**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 |
| 18:00 | FOSett\_prce\_DDMMYYYY.csv | /faoftp/faocommon/ |
| 18:00 | nsccl.YYYYMMDD.s.spn.gz | /faoftp/faocommon/Parameter/ |
| 19:45 | Trade\_NCL\_FO\_0\_TM\_<memcode>\_<Trade date>\_F\_0000.csv | /faoftp/F<MemberCode>folder |
|  |
| Trade\_NCL\_FO\_0\_CM\_<memcode>\_<Trade date>\_F\_0000.csv |
|  |

*\* - The Timings provided indicate the standard time by which the reports are downloaded to members not having any Custodial participant trades*

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.

"Detailed Contracts Report" i.e. F\_CN01\_\_DDMMYYYY.CSV.gz, Contract Mapping File i.e. Applicable\_Contract\_FO\_DDMMYYY.csv and "Daily SPAN Risk Parameters files" nsccl.<YYYYMMDD>>.inn/s.spn.gz, shall have dummy contracts and symbols on existing instrument types FUTSTK. 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 F&O segment is provided hereunder:

[The file formats for these Files/Reports are detailed below:](#_Toc196476505)

[1. Contracts Report (CN01)](#_Toc196476506)

[2. Contract Mapping File](#_Toc196476507)

[3. Exchange wise positions to trading/clearing member (PS05 and PS06)](#_Toc196476508)

[4. Exercise report for trading /clearing members (EX01 and EX02)\*](#_Toc196476509)

[5. Assignment report for trading/clearing members (AS01 & AS02)\*](#_Toc196476510)

[6. Bank report for next day obligations (BK01)\*](#_Toc196476511)

[7. Bank summary report for clearing member (BK02)](#_Toc196476512)

[8. Bank transaction report for clearing member (BK03)](#_Toc196476513)

[9. Margin statement for clearing member (MG09)](#_Toc196476514)

[10. Margin statement for trading member (MG10)](#_Toc196476515)

[11. Margin payable statement for clearing member (MG11)](#_Toc196476516)

[12. Detailed end of day margin file for clearing member (MG12)](#_Toc196476517)

[13. Detailed end of day margin file for trading member (MG13)](#_Toc196476518)

[14. Cross margin benefit report for clearing member (MG- 14)](#_Toc196476519)

[15. Cross margin benefit report for trading member (MG- 15)](#_Toc196476520)

[16. Offset positions report for trading member (XM\_01)](#_Toc196476521)

[17. Offset positions report for clearing member (XM\_02)](#_Toc196476522)

[18. Clearing Member Summary Report for Option Value Collection (OPTCSHSUMM01)](#_Toc196476523)

[19. Trading Member Summary Report (OPTCSHSUMM02)](#_Toc196476524)

[20. Clearing Member Detailed Report for Option Value Collection (OPTCSHDTLS01)](#_Toc196476525)

[21. Trading Member Detailed Report for Option Value Collection(OPTCSHDTLS02)](#_Toc196476526)

[22. Client Collateral report for Trading Member (CC01)](#_Toc196476527)

[23. Client Collateral report for Clearing Member (CC02)](#_Toc196476528)

[24. Short allocation report for trading member (SA01)](#_Toc196476529)

[25. Short allocation report for clearing member (SA02)](#_Toc196476530)

[26. Short allocation report for clearing member for trading member (SA03)](#_Toc196476531)

[27. Short allocation report for trading member (SA04)](#_Toc196476532)

[28. Short allocation report for clearing member (SA05)](#_Toc196476533)

[29. Short allocation report for clearing member for trading member (SA06)](#_Toc196476534)

[30. Details of collaterals submitted by clearing member (COLLDTLS )](#_Toc196476535)

[31. Security Details Report for clearing member (SEC PLEDGE)](#_Toc196476536)

[32. Security Release Report (SEC REL)](#_Toc196476537)

[33. Daily SPAN Risk Parameter files](#_Toc196476538)

[34. Portfolio File](#_Toc196476539)

[35. Netted Detailed Final Obligation Report (DNETOBLG)](#_Toc196476540)

[36. Netted Final Obligation Report to Clearing Member (NETOBLG)](#_Toc196476541)

