**ANNEXURE 3**

1. **File structure** **for** **Pay-out to Client**

File format: Comma Separated

Location: CPD\UPLD

Naming Convention of the file: CPD<SYYYYYYYD>.Xnn

CPD File type

S Settlement Type

YYYYYYY Settlement Number

D Delivery Type

X File Indicator – Following values may be there

*T File coming from the member*

*S Success File sent to the members*

*R Reject File sent to the members*

nn Batch number (is a running sequence)

**Control record Format:**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Sr. No. | Field | Length | Mandatory/ Optional | Description |
| 1.  | Record Type | CHAR(2) | Mandatory | Value = 10 |
| 2.  | File Type | CHAR(3) | Mandatory | Value = CPD |
| 3.  | Member Type | CHAR(1) | Mandatory  | 'M' For Clearing Member'C' - For Professional Clearing Member |
| 4. | Member Code | CHAR(5) | Mandatory  | Primary Member Code |
| 5.  | Settlement type  | CHAR(1) | Mandatory  |  |
| 6.  | Settlement number  | CHAR(7) | Mandatory  |  |
| 7.  |  Delivery Type | CHAR(1) | Mandatory |  |
| 8.  |  Batch Number | NUMBER(2) | Mandatory | Batch Number in running sequence |
| 9.  |  Total No. of Records  | NUMBER(7) | Mandatory | Total number of records in file |
| 10.  |  Total quantity | NUMBER(9) | Mandatory |  |

**Detail Record Format**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Sr. No. | Field | Length | Mandatory/ Optional | Description |
| 1.  |  Record Type | CHAR(2) | Mandatory | Value = 20 |
| 2.  | Depository Id | CHAR(5) | Mandatory | Value = NSDL / CDSL |
| 3.  | ISIN |  |  CHAR(12) |  |
| 4.  | Beneficiary Account No | CHAR(16) | Mandatory | In case of CDSL the Beneficiary a/c. In case of NSDL the 1st 8 digit shall be the DP Id and the next 8 digits shall be the beneficiary a/c, in that order |
| 5.  | Quantity | Number (9) | Mandatory |  |

1. **Format for Client level Early Pay-In files for securities**

Format of files to be uploaded by the clearing member giving trading member/constituent/client and quantity details

The file should be in CSV format.

**Naming convention:**

CLNTEPI\_F\_YYYYMMDD.Ynn where,

XXXXX - Is the primary member code

YYYYMMDD - Date in YYYYMMDD format

Y - The file indicator (T in this case for upload)

 nn - The batch number of file to be uploaded.

**Control record:**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Sr. No.** | **Field** | **Length** | **Mandatory/****Option** | **Description** |
| 1.  | Record Type | CHAR(2) | Mandatory | Value = 01 |
| 2.  | File Type | CHAR(4) | Mandatory | Value = CLEP |
| 3.  | Member Type | CHAR(1) | Mandatory | 'M' For Clearing Member 'C' - For Professional Clearing Member |
| 4.  | Member Code | CHAR(5) | Mandatory | Primary Member Code |
| 5.  | Batch Date  | CHAR(8) | Mandatory | Format : DDMMYYYYShould be same as that in the file name. |
| 6.  | Batch number | NUMBER (2) | Mandatory | The batch number of the file sent. |
| 7.  | Number of records | NUMBER (7) | Mandatory | Total number of records in the file |

**Detail record:**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Sr. No.** | **Field** | **Length** | **Mandatory/****Option** | **Description** |
| 1.  | Record Type | CHAR(2) | Mandatory | Value = 20 |
| 2.  | Symbol | CHAR(10) | Mandatory |  |
| 3.  | Series | CHAR(2) | Mandatory |  |
| 4. | TM Code/CP code | CHAR(12) | Mandatory |  |
| 5. | Client Code  | CHAR(20) | Mandatory | Value should be same as TM code for PRO position.Value should be same as CP code for CP positions |
| 6. | Settlement Type | CHAR(1) | Mandatory |  |
| 7.  | Settlement No | CHAR(7) | Mandatory |  |
| 8.  | Early Pay-in Quantity | NUMBER | Mandatory |  |

**Return file**

In case the file uploaded by the clearing member gets rejected, then the file extension ‘Tnn’ will get replaced with ‘Rnn’ and the return file will be downloaded to the members in CEP directory. The control record in the file will have R appended.

The naming convention for return files will be:

<XXXXX>\_CLNTEPI\_F\_YYYYMMDD.Rnn

In case the file is accepted (success) then the file extension ‘Tnn’ will get replaced with ‘Snn’ and the return file will be downloaded to the members in CEP directory. The return file with extension ‘Snn’ will have S appended for successful records and R appended for rejected records.

