**PART D**

**CONSOLIDATED LIST OF REPORTS**

List of Files/ Reports and their formats downloaded by the Clearing Corporation in the F&O segment is provided hereunder:

([Members may note that the Exercise/Assigned Value shall be populated as “Zero” for the stocks which shall be settled through delivery in the Position Files (i.e. PS03 and PS04), Exercise Report (i.e. EX01 and EX02) and Assignment Report (i.e. AS01 and AS02) for Trading Members and Clearing Members.](#_Toc60258802))

1. [Contracts Report (CN01)](#_Toc60258803)
2. [Contract Mapping File](#_Toc60258804)
3. [Trades Report (TR01 and TR02)](#_Toc60258805)
4. [STT file for trading member (STT01)\*](#_Toc60258806)
5. [STT file for clearing member (STT02)\*](#_Toc60258807)
6. [STT file delivery settlement for trading member (STT03)](#_Toc60258808)
7. [STT file delivery settlement for clearing member (STT04)](#_Toc60258809)
8. [Detailed position file for trading members (PS03)\*](#_Toc60258810)
9. [Detailed position file for clearing members (PS04)\*](#_Toc60258811)
10. [Exchange wise positions to trading/clearing member (PS05 and PS06)](#_Toc60258812)
11. [Exercise report for trading /clearing members (EX01 and EX02)\*](#_Toc60258813)
12. [Assignment report for trading/clearing members (AS01 & AS02)\*](#_Toc60258814)
13. [Bank report for next day obligations (BK01)\*](#_Toc60258815)
14. [Bank summary report for clearing member (BK02)](#_Toc60258816)
15. [Bank transaction report for clearing member (BK03)](#_Toc60258817)
16. [Margin statement for clearing member (MG09)](#_Toc60258818)
17. [Margin statement for trading member (MG10)](#_Toc60258819)
18. [Margin payable statement for clearing member (MG11)](#_Toc60258820)
19. [Detailed end of day margin file for clearing member (MG12)](#_Toc60258821)
20. [Intra-day margin report for Clearing member (MG12\_P)](#_Toc60258822)
21. [Detailed end of day margin file for trading member (MG13)](#_Toc60258823)
22. [Intra day margin report for Trading member (MG13\_P)](#_Toc60258824)
23. [Cross margin benefit report for clearing member (MG- 14)](#_Toc60258825)
24. [Cross margin benefit report for trading member (MG- 15)](#_Toc60258826)
25. [Detailed margin file for clearing member (MG18)](#_Toc60258827)
26. [Offset positions report for trading member (XM\_01)](#_Toc60258828)
27. [Offset positions report for clearing member (XM\_02)](#_Toc60258829)
28. [Clearing Member Summary Report for Option Value Collection (OPTCSHSUMM01)](#_Toc60258830)
29. [Trading Member Summary Report (OPTCSHSUMM02)](#_Toc60258831)
30. [Clearing Member Detailed Report for Option Value Collection(OPTCSHDTLS01)](#_Toc60258832)
31. [Trading Member Detailed Report for Option Value Collection(OPTCSHDTLS02)](#_Toc60258833)
32. [Client Collateral benefit for Trading Member (CC01)](#_Toc60258834)
33. [Client Collateral benefit for Clearing Member (CC02)](#_Toc60258835)
34. [Details of collaterals submitted by clearing member (CL01)](#_Toc60258836)
35. [Security Details Report for clearing member (SEC PLEDGE)](#_Toc60258837)
36. [Security Release Report (SEC REL)](#_Toc60258838)
37. [Daily SPAN Risk Parameter files](#_Toc60258839)
38. [Portfolio File](#_Toc60258840)
39. [Detail penalty for short/ non-reporting by trading members (PNL01)](#_Toc60258841)
40. [Detail penalty for short/non reporting by clearing member (PNL02)](#_Toc60258842)
41. [Penalty for short/ non-reporting by trading members affiliated to clearing member (PNL03)](#_Toc60258843)
42. [Final obligation report for clearing member (FOBG01)](#_Toc60258844)
43. [Final obligation report for trading member (FOBG02)](#_Toc60258845)
44. [Security wise demat delivery statement for Clearing Member (DFDS)](#_Toc60258846)
45. [Security wise demat receipt statement for Clearing Member (DFRS)](#_Toc60258847)
46. [Client Allocation Details for Clearing Member (CADT)](#_Toc60258848)
47. [Deliveries Report for Clearing Member (DLVR)](#_Toc60258849)
48. [Security Shortages Report of Clearing Member (SHRT)](#_Toc60258850)
49. [Auction Square off Debit/ Credit Report for Clearing Member (ASQR)](#_Toc60258851)
50. [Auction Difference Report for Clearing Member (ADIF)](#_Toc60258852)
51. [Delivery Margin Report for Clearing Members (DLMG01)](#_Toc60258853)
52. [Delivery Margin Report for Trading Members (DLMG02)](#_Toc60258854)
53. [Stamp Duty report for trading member (SD01)](#_Toc60258855)
54. [Stamp Duty report for clearing member (SD02)](#_Toc60258856)
55. [Stamp Duty report for trading member for delivery settlement (SD03)](#_Toc60258857)
56. [Stamp Duty report for clearing member for delivery settlement (SD04)](#_Toc60258858)
57. [Stamp Duty report for clearing member for auction (SD05)](#_Toc60258859)