[37. Auction Difference Report for Clearing Member (ADIF)](#_Toc196476542)

[38. Delivery Margin Report for Clearing Members (DLMG01)](#_Toc196476543)

[39. Delivery Margin Report for Trading Members (DLMG02)](#_Toc196476544)

[40. Extreme Loss Margin File (AEL)](#_Toc196476545)

[41. Futures Equivalent Open Interest (DELOI)](#_Toc196476546)

# The file formats for these Files/Reports are detailed below:

# Contracts Report (CN01)

*Naming convention:* F\_CN01\_<<Exchange Name>>\_DDMMYYYY.CSV.gz for all the members

*Location*:  /FAOFTP/FAOCOMMON/MARKETREPORTS

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

*File details and format:*

**Field Name**

Contract Date

Contract Instrument Type

Symbol

Expiry 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 Expiry Date

Contract Underlying Strike Price

Contract Underlying Option Type

Contract Underlying Corporate Action Level

# Contract Mapping File

*Naming convention:* Applicable\_Contract\_FO\_DDMMYYY.csv

*Location*:  /FAOFTP/FAOCOMMON

Format

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

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

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

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

*File Location:* /FAOFTP/F<MEMBER CODE>/REPORTS

*Format:*

|  |  |
| --- | --- |
| **Filed Name** | **Descriptor** |
| Position Date | Date |
| Segment Indicator | 'F' for F&O 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 | FUTIDX / OPTIDX / FUTSTK/OPTSTK |
| Applicable Symbol | NIFTY / RELIANCE / SENSEX |
| 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

# Exercise report for trading /clearing members (EX01 and EX02)\*

*Naming convention:*

F\_EX01\_<MEMBER CODE>\_DDMMYYYY.CSV.gz for the trading member F\_EX02\_<MEMBER CODE>\_DDMMYYYY.CSV.gz for the clearing member

*File location:* /FAOFTP/F<MEMBER CODE>/REPORTS.

*File details and Format:*

Date

Exercise Number

Exercise Date

Clearing Member Code

Member Type

Member Code

Account Type

Client Account Code

Settlement Type

Instrument Type

Symbol

Expiry Date

Strike Price

Option Type

Corporate Action Level

Market Type

Requested Quantity

Exercise Type

Exercise Style

Final Exercise Type

Exercise / Do Not Exercise Flag

Remarks

Acceptance Flag

Rejected Quantity

Rejection Reason

Valid Exercise Quantity

Settlement Price (underlying close price of the security)

Value (Settlement Price x Valid Exercise Quantity)

# Assignment report for trading/clearing members (AS01 & AS02)\*

*File Naming convention:*

F\_AS01\_<MEMBER CODE>\_DDMMYYYY.csv.gz for the trading member

F\_AS02\_<MEMBER CODE>\_DDMMYYYY.csv.gz for the clearing member

*File Location* Extranet directory /FAOFTP/F<MEMBER CODE>/REPORTS

*File details and format:*

Assignment Date

Segment Indicator

Assigned Clearing Member Code

Assigned Member Account Type

Assigned Member Type

Assigned Member Code

Assigned Client Account Code

Settlement Type

Instrument Type

Symbol  
Expiry Date

Strike Price

Option Type

Corporate Action Level

Assigned Quantity

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

Settlement Price (underlying close price of the security)

Value (Settlement price x Assigned quantity)

# Bank report for next day obligations (BK01)\*

*Naming convention:* F\_BK01\_<MEMBER CODE>\_DDMMYYYY\_DD.CSV.gz

*File Location:* /FAOFTP/F<MEMBER CODE>/REPORTS

*File details and format:*

* Net Debit or Credit transaction for various settlements like Mark to Market, Premium, and Exercise, Delivery Settlement etc
* Break up of above into the debit or credit transaction for the respective settlement i.e. Mark to Market, Premium, Exercise and Delivery Settlement.

Transaction Received Date

Transaction Code

Transaction Number

Description

Debit Amount

Credit Amount

# Bank summary report for clearing member (BK02)

*Naming convention*: F\_BK02\_<MEMBER CODE>\_DDMMYYYY.CSV.gz for the clearing member.