The naming convention for return files will be:

<XXXXX>\_CLNTEPI\_F\_YYYYMMDD.Snn

**Note:**

* Clearing member should mention the total quantity for the clients to whom EPI needs to be allocated. If member wants to change the EPI once allocated to a client, the same needs to be provided in the next file with the revised quantity and the old quantity will get updated with the revised quantity. If member wants to remove the EPI benefit given earlier to a client, a record needs to be sent in the subsequent file with the revised quantity as zero. Where the quantity is specified for a client as zero the client will become eligible for random allocation.
* Wherever allocation is specified by the member for a client -security-settlement type- settlement number, EPI will be specifically allocated to that client irrespective whether the client has any outstanding sell position or not and such clients shall not be considered for random allocation. Even if the client is allocated excess EPI, the excess will not be considered in the pool for random allocation.
* Where the member has to provide EPI for proprietary position, please specify client code as member code.
1. **Format for Client level Early Pay-In files for funds**

The file shall be in CSV format.

**Naming convention:**

CLNTEPF\_N\_XXXXXXX\_YYYYMMDD.Ynn

where,

N - Settlement type

XXXXXXX - Settlement number

YYYYMMDD - Date in YYYYMMDD format

Y - The file indicator (T in this case for upload)

nn - The batch number of file to be uploaded.

**Control record:**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Sr. No.** | **Field** | **Length** | **Mandatory/****Option** | **Description** |
|  | Record Type | CHAR(2) | Mandatory | Value = 01 |
|  | File Type | CHAR(7) | Mandatory | Value = CLNTEPF |
|  | Member Code | CHAR(5) | Mandatory | Primary Member code  |
|  | Batch Date  | CHAR(8) | Mandatory | Format : YYYYMMDDShould be same as that in the file name. |
|  | Batch number | Number(2) | Mandatory | The batch number of the file sent. |
|  | Settlement Type | CHAR(1) | Mandatory | Settlement type for which EPI is made.  |
|  | Settlement No | CHAR(7) | Mandatory | Settlement number |
|  | Number of records | Number(7) | Mandatory | Total number of records in the file |
|  | Total value of EPI | Number (15,2) | Mandatory | Total amount of early pay-in across all clients |

**Detail record:**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Sr. No.** | **Field** | **Length** | **Mandatory/****Option** | **Description** |
|  | Record Type | CHAR(2) | Mandatory | Value = 20 |
|  | TM Code/CP code | CHAR(12) | Mandatory |  |
|  | Client Code  | CHAR(12) | Mandatory | Value should be same as TM code for PRO position.Value should be same as CP code for CP positions |
|  | Amount of funds early pay-in (in Rs.) | Number (15,2) | Mandatory |  |

**Return file**

In case the file uploaded by the clearing member gets rejected, then the file extension ‘Tnn’ will get replaced with ‘Rnn’ and the return file will be downloaded to the clearing members in CEP directory in extranet. The control record in the file will have R appended.

The naming convention for return files will be:

<XXXXX>\_CLNTEPF\_N\_XXXXXXXX\_YYYYMMDD.Rnn

In case the file is accepted (success) then the file extension ‘Tnn’ will get replaced with ‘Snn’ and the return file will be downloaded to the members in CEP directory in extranet. The return file with extension ‘Snn’ will have S appended for successful records and R appended for rejected records.

The naming convention for return files will be:

<XXXXX>\_CLNTEPF\_ N\_XXXXXXXX\_YYYYMMDD.Snn

1. **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, Exercise, Physical settlement etc
* Break up of above into the debit or credit transaction for the respective settlement i.e. Mark to Market, Premium, Exercise and Physical settlement.

Transaction Received Date

Transaction Code

Transaction Number

Description

Debit Amount

Credit Amount

1. **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

Intraday Crystallised MTM

Delivery Margin

Total Margin

Assignment margin

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

1. **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 code across with his account types.

1. **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
2. Total Non-Cash Capital
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
3. Delivery Margin
4. Initial Margin Amount
5. Exposure Margin Value
6. Effective Deposits Required For Initial Margin (B7 + B8 + B9 + B10)
7. Effective Deposits Required For Exposure Margin value (B7+B8 +B9 + B10+ B11)
8. Effective Deposit requirement for the Clearing Member [Higher of (B12, B13)]

*C.     TRANSACTION AMOUNT*

1. Excess Effective Deposits Required (B14 –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

1. **Detailed margin file for clearing member (MG12)**

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

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

*File details and format:*

Trade date

Trading member /Custodial participant code

SPAN margin

Net buy premium

Exposure margin

Delivery margin

MTM Loss (MTM Loss +Assigned amount for cash settled -Exercised amount for cash settled)

