



NATIONAL SECURITIES CLEARING CORPORATION LIMITED

DEPARTMENT : DEBT SEGMENT

Download Ref No : NSCCL/CMPT/37792

Date : May 18, 2018

Circular Ref. No : 22/2018

All Members,

Sub: Tri-party Repo - Member Reports Structures

This is with reference to RBI circular No. FMRD.DIRD.4/14.03.024/2017-18 dated August 10, 2017 regarding 'Tri-Party Repo (Reserve Bank) Directions, 2017' and circular no. NSE/DS/37278 dated March 23, 2018 regarding introduction of Tri-Party Repo in New Debt Segment.

Following reports shall be made available to members after introduction of Tri-party Repo-

Sr. No	Name of Report
1.	Trade Report
2.	Outstanding Position Report
3.	Obligation Report
4.	Penalty Report
5.	Margin Utilisation Report
6.	MTM Margin Report
7.	Blocking Summary Report
8.	Blocking Detailed Report
9.	Allocation Summary Report
10.	Allocation Detail Report
11.	Auction Trade Report
12.	Obligation Report for Auction trades
13.	Settlement Status Report
14.	Coupon Payment Report
15.	Collateral Breakup Report

File structure of reports is provided in **Annexure 1**.

Further, details regarding clearing and settlement procedures shall be intimated separately.

**For and on behalf of
National Securities Clearing Corporation Ltd.**

Ashwini Goraksha
Chief Manager

Telephone No	Fax No	Email id
1800 266 0057	+91-22-26598294	securities_ops@nsccl.co.in