*File Location:* /FAOFTP/F<MEMBER CODE>/REPORTS

*File details and format:*

Field Name

Summary Transaction Number

Description

Transaction Code

Debit/Credit

From Account Number

To Account Number

Sum Amount

# Bank transaction report for clearing member (BK03)

*Naming convention:* F\_BK03\_<MEMBER CODE>\_DDMMYYYY.CSV.gz for the clearing member.

*File location:* /FAOFTP/F<MEMBER CODE>/REPORTS

*File details and format:*

Summary 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:* - F\_MG09\_<MEMBER CODE>\_DDMMYYYY.LIS.gz

*File location:* /FAOFTP/F<MEMBER CODE>/REPORTS

*File details and format:*

Sr. No

TM/CP Code

Initial Margin

Premium Margin

Intra day Crystallised MTM

Delivery Margin

Total Margin

Assignment margin

This report gives margin summary for the clearing member code across all his TM/CPs.

# Margin statement for trading member (MG10)

*Naming convention:* - F\_MG10\_<MEMBER CODE>\_DDMMYYYY.LIS.gz

*File location:* /FAOFTP/F<MEMBER CODE>/REPORTS

*File details and format:*

Sr. No

Proprietary/ Client

Initial Margin

Premium Margin

Intraday Crystallised MTM

Delivery Margin

Total Margin

This report gives margin summary for the TM/CP code across with his account types.

# Margin payable statement for clearing member (MG11)

*Naming convention* - F\_MG11\_<MEMBER CODE>\_DDMMYYYY.LIS.gz

*File location:* /FAOFTP/F<MEMBER CODE>/REPORTS

*File details and format:*

*A.     CAPITAL*

1. Total Cash Capital <<Allocated to CM Prop>>
2. Total Non-Cash Capital <<CM PROP>>
3. Total Capital (A1 + A2)
4. Cash Component Required (%)
5. Effective Deposits [Min (A1/A4, A3)]
6. Non-usable Non-cash Capital (A3 - A5)

*B.      MARGIN INFORMATION*

1. Minimum Liquid Net Worth
2. Intraday Crystallised MTM <<will be populated as zero>>
3. Delivery Margin <<will be populated as zero>>
4. Initial Margin Amount <<will be populated as zero>>
5. Extreme Loss Margin <<will be populated as zero>>
6. CM Prop Margin
7. TM Margins > 90%
8. Total Margin (B12+B13)
9. Effective Deposits Required For Clearing Member (B7+ B14)

*C.     TRANSACTION AMOUNT*

1. Excess Effective Deposits Required (B15 –A5)
2. Minimum Free Deposit for Pay-in Transaction
3. Minimum Free Deposit for Pay-out Transaction
4. Additional Deposit Required
5. Daily Cash Margin Already Paid By the Member
6. Non-usable Non-cash Allocation
7. Cash Margin Payable(+)/Receivable(-)

This report gives the collateral and margin payable statement for a clearing member

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

*Naming convention* - F\_MG12\_<MEMBER CODE>\_DDMMYYYY.LIS.gz

*File location:* /FAOFTP/F<MEMBER CODE>/REPORTS

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

*File details and format:*

The file for a clearing member shall contain the following values

Trade date

Trading member /Custodial participant code

SPAN margin

Filler

Extreme Loss margin

Delivery margin

Margin on consolidated crystallized obligation

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

Peak of Intra-day margin to be collected

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

*Naming convention* - F\_MG13\_<MEMBER CODE>\_DDMMYYYY.LIS.gz

*File location:* /FAOFTP/F<MEMBER CODE>/REPORTS

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

*File details and format:*

The file for a trading member shall contain the following values

Trade date

Client Code

SPAN margin

Filler

Extreme Loss Margin

Delivery margin

Margin on consolidated crystallized obligation

Total margin to be collected (SPAN Margin + Extreme Loss Margin + Delivery margin

+ Margin on consolidated crystallized obligation)

Peak of Intra-day margin to be collected

Client/Proprietary Flag

# Cross margin benefit report for clearing member (MG- 14)

*Naming convention*: - F\_MG14\_<MEMBER CODE>\_DDMMYYYY.csv

*File location*: /FAOFTP/F<MEMBER CODE>/REPORTS

*File details and format:*

The file for a clearing member shall contain the following values

Trading Member Code/ CP code

Initial Margin Benefit

Exposure Margin Benefit

# Cross margin benefit report for trading member (MG- 15)

*Naming convention:* - F\_MG15\_<MEMBER CODE>\_DDMMYYYY.csv

File location: /FAOFTP/F<MEMBER CODE>/REPORTS

File details and format:

The file for a trading member shall contain the following values

TM Code

Client code

Initial Margin Benefit

Exposure Margin Benefit

# Offset positions report for trading member (XM\_01)

*Naming convention:*  F\_XM\_01\_<MEMBER CODE>\_<DDMMYYYY>.csv.

