Security Symbol

Security Series

Security ISIN

Quantity Received

Depository

Transaction No

Quantity Credited to CM Pool A/c / Clearing A/c

Quantity Credited to Beneficiary A/c

**Detailed Record (Details of Direct Payout to Beneficiary Account)**

Record Type (20)

Settlement Type

Settlement No

Delivery Type

Security Symbol

Security Series

Security ISIN

Depository

Beneficiary Account No

Quantity Required to be in Beneficiary A/c

Quantity actually credited in Beneficiary A/c,

Transaction No

# Applicable Symbol File

Existing Format-

File Name - NCL\_APPLICABLE\_SYMBOL\_DDMMYYYY.csv

File location: Common Folder/Clearing

File Format:

|  |
| --- |
| Security ISIN |
| Security NSE Symbol |
| Security BSE Symbol |
| Security MSEI Symbol |
| Security Applicable Symbol |
| Security description |
| Settlement Flag |

# Symbol Series Mapping

File Name - BSE\_Scrip\_Series\_Mapping\_DDMMYYYY.csv

File location: Common Folder/Clearing

Security ISIN

Security BSE Scrip Code

Security BSE Group

Security Description

Security Applicable Symbol

Security Series

# Cash Market MTM prices

File Name - CM\_MTM\_Prices\_DDMMYYYY.csvFile Location: Common folder/Clearing

Security Symbol

Security Series

Security ISIN

MTM Price

# EPI Reversal Report

*EPI reversal in Pool Account*

*File Name*

Clearing Member: \_EPIREV\_C\_DDMMYYY.nn

Trading Member: T\_\_EPIREV\_C\_DDMMYYY.nn

*File Format-* Clearing Member Report

CM Primary Code

TM Code

Settlement Type

Settlement Number

Symbol

Series

Client Code

EPI Qty Allocation

Reversal Qty

Balance Qty

*File Format-* Trading Member Report

TM Code

Settlement Type

Settlement Number

Symbol

Series

Client Code

EPI Qty Allocation

Reversal Qty

Balance Qty

*EPI Reversal In Client Account*

*File Name*

Clearing Member: \_ C\_<MemberCode>\_EPIREV\_C\_DDMMYYY.nn

Trading Member: C\_<MemberCode>\_EPIREV\_T\_DDMMYYY.nn

*(For securities settling on T+0 basis)*

Clearing Member - C\_<memcode>\_EPIREV\_T0\_DDMMYYY.nn

Trading Member - C\_<memcode>\_T\_EPIREV\_T0\_DDMMYYY.nn

*File Format-* Clearing Member Report

CM Primary Code

TM Code

Settlement Type

Settlement Number

Symbol

Series

ISIN

Client Code

EPI Qty Allocation

Reversal Qty

Balance Qty

Target Account

Target Depository

*File Format-* Trading Member Report

TM Code

Settlement Type

Settlement Number

Symbol

Series

ISIN

Client Code

EPI Qty

Reversal Qty

Balance Qty

Target Account

Target Depository

# Voluntary Auction Report

*File Name* - < Primary Member Code>\_ CM\_SA\_DTLS\_< DDMMYYYY>.csv

*File Location:* /CMFTP/C/ VOLUNTARY AUCTION /DNLD

*File Format*

Settlement Type

Settlement Number

Security Symbol

Security Series

Clearing Member Code

Trading Member Code

Quantity

Valuation Amount

Traded in Auction

Obligation Amount for Auction

# Trading member client wise obligation

*File Name* - <N>\_< Primary Member Code>\_ DEPO\_DEL\_ DTLS\_< DDMMYYYY>.csv

N = Segment ID as below:

C: CM Segment

F: F&O Segment

S: SLB

A: Auction CM, FO, SLB

C\_<memcode>\_ DEPO\_DEL\_ DTLS\_T0\_< DDMMYYYY>.csv *(For securities settling on T+0 basis)*

*File Format*

Trade Date

Settlement Type

Settlement Number

CMID

TM CODE

CPCODE

Client Code UCC

Client PAN

Client BO ID

ISIN

Filler 1

Filler 2

Filler 3

Obligation

# Tender Offer Acceptance Report

File name: memtype\_memcode\_offer\_acceptance\_symbol\_ddmmyyyy.csv

**Header Record**

Record Type

Total allotted qty

Total allotted Value

**Detailed Record**

Record Type

Symbol

Trading Member Code

Trade no

PAN

Client code/ CP code

Order Quantity

Order Price

Order amount

Accepted quantity

Accepted Price

Accepted Amount

Settlement type

Settlement no

Rejection reason code

# Tender Offer Obligation Report

File name: memtype\_memcode\_offer\_obligation\_sell\_X\_settlement number\_ddmmyyyy.csv