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 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

# Trades Report (TR01 and TR02)

*Naming convention:*

F\_TR01\_<MEMBER CODE>\_<<Exchange Name>>\_DDMMYYYY.CSV.gz for the trading member F\_TR02\_<MEMBER CODE>\_<<Exchange Indicator>>\_DDMMYYYY.CSV.gz for the clearing member

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

*File details and format:*

Trade Number

Trade Date

Activity Type

Market Type

Instrument Type

Symbol

Expiry Date

Strike Price

Option Type

Corporate Action level

Buy Broker

Sell Broker

Trade Price

Trade Date Time

Trade Volume

Trade Token No

Trade Buy Branch

Buy CM Code

Sell CM Code

Trade Sell Branch

Buy Custodial Participant

Buy Side Confirmation

Sell Custodial Participant

Sell Side Confirmation

Buy Covered Uncovered Flag

Sell Covered Uncovered Flag

Buy Old Custodial Participant

Buy Old CM Code

Sell Old Custodial Participant

Sell Old CM Code

Trade Buyer

Trade Seller

Buy Order No

Sell Order No

Buy Account No

Sell Account No

Buy Remarks

Sell Remarks

Buy Position

Sell Position

Buy Proprietor Client Flag

Sell Proprietor Client Flag

Control Flag

Trade Execution Date Time

For the Field Description Trade Number the field length shall be 17 digits and for Buy/Sell Order Number the field length shall be 16 digit. In addition to this all reports where trade number, buy/sell order numbers are used the field length shall be as mentioned above.  Members are requested to note that when opening .csv files in excel, the seventeenth digit will get rounded off. Due care, therefore, needs to be taken when reading and saving these files in excel. Further, in case of excel macro or other tools, the data-type for handling order / trade number should be suitably defined.

# STT file for trading member (STT01)\*

*File naming convention*

F\_STT01\_<MEMBER CODE>\_DDMMYYYY.CSV

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

*File details and format:*

Control record type 10 – STT information at Trading Member level

Record Type

STT date

Trading Member Code

Total STT

Details record type 20 – STT information at Client level

Record Type

STT date

Trading Member Code

Trading client code

Total STT

Details record type 30 – STT information at client contract level for sale of contracts

Record Type

STT date

Trading Member Code

Client Code

Instrument Type

Symbol

Expiry Date

Strike price

Option Type

CA level

Sell quantity

Sell value

Taxable sell value futures

Taxable sell value options

STT futures

STT options

Total STT

Details record type 40 – STT information at client contract level for exercise of contracts

Record Type

STT date

Trading Member Code

Trading Client Code

Instrument Type

Symbol

Expiry Date

Strike price

Option Type

CA level

Exercise quantity

Exercise value

Taxable Exercise value

STT options

Total STT

# STT file for clearing member (STT02)\*

*Naming convention*

F\_STT02\_<MEMBER CODE>\_DDMMYYYY.CSV

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

*File details and format:*

Control record type 10 – STT information at Clearing Member level

Record Type

STT date

Due Date of payment

Clearing Member Code

Total STT

Detail record type 20 – STT information at Trading Member level

Record Type

STT date

Trading Member Code

Total STT

Details record type 30 – STT information at Client level

Record Type

STT date

Trading Member Code

Trading client code

Total STT

Details record type 40 – STT information at client contract level for sale of contracts

Record Type

STT date

Trading Member Code

Trading Client Code

Instrument Type

Symbol

Expiry Date

Strike price

Option Type

CA level

Sell quantity

Sell value

Taxable sell value futures

Taxable sell value options

STT futures

STT options

Total STT

Details record type 50 – STT information at client contract level for exercise of contracts

Record Type

STT date

Trading Member Code

Trading Client Code

Instrument Type

Symbol

Expiry Date

Strike price

Option Type

CA level

Exercise quantity

Exercise value

Taxable Exercise value

STT options

Total STT

# STT file delivery settlement for trading member (STT03)

*File naming convention*

F\_STT03\_<MEMBER CODE>\_DDMMYYYY.CSV

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

*File details and format:*

Control record type 10 – STT information at Trading Member level

Record Type

STT date

Trading Member Code

Total STT

Details record type 20 – STT information at Client level

Record Type

STT date

Trading Member Code

Trading client code

Total STT

Details record type 30 – STT information at client deliverable positions which shall be settled by way of delivery