*File Location:*  /FAOFTP/F<MEMBER CODE>/REPORTS

*File details and format:*

The file for a trading member shall contain the following values

Client Code

Contract Description

Net Positions

Offset Positions

# Offset positions report for clearing member (XM\_02)

*Naming convention:*  F\_XM\_02\_<MEMBER CODE>\_<DDMMYYYY>.csv

*File Location:*  /FAOFTP/F<MEMBER CODE>/REPORTS

*File details and format*

The file for a clearing member shall contain the following values

TM /CP Code

Client Code

Contract Description

Net Positions

Offset Positions

# Clearing Member Summary Report for Option Value Collection (OPTCSHSUMM01)

*Naming convention* F\_OPTCSHSUMM01\_Member Code\_DDMMYYYY.csv

*File Location* : /FAOFTP/F<MEMBER CODE>/REPORTS

Format

CM Code, TM Code, Client Code, Cash Amount Payable(+)/Receivable(-)

# Trading Member Summary Report (OPTCSHSUMM02)

*Naming convention* F\_OPTCSHSUMM02\_Member Code\_DDMMYYYY.csv

*File Location :* /FAOFTP/F<MEMBER CODE>/REPORTS Format

TM Code, Client Code, Cash Amount Payable(+)/Receivable(-)

# Clearing Member Detailed Report for Option Value Collection (OPTCSHDTLS01)

*Naming convention* F\_OPTCSHDTLS01\_Member Code\_DDMMYYYY.csv

*File Location* : /FAOFTP/F<MEMBER CODE>/REPORTS

Format

CM Code

TM Code/CP Code

Client Code

Instrument Type

Symbol

Expiry Date

Strike Price

Option Type

Previous Day Short Position

Amount already collected

Current Day Net Position Long (-)/Short(+)

Current Day Net Value Long (-)/Short(+)

Current Day Amount Payable (+)/Receivable (-)

Closing Short Position

Total Amount Collected

# Trading Member Detailed Report for Option Value Collection(OPTCSHDTLS02)

*Naming convention* F\_OPTCSHDTLS02\_TMCODE\_DDMMYYYY.csv

*File Location*  : /FAOFTP/F<MEMBER CODE>/REPORTS

Format

TM Code

Client Code

Instrument Type

Symbol

Expiry Date

Strike Price

Option Type

Previous Day Short Position

Amount already collected

Current Day Net Position Long (-)/Short(+)

Current Day Net Value Long (-)/Short(+)

Current Day Amount Payable (+)/Receivable (-)

Closing Short Position

Total Amount Collected

# Client Collateral report for Trading Member (CC01)

*Naming convention*: F\_CC01<Member Code>\_<DDMMYYYY>.csv.gz

*File Location*: /FAOFTP/F/REPORTS

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

*File details and format*: The file for a trading member shall contain the following values

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: F\_CC02<Member Code>\_<DDMMYYYY>.csv.gz*

*File Location: /FAOFTP/F/REPORTS*

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

*File details and format: The file for a trading member shall contain the following values*

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

# Short allocation report for trading member (SA01)

File format for Intraday Short allocation

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

Where nn is the batch number

*File Location* : FAOFTP/<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* F\_SA01\_<<member code>>\_DDMMYYYY.lis.gz

*File Location :* FAOFTP/<MEMCD>/Reports

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

*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* F\_SA02\_P\_<<member code>>\_DDMMYYYY\_i<<nn>>.lis.gz

Where nn is the batch number

*File Location :* FAOFTP/<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)