Total margin (SPAN margin +Net Buy Premium+ Exposure margin+ Delivery margin+ MTM Loss)

*Provisional Margin Files for Clearing Member (F\_MG12\_P) The MTM Loss in provisional file shall be zero*

1. **Detailed margin file for trading member (MG13)**

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

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

*File details and format:*

Trade date

Client Code

SPAN margin

Net buy premium

Exposure margin

Delivery margin

MTM Loss (MTM Loss +Assigned amount for cash settled -Exercised amount for cash settled)

Total margin (SPAN margin +Net Buy Premium+ Exposure margin+ Delivery margin+ MTM Loss)

Client/Proprietary Flag

*Provisional Margin Files for Clearing Member (F\_MG13\_P) The MTM Loss in provisional file shall be zero*

1. **Detailed margin file for clearing member (MG18)**

*Naming convention* - F\_MG18\_<MEMBER CODE>\_DDMMYYYY.LIS.gz

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

*File details and format:*

Trade date

Trading member /Custodial participant code

SPAN margin

Net buy premium

Exposure margin

Delivery margin

MTM Loss (MTM Loss +Assigned amount for cash settled -Exercised amount for cash settled)

Total margin (SPAN margin +Net Buy Premium+ Exposure margin+ Delivery margin+ MTM Loss)

1. **Final obligation report for clearing member (FOBG01)**

*Naming convention* - F\_FOBG01\_<MEMBER CODE>\_DDMMYYYY.csv.gz

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

*File details and format:*

Settlement Type

Settlement No

Clearing Member Code

Trading Member Code/CP Code

Filler

Filler

Security Symbol

Security Series

Security Code

Obligation Date

Filler

Filler

Filler

Filler

Filler

Buy Volume

Sell Volume

Buy Amount

Sell Amount

Final Obligation Flag

1. **Final obligation report for trading member (FOBG02)**

*Naming convention* - F\_FOBG02\_<MEMBER CODE>\_DDMMYYYY.csv.gz

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

*File details and format:*

Settlement Type

Settlement No

Trading Member Code

Client Code

Filler

Filler

Security Symbol

Security Series

Security Code

Obligation Date

Filler

Filler

Filler

Filler

Filler

Buy Volume

Sell Volume

Buy Amount

Sell Amount

Final Obligation Flag

1. **Security wise demat delivery statement for Clearing Member (DFDS)**

*Naming convention* - F\_DFDS \_<MEMBER CODE>\_DDMMYYYY.csv.gz

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

*File details and format:*

**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

1. **Security wise demat receipt statement for Clearing Member (DFRS)**

*Naming convention* - F\_DFRS \_<MEMBER CODE>\_DDMMYYYY.csv.gz

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

*File details and format:*

**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

1. **Client Allocation Details for Clearing Member (CADT)**

*Naming convention* - F\_CADT \_<MEMBER CODE>\_DD-MMM-YYYY.csv.gz

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

*File details and format:*

**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

1. **Deliveries Report for Clearing Member (DLVR)**

*Naming convention*-

F\_<MEMBER CODE>\_DLVR\_SETTYPNO\_DDMMYYYY.csv.gz

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

*File details and format:*

Settlement Type

Settlement Number

Filler

Filler

Filler

Delivery Date

Filler

Filler

Filler

Delivery Type

Security Symbol

Security Series

Security Code

Quantity to Deliver/Quantity to receive

Quantity Delivered

Quantity Received (Electronic)

Filler

Quantity Received

Delivery Value

Filler

Filler

Delivering Member Code

Filler

Filler

Receiving Member Code

Filler

Filler

Filler

1. **Security Shortages Report of Clearing Member (SHRT)**

*Naming convention* –

F\_<MEMBER CODE>\_SHRT \_SETTYPNO\_D\_DDMMYYYY.csv.gz or

F\_<MEMBER CODE>\_SHRT \_SETTYPNO\_R\_DDMMYYYY.csv.gz

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

*File details and format:*

Serial No

Settlement Type

Settlement No

Security Symbol

Security Series

Short quantity

Valuation price

Valuation Debit Amount

1. **Auction Square off Debit/ Credit Report for Clearing Member (ASQR)**

*Naming convention* –

F\_<MEMBER CODE>\_ASQR \_SETTYPNO\_D\_DDMMYYYY.csv.gz or

F\_<MEMBER CODE>\_ASQR \_SETTYPNO\_R\_DDMMYYYY.csv.gz

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

*File details and format:*

Security Symbol

Security Series

Settlement Type

Settlement Number

Square off quantity

Square off Price

Square off debit/Credit Amount

1. **Auction Difference Report for Clearing Member (ADIF)**

*Naming convention* –

F\_<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

1. **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

1. **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