Record Type

STT date

Trading Member Code

Client Code

Symbol

Total Buy Quantity

Total Sell Quantity

Total Buy Value

Total Sell Value

Volume Weighted Average Price

Buy Deliverable Quantity

Taxable Buy Value

Sell Deliverable Quantity

Taxable Sell Value

Buy STT

Sell STT

Total STT

Details record type 40 – STT information at client contract level for exercise of options on securities which are identified for delivery settlement

Record Type

STT date

Trading Member Code

Trading Client Code

Instrument Type

Symbol

Expiry Date

Strike price

Option Type

CA level

Exercise quantity

Exercise value

Taxable Exercise value

STT options

Total STT

# STT file delivery settlement for clearing member (STT04)

*Naming convention*

F\_STT04\_<MEMBER CODE>\_DDMMYYYY.CSV

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

*File details and format:*

Control record type 10 – STT information at Clearing Member level

Record Type

STT date

Due Date of payment

Clearing Member Code

Total STT

Detail record type 20 – STT information at Trading Member level

Record Type

STT date

Trading Member Code

Total STT

Details record type 30 – STT information at Client level

Record Type

STT date

Trading Member Code

Trading client code

Total STT

Details record type 40 – STT information at client deliverable positions which shall be settled by way of delivery

Record Type

STT date

Trading Member Code

Client Code

Symbol

Total Buy Quantity

Total Sell Quantity

Total Buy Value

Total Sell Value

Volume Weighted Average Price

Buy Deliverable Quantity

Taxable Buy Value

Sell Deliverable Quantity

Taxable Sell Value

Buy STT

Sell STT

Total STT

Details record type 50 – STT information at client contract level for exercise of options on securities which are identified for delivery settlement

Record Type

STT date

Trading Member Code

Trading Client Code

Instrument Type

Symbol

Expiry Date

Strike price

Option Type

CA level

Exercise quantity

Exercise value

Taxable Exercise value

STT options

Total STT

# Detailed position file for trading members (PS03)\*

*Naming convention of the Position File:* F\_PS03\_<MEMBER CODE>\_DDMMYYYY.CSV.gz for the trading member.

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

*File details and format:*

* The file is generated for each trading member for all contracts in which any client or the member has either a brought forward position or an open positions on that day.
* The file is in a comma separated file format (CSV).
* The file would contain details up to Client Level.
* The values stored in Post Exercise Quantity are arrived at after taking into account the exercise / assigned quantity.

FIELD NAME                         DESCRIPTOR

1. Position Date                       Date
2. Segment Indicator               'F' for F&O segment
3. Settlement Type                'F' for Futures/ 'O' for Index Options/ 'S' for                                               Options on securities etc.
4. Clearing Member Code        CM Code
5. Member Type  'M' for TM/ 'C' for CP
6. Trading Member Code         TM Code / CP Code
7. Account Type                        'P' for proprietary/ 'C' for client etc.
8. Client Account / Code          Client Account No. / Code
9. Instrument Type                    FUTIDX / OPTIDX / FUTSTK/OPTSTK etc.
10. Symbol                                  NIFTY / RELIANCE / CNXIT etc.
11. Expiry date                          Contract expiry date
12. Strike Price                            '0' for Futures Contracts
13. Option Type                           'FF'/ 'CA'/'CE'/'PA'/'PE'
14. CA Level                               '0' for Futures Contracts / Number
15. Brought Forward Long Quantity B/F long quantity
16. Brought Forward Long Value  B/F value for long futures positions/ 0 for options
17. Brought Forward Short Quantity B/F short quantity
18. Brought Forward Short Value B/F value for short futures poisitions/0 for options
19. Day Buy Open Quantity Quantity purchased today
20. Day Buy Open Value Value of purchased quantity
21. Day Sell Open Quantity Quantity sold today
22. Day Sell Open Value Value of sold quantity
23. Pre Ex / Assgn Long Quantity Net long quantity before exercise
24. Pre Ex / Assgn Long Value Net long value for futures (0 for options)
25. Pre Ex / Assgn Short Quantity Net short quantity before assignment
26. Pre Ex / Assgn Short Value Net short value for futures (0 for options)
27. Exercised Quantity Total Valid exercised quantity / 0
28. Assigned Quantity Total Assigned quantity / 0
29. Post Ex / Assgn Long Quantity Sr. 23 - Sr. 27
30. Post Ex / Assgn Long Value Sr. 24 (0 for options)
31. Post Ex / Assgn Short Quantity Sr. 25 - Sr. 28
32. Post Ex / Assgn Short Value Sr. 26 (0 for options)
33. Settlement Price Calculated Value (1) detailed below
34. Net Premium Calculated Value (2) detailed below
35. Daily MTM Settlement Value Calculated Value (3) detailed below
36. Futures Final Settlement Value Calculated Value (4) detailed below
37. Exercised / Assigned Value Calculated Value (5) detailed below