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

**File format for End of Day Short allocation**

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

*File Location :* FAOFTP/<MEMCD>/Reports

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

*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* F\_SA03\_P\_<<member code>>\_DDMMYYYY\_i<<nn>>.lis.gz

Where nn is the batch number

*File Location :* FAOFTP/<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)

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

**File format for End of Day Short allocation**

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

*File Location :* FAOFTP/<MEMCD>/Reports

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

*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* F\_SA04\_<<member code>>\_DDMMYYYY.lis.gz

*File Location :* FAOFTP/<MEMCD>/Reports

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

*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* F\_SA05\_<<member code>>\_DDMMYYYY.lis.gz

*File Location :* FAOFTP/<MEMCD>/Reports

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

*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* F\_SA06\_<<member code>>\_DDMMYYYY.lis.gz

*File Location :* FAOFTP/<MEMCD>/Reports

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

*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)

# Details of collaterals submitted by clearing member (COLLDTLS )

Naming convention F\_ COLLDTLS \_MEMBER CODE\_DDMMYYYY\_NN.LIS.gz

File location: /FAOFTP/F<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 for clearing member (SEC PLEDGE)

*Naming convention* F\_<MEMBER CODE>\_SECPLEDGE\_DDMMYYYY\_NN.CSV

*File location:* /FAOFTP/F<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* F\_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:* FAOFTP/ F<MEMBER CODE>/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)

# Daily SPAN Risk Parameter files

SPAN Risk Parameters files shall be generated based on the prices at 11:00 a.m., 12:30p.m., 2:00 p.m., 3:30 p.m., end of day and begin of day.

1. Span Risk Parameter File with scaled up margin (with look ahead days as 2) applicable to the Clearing Members who have not opted for MTM settlement on T+0 day.
   1. Begin of day / Intra-day files

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

 where <YYYYMMDD> represents the current system date

‘i’ represents intra day file and

‘nn’ represents intra day file batch number.

* 1. End of day file

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

 where <YYYYMMDD> represents the current system date

 ‘s’ represents end of the day file

1. Span Risk Parameter File with scaled down margin (with look ahead days as 1) applicable to the Clearing Members who have opted for MTM settlement on T+0 day.

* 1. Begin of day / Intra-day files

*Naming convention* nsccl.<YYYYMMDD>.inn\_1.spn.gz

where <YYYYMMDD> represents the current system date

‘i’ represents intra day file and

‘nn’ represents intra day file batch number.

* 1. End of day file

*Naming convention* nsccl.<YYYYMMDD>.s\_1.spn.gz

where <YYYYMMDD> represents the current system date

‘s’ represents end of the day file

*File location:*

Risk Parameter File : /FAOFTP/FAOCOMMON/ Parameter. The Risk Parameter file would also be available at the NSE Website at [www.nseindia.com](http://www.nseindia.com/content/circulars/www.nseindia.com)  & Chicago Mercantile Exchange website : ftp://ftp.cme.com/pub/span/data/nse/ at  the end of the day.

*File details and format:*

1.      This shall be common for all members in the F&O segment, for each day.

2.      File format shall be XML (Extended Markup Language)

# Portfolio File

*Naming Convention:*

<MEMBER CODE>\_<DDMMYYYY>\_1.pos for trading member

 <MEMBER CODE>\_<DDMMYYYY>\_2.pos for clearing member

*File location:* /FAOFTP/F<MEMBER CODE>/Portfolio

*File details and format:*

1. This file shall be a specific file for each member (clearing and trading), for each day.
2. File format shall be XML (Extended Markup Language).
3. The file shall be generated only once a day i.e. at the end of the day.

# 

# Netted Detailed Final Obligation Report (DNETOBLG)

*File Name for clearing member - memcode\_ DNETOBLG\_SETTYPENO\_DDMMYYYY.csv*

*File Name for trading member - memcode\_ T\_DNETOBLG\_SETTYPENO\_DDMMYYYY.csv*

*File Location- Members Folder/Reports*

Settlement Type

Settlement Number

CM Code / Custodian Code

TM Code / CP Code

Client Code

Security Symbol

Security Series

Net Qty to Receive/-Deliver (CM Segment)

Net Value (CM Segment)

Net Qty to Receive/-Deliver (F&O Segment)

Net Value (F&O Segment)