Settlement Type

Settlement No

Trading Member Code

Trading Member Branch Code

Custodian Participant Code

Custodian Code

Security Symbol

Security Series

Security Code

Obligation Date

No Delivery Security Flag

Cumulative Buy Volume -Physical

Cumulative Sell Volume Physical

Cumulative Buy Amount --Physical

Cumulative Sell Amount -Physical

Cumulative Buy Volume-demat

Cumulative Sell Volume-demat

Cumulative Buy Amount -demat

Cumulative Sell Amount -demat

Final Obligation Flag

# Tender Offer STT Report

File name: memtype\_ memcode\_offer\_STT\_symbol\_stp type\_stpno\_ddmmyyyy.csv

**Header Record**

Record Type (10)

STT date

Due date of payment

Member Type

Member Code

Total STT

**Detailed Record (Trading Member level STT information)**

Record type (20)

STT date

Trading Member code

Total STT

**Detailed Record (Client level STT information)**

Record type (30)

STT date

Trading Member code

Client code

Total STT

**Detailed Record (Client Securities level STT information)**

Record Type (40)

STT date

Trading Member Code

Trading Client code

Settlement Type

Settlement Number

Security Symbol

Security Series

Total Buy Quantity

Total Sell Quantity

Total Buy Value

Total Sell Value

Volume Weighted Average Price

Purchase Quantity – delivery

Sale Quantity – delivery

Sale Quantity – other than delivery

Purchase value – delivery

Sale Value – delivery

Sale Value – other than delivery

STT purchase delivery

STT sale delivery

STT sale other than delivery

Total STT

# Tender Offer Stampduty Report

File name: Memtype\_memcode\_offer\_SD01\_symbol\_stp type\_stpno\_ddmmyyyy.csv File

**Header Record (Member level Stamp Duty information)**

Record Type (10)

Stamp Duty date

Due date of payment

Member Type

Member Code

Total Stamp Duty

**Detailed Record (Client level Stamp Duty information)**

Record type (20)

Stamp Duty date

Trading Member code

Client code

Total Stamp Duty

State Union Territory

**Detailed Record Securities level Stamp Duty (Client Information)**

Record Type (30)