Value 1: Settlement Price

* In case of futures contracts, which have not yet expired, the contract settlement price is provided. This price is used for the daily MTM settlement of futures contracts.
* In case of future and options contracts, on the day of expiry of the contract, the underlying settlement prices are provided. This price is used for final MTM settlement of futures contracts and final exercise settlement of option contracts.

Value 2: Net Premium

* In case of futures contracts, the value is zero.
* In the case of options contracts, the value is the day's sell value minus the day's buy value.
* The value is provided with the appropriate sign convention Payable (-)/Receivable (+).
* The value represents premium settlement amount receivable or payable by the member.

Value 3: Daily MTM Settlement Value

* In case of futures contracts, which have not yet expired, the MTM settlement value is provided.
* In case of futures contracts, on the day of maturity of the contract, the value is zero. MTM settlement value for such contracts is provided as Value 4 detailed below.
* In the case of options contracts, the value is zero.
* The value is populated with the appropriate sign convention Payable (-)/ Receivable (+).

Value 4: Futures Final Settlement Value

* In case of futures contracts, which have not yet expired, the value is zero           since it is provided as Value 3 detailed above.
* In case of futures contracts, on the day of expiry of the contract, the final MTM settlement value is provided.
* In the case of options contracts, the value shall be zero.
* The value is provided with the appropriate sign convention Payable (-)/ Receivable (+).

Value 5: Exercised / Assigned Value

* In the case of futures contracts, the value is zero.
* In the case of option contracts, which have not expired and which have been exercised, the Exercise value is computed as follows:
	+ For call options Exercise value = (settlement price - strike price) \* exercised quantity (a positive value)
	+ For put options Exercise value = (strike price - settlement price) \* exercised quantity (a positive value)
* In the case of options contracts, which have not yet expired and which have been assigned, the assigned value is computed as detailed below:
	+ For call options: Assigned value = (settlement price - strike price) \* exercised quantity \* (-1)
	+ For put options Assigned value = (strike price - settlement price) \* exercised quantity \* (-1)
* On expiry date of an option contract, all in-the-money long positions are treated as exercised positions and exercise value computed. Similarly all in-the-money short positions are treated as assigned positions and assigned value computed
* The field is populated with zero in case the contract is at / out of the money.
* The value is populated with the appropriate sign convention Payable (-)/ Receivable (+)

# Detailed position file for clearing members (PS04)\*

*Naming convention* F\_PS04\_<MEMBER CODE>\_DDMMYYYY.CSV.gz

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

*File details and format:*

* The file structure for a CM is the same as for a TM as detailed above.
* The file is in a CSV file format structure.
* 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.

# 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
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. Extreme Loss Margin
6. IM Client Collateral Credit
7. ELM Client Collateral Credit
8. Effective Deposits Required For Initial Margin (B7 + B8+B9+B10-B12)
9. Effective Deposits Required For Exposure Margin Value (B7+B8 +B9+B10+B11-B12-B13)
10. Effective Deposit requirement for the Clearing Member [Higher of (B14, B15)]

*C.     TRANSACTION AMOUNT*

1. Excess Effective Deposits Required (B16 –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

*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

# Intra-day margin report for Clearing member (MG12\_P)

*Naming Convention-* F\_MG12\_P\_<MEMBER CODE>\_DDMMYYYY\_ inn.LIS.gz

Where nn is the batch number

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

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)

# 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

*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

# Intra day margin report for Trading member (MG13\_P)

*Naming Convention-* F\_MG13\_P\_<MEMBER CODE>\_DDMMYYYY\_ inn.LIS.gz

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

*File details and format:*

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)

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

#  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:*

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

# 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 (-)

Continuation Sheet

Closing Short Position

Total Amount Collected

# Client Collateral benefit for Trading Member (CC01)

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

*File Location*: /FAOFTP/F/REPORTS

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

Client/UCC Code

Eligible Value

Utilised Value

# Client Collateral benefit for Clearing Member (CC02)

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

*File Location: /FAOFTP/F/REPORTS*

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

*Trading Member Code/CP Code*

*Client/UCC Code*

*Eligible Value*

*Utilised Value*

# Details of collaterals submitted by clearing member (CL01)

Naming convention F