Net Qty to Receive/-Deliver

Net Value

# Netted Final Obligation Report to Clearing Member (NETOBLG)

*File Name for clearing member - memcode\_ NETOBLG\_SETTYPENO\_DDMMYYYY.csv*

*File Location- Members Folder/Reports*

Settlement Type

Settlement Number

Security Symbol

Security Series

Net Qty to Receive/-Deliver (CM Segment)

Net Value (CM Segment)

Net Qty to Receive/-Deliver (F&O Segment)

Net Value (F&O Segment)

Net Qty to Receive/-Deliver

Net Value

# Auction Difference Report for Clearing Member (ADIF)

*Naming convention* –

C\_<MEMBER CODE>\_ADIF \_SETTYPNO\_DDMMYYYY.csv.gz

*File location:* /FAOFTP/F<MEMBER CODE>/REPORTS

*File details and format:*

Security Symbol

Security Series

Settlement Type

Settlement No

Quantity

Valuation Amount

Auction Amount

Auction Difference Amount

Total Funds Payable

# Delivery Margin Report for Clearing Members (DLMG01)

*Naming convention* – F\_DLMG01\_<MEMBER CODE>\_DDMMYYYY.csv.gz

*File location:* /FAOFTP/F<MEMBER CODE>/REPORTS

*File details and format:*

**TM/CP wise, detail record**

Record Type – Value will be 10

TM/CP Code

Security Symbol

Security Series

Settlement Type

Settlement Number

Buy Quantity

Buy Value

Sell Quantity

Sell Value

Net Open Quantity

Net Open value

MTM Price

MTM Profit/Loss

Margin Amount

**TM/CP wise, mark to market record**

Record Type – Value will be 20

TM/CP Code

Settlement type

Settlement Number

MTM Profit/ Loss

**TM/CP wise, total margin record**

Record Type – Value will be 30

TM/CP Code

Margins

MTM Loss

Total Margins

**Security wise, margin record**

Record Type – Value will be 40

Security Symbol

Security Series

Open Quantity

Open value

Margin %

Margin

**Member wise, total margin record**

Record Type – Value will be 50

Margins

MTM Loss

Total Margins

# Delivery Margin Report for Trading Members (DLMG02)

*Naming convention* – F\_DLMG02\_<MEMBER CODE>\_DDMMYYYY.csv.gz

*File location:* /FAOFTP/F<MEMBER CODE>/REPORTS

*File details and format:*

**Client wise, detail record**

Record Type – Value will be 10

Client Code

Security Symbol

Security Series

Settlement Type

Settlement Number

Buy Quantity

Buy Value

Sell Quantity

Sell Value

Net Open Quantity

Net Open value

MTM Price

MTM Profit/Loss

Margin Amount

**Client wise, mark to market record**

Record Type – Value will be 20

Client Code

Settlement type

Settlement Number

MTM Profit/ Loss

**Client wise, total margin record**

Record Type – Value will be 30

Client Code

Margins

MTM Loss

Total Margins

**Security wise, margin record**

Record Type – Value will be 40

Security Symbol

Security Series

Open Quantity

Open value

Margin %

Margin

**Member wise, total margin record**

Record Type – Value will be 50

Margins

MTM Loss

Total Margins

# Extreme Loss Margin File (AEL)

*Naming convention* – F\_AEL\_OPT\_CONTRACTS\_DDMMYYYY.CSV

File location: /FAOFTP/FAOCOMMON/Limit Files

File format:

Contract Instrument Type

Symbol

Expiry Date

Strike Price

Option Type

Corporate Action level

Extreme Loss Margin Percentage

# Futures Equivalent Open Interest (DELOI)

*Naming convention* –

For Clearing Members: F\_CM\_DELOI\_<MEMBER CODE>\_DDMMYYYY.csv.gz

For Trading Members: F\_TM\_DELOI\_<MEMBER CODE>\_DDMMYYYY.csv.gz

File location: FAOFTP/F<MEMBER CODE>/REPORTS

File format:

CM Code

TM Code

Client Account/CP Code

Symbol

Gross Open Interest (Sum of long and short positions of the given client in a respective symbol)

Net Delta Open Interest (Futures Equivalent open interest netted across futures and options of the given client in a respective symbol)