Stamp Duty date

Trading Member Code

Trading Client code

Settlement Type

Settlement Number

Security Symbol

Security Series

Total Accepted Quantity

Total Accepted Value

Total Stamp Duty

# Tender Offer Trade Report

File name: BB\_<symbol>\_TRD\_DDMMYYYY\_<TM code>.txt

Trade number

Default

Security Symbol

Security Series

Security Name

Default

Default

Default

Default

Default

Buy/Sell indicator

Trade Quantity

Trade Price

Default

Account Number

Custodial Participant Code

Default

Default

Default

Trade Date

Order last update Date

Order Number

Default

Order entry Date

Default

Settlement type

Settlement number

# Tender Offer Funds pay-out Provisional Report

File name: T\_<Symbol>\_<memcode>\_FUNDS\_PROV\_DDMMYYYYY.csv

Segment Indicator

Order Number

Transaction Description

Payout Amount

# Tender Offer Funds pay-out Final Report

File name: T\_<Symbol>\_<memcode\_FUNDS\_FINAL\_DDMMYYYYY.csv

Segment Indicator

Order Number

Transaction Description

Payout Amount

# Tender Offer client direct payout report

File name: T\_CADT\_<memcode>\_DD-MMM-YYYYY.csv

**Header Record**

Record type number

CADT

Member type

Member code

Date

Number of detailed record

Total Quantity

Total pool Quantity

Total client Quantity

**Detail Record**

Record type number

Settlement Type

Settlement Number

Delivery type

Security symbol

Security series

ISIN code

Total Quantity

Depository Id

Transaction number

Pool Quantity

Client Quantity

DP Id

Credit BO Acc Number

# Report for OFS trades (OFS\_TRD)

For Trading Member: OFS\_T\_TRD \_DDMMYYYY\_\_.txt

For Clearing Member: OFS\_TRD\_DDMMYYYY\_\_.txt

*File Location: Members Folder/Reports*

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Field Name** | **Field Description** | **Data type** | **Width** | **Default value for OFS** |
| Trd\_no | Trade number | Number | 16 | For Buyer broker same as order number. |
| Trd\_stat | Trade status | Number | 2 | 11 |
| Symbol | Security Symbol | String | 10 |  |
| Series | Security Series | String | 2 | IS |
| Sec\_name | Security Name | String | 25 |  |
| Ins\_type | Instrument Type | Number | 2 | 1 |
| Book\_type | Book type | Number | 2 | 1 |
| Mkttype | Market Type | Number | 2 | 1 |
| Userid | User ID | Number | 5 | Actual User id for Buyer |
| Brncd | Branch Code | Number | 3 | Actual branch id for Buyer |
| Buysell | Buy/Sell indicator | Number | 1 | 1 – Buy 2 - Sell |
| Trdqty | Trade Quantity | Number | 9 |  |
| Trdpr | Trade Price | Number | 12.2 |  |
| Whcd | Warehouse Code | Number | 1 | 1 – CLI  2 – PRO  Actual PRO/CLI flag for buyer  CLI for seller by default |
| Trdacc | Account Number | String | 10 | “Symbol” for seller |
| Cupcd | Custodial Participant Code | String | 12 | For Buyer - Custodial Participant Code (if CP Id does not exist then member code)  For Seller – TM Code |
| Default | N | String | 1 | N |
| Aucno | Auction Number | Number | 4 | 0 |
| Default | 7 | Number | 1 | 7 |
| Trade Date | Trade Date | String | 20 | DD Mon YYYY HH:MI:SS |
| Lstupddt | Last Update Date | String | 20 | DD Mon YYYY HH:MI:SS |
| Ordno | Order Number | Number | 16 | YYYYMMDD<Order number> |
| Cpid | Counter Party ID | String | 7 | NIL |
| Order\_time | Order entry / order modified time | String | 20 | DD Mon YYYY HH:MI:SS |
| CTCL ID | CTCL details | Number | 15 | NEAT – 0  CTCL – 15 digits  Default “0” for Seller |
| Sett. type | Settlement type | String | 1 | H – T+1 settlement (with margin)  T – T+2 settlement (without margin) |
| Sett. No. | Settlement number | Number | 7 |  |

# Stamp Duty Report for OFS (sd)

For Trading Member: OFS\_T\_SD\_<Member code>\_DDMMYYYY.csv

For Clearing Member: OFS\_SD\_<Member code>\_DDMMYYYY.csv

Stamp Duty File for Trading Member:

File Name – OFS\_T\_SD\_<Member code>\_DDMMYYYY.csv

File Location- Members Folder/Reports

**Header Record (Member level stamp duty information)**

|  |
| --- |
| Record Type (10) |
| Stamp Duty date |
| Due date of payment |
| Member Type |
| Member Code |
| Total Stamp Duty  **Duty Detailed Record (Client level Stamp Duty information)** |
| Record type (20) |
| Stamp Duty date |
| Trading Member code |
| Client code |
| Total Stamp Duty |
| State Union Territory  **Detailed Record (Client Securities level Stamp Duty information)** |
| Record Type (30) |
| Stamp Duty date |
| Trading Member Code |
| Trading Client code |
| Settlement Type |
| Settlement Number |
| Security Symbol |
| Security Series |
| Total Allotted Quantity |
| Total Allotted Value |
| Total Stamp Duty |

Stamp Duty File for Clearing Member:

File Name – OFS\_SD \_<Member code>\_DDMMYYYY.csv

File Location- Members Folder/Reports

**Header Record (Member level stamp duty information)**

|  |
| --- |
| Record Type (10) |
| Stamp Duty date |
| Due date of payment |
| Member Type |
| Member Code |
| Total Stamp Duty  **Detailed Record (Trading Member level Stamp Duty information)** |
| Record type (20) |
| Stamp Duty date |
| Trading Member code |
| Total Stamp Duty  **Duty Detailed Record (Client level Stamp Duty information)** |
| Record type (30) |
| Stamp Duty date |
| Trading Member code |
| Client code |
| Total Stamp Duty |
| State Union Territory  **Detailed Record (Client Securities level Stamp Duty information)** |
| Record Type (40) |
| Stamp Duty date |
| Trading Member Code |
| Trading Client code |
| Settlement Type |
| Settlement Number |
| Security Symbol |
| Security Series |
| Total Allotted Quantity |
| Total Allotted Value |
| Total Stamp Duty |

# Provisional Obligation Report for OFS

For Trading Member: <Member Code>\_T\_DOBG\_<Settlement type settlement number>\_<DDMMYYYY>.csv

For Clearing Member: <Member Code>\_DOBG\_<Settlement type settlement number>\_<DDMMYYYY>.csv

Settlement Type

Settlement No

Trading Member Code

Trading Member Branch Code

Custodian Participant Code

Custodian Code

Security Symbol

Security Series

Security Code

Obligation Date

No Delivery Security Flag

Daily Buy Volume

Daily Sell Volume

Daily Buy Amount

Daily Sell Amount

Cumulative Buy Volume

Cumulative Sell Volume

Cumulative Buy Amount

Cumulative Sell Amount

Final Obligation Flag

# Final Obligation Report for ofs

For Trading Member: <Member Code>\_T\_FOBG\_<Settlement type settlement number>\_<DDMMYYYY>.csv

For Clearing Member: <Member Code>\_FOBG\_<Settlement type settlement number>\_<DDMMYYYY>.csv

Settlement Type

Settlement No

Trading Member Code

Trading Member Branch Code

Custodian Participant Code

Custodian Code

Security Symbol

Security Series

Security Code

Obligation Date

No Delivery Security Flag

Daily Buy Volume

Daily Sell Volume

Daily Buy Amount

Daily Sell Amount

Cumulative Buy Volume

Cumulative Sell Volume

Cumulative Buy Amount

Cumulative Sell Amount

Final Obligation Flag

# STT Report for OFS

For Trading Member: OFS\_T\_STT\_<Member code>\_DDMMYYYY.csv

For Clearing Member: OFS\_STT\_<Member code>\_DDMMYYYY.csv

*File Location- Members Folder/Reports*

**Header Record**

Record Type (10)

STT date

Due date of payment

Member type

Member Code

Total STT

**Detailed Record (Trading Member level STT information)**

Record type (20)

STT date

Trading Member code

Total STT

**Detailed Record (Client level STT information)**

Record type(20)

STT date

Trading Member Code

Client code

Total STT

**Detailed Record (Client Securities level STT information)**

Record Type (30)

STT date

Trading Member Code

Trading Client code

Settlement Type

Settlement Number

Security Symbol

Security Series

Total Buy Quantity

Total Sell Quantity

Total Buy Value

Total Sell Value

Volume Weighted Average Price

Purchase Quantity – delivery

Sale Quantity – delivery

Sale Quantity – other than delivery

Purchase value – delivery

Sale Value – delivery

Sale Value – other than delivery

STT purchase delivery

STT sale delivery

STT sale other than delivery

Total STT

# Custodian Allocation Report

**File Name: OFS\_ALLOT\_DDMMYYY\_<CUSTODIAN CODE>.csv**

**File Location: NCIS/download**

Trade Date

Trade Number

Security Symbol

Security Series

Settlement Type

Settlement Number

TM Code

CP Code

Allotment Quantity

Allotment Price

Exchange Code

# Client Final Obligation Report (DCFOBG)

Filename (for CM): C\_<memcode>\_DCFOBG\_<settypno>\_<ddmmyyyy>.csv

Filename (for TM): C\_<memcode>\_T\_DCFOBG\_<settypno>\_<ddmmyyyy>.csv

Content:

Settlement Type

Settlement No

Trading Member Code

Client Code

Security Symbol

Security Series

Security Code

Buy Volume

Sell Volume

Buy Amount

Sell Amount

# Client Funds Obligation Report (DCFUNDSOBG)

Filename(forTM): C\_<membercode>\_T\_DCFUNDSOBG\_<ddmmyyyy>.csv

Filename (for CM): C\_<membercode>\_DCFUNDSOBG\_<ddmmyyyy>.csv

Content:

TM Code

Client Code

Net settlement pay-in

Net settlement pay-out

Gross settlement pay-in

Gross settlement pay-out

STT payable

Stamp duty payable

Final pay-in transaction

Final pay-out transaction

# Client Securities Obligations Report (DCSECOBG)

Filename(forTM): C\_<membercode>\_T\_DCSECOBG\_<settypno>\_<ddmmyyyy>.csv

Filename (for CM): C\_<membercode>\_DCSECOBG\_<settypno>\_<ddmmyyyy>.csv

Content:

TM code

Client code

Settlement Type

Settlement Number

Security Symbol

Security Series

Deliverable Qty

Receivable Qty

# Client Funds Debit Report (DCDEBIT)

Filename (for TM): C\_<membercode>\_T\_DCDEBIT\_<settypno>\_<ddmmyyyy>.csv

Filename (for CM): C\_<membercode>\_ DCDEBIT\_<settypno>\_<ddmmyyyy>.csv

Content:

TM Code

UCC Code

Mode

UMN Number

IFSC Code

Account Number

Amount Debited

# Client Funds Shortage Report (DCFSHRT)

Filename (for TM): C\_<membercode>\_T\_DCFSHRT\_<settypno>\_<ddmmyyyy>.csv

Filename (for CM): C\_<membercode>\_ DCFSHRT\_<settypno>\_<ddmmyyyy>.csv

Content:

TM Code

Client Code

Pay-in transaction

Total amount debited

Amount short

# Client Securities Shortage Report (DCSSHRT\_R & DCSSHRT\_D)

Filename (for TM): C\_<membercode>\_T\_DCSSHRT\_<R/D>\_<settypno>\_<ddmmyyyy>.csv

Filename (for CM): C\_<membercode>\_ DCSSHRT\_<R/D>\_<settypno>\_<ddmmyyyy>.csv

Content:

TM code

Client code

Settlement Type

Settlement Number

Security Symbol

Security Series

ISIN

Deliverable/ Receivable Qty

Delivered/ Received Qty

Short Delivered/ Received Qty

# Client Auction Square off Report (DCASQR\_R & DCASQR\_D)

Filename (for TM): C\_<membercode>\_T\_DCASQR\_R/D\_<settypno>\_<ddmmyyyy>.csv

Filename (for CM): C\_<membercode>\_ DCASQR\_R/D\_<settypno>\_<ddmmyyyy>.csv

Content:

TM code

Client code

Settlement Type

Settlement Number

Security Symbol

Security Series

ISIN

Square off quantity

Square off Price

Square off debit/Credit Amount

# Client Allocation Details (DCCADT)

File Name : C\_<membercode>\_DCCADT\_DD-MMM-YYYY\_P.csv

File Name : C\_<membercode>\_DCCADT\_DD-MMM-YYYY.csv

**Header Record**

Record Type (01)

File Type

Member Type

Member Code

Date (YYYYMMDD)

Total Number of Records

Total Quantity

**Detailed Record (Security wise client level allocation)**

Record Type (10)

Settlement Type

Settlement No

Delivery Type

Security Symbol

Security Series

Security ISIN

Quantity Received

Depository

Transaction No

Quantity Credited to CM Pool A/c / Clearing A/c (Filler field)

Quantity Credited to Beneficiary A/c

Quantity of payout to Beneficiary A/c rejected by depository

**Detailed Record (Details of Direct Payout to Beneficiary Account)**

Record Type (20)

Settlement Type

Settlement No

Delivery Type

Security Symbol

Security Series

Security ISIN

Depository

TM Code

UCC

Beneficiary Account No

Quantity of Receivable Obligation (applicable for UPI client)

Quantity actually credited in Beneficiary A/c

Quantity of payout to Beneficiary A/c rejected by depository

Transaction No

# Client Funds Pay-out Rejection Report (DCREJECT)

Filename (for TM): C\_<membercode>\_T\_DCREJECT\_<ddmmyyyy>.csv

Filename (for CM): C\_<membercode>\_ DCREJECT \_<ddmmyyyy>.csv

Date

CM Code

TM Code

UCC

Settlement Number

Bank Account Number

IFSC Code

Amount

Remarks

# TM charges report (TMCHARGES)

Filename (for CM): C\_\_TMCHARGES\_.csv

Filename (for TM): C\_\_T\_TMCHARGES\_\_.csv

Content:

Trade Date

Trading Member Code

Client Code

Gross Turnover

Fixed Percentage

TM Charges as per Fixed Percentage

TM Actual Charges Reported

Applicable TM Charges

Collected

Shortage

# Epi reversal in UPI client account (DCEPIREV)

Clearing Member: \_ C\_\_DCEPIREV\_C\_DDMMYYY.nn

Trading Member: C\_\_DCEPIREV\_T\_DDMMYYY.nn

File Format- Clearing Member Report

CM Primary Code

TM Code

Settlement Type

Settlement Number

Symbol

Series

ISIN

Client Code

EPI Qty

Allocation Reversal Qty

Balance Qty

Target Account

Target Depository

File Format- Trading Member Report

TM Code

Settlement Type

Settlement Number

Symbol

Series

ISIN

Client Code

EPI Qty

Reversal Qty

Balance Qty

Target Account

Target Depository

# Trading member wise UPI client wise obligation (DCDEPO)

File Name C\_< Member Code>\_ DCDEPO\_DEL\_ DTLS\_< DDMMYYYY>.csv

File Format

Trade Date

Settlement Type

Settlement Number

CMID

TM CODE

CPCODE

Client Code UCC

Client PAN

Client BO ID

ISIN

Filler 1

Filler 2

Filler 3

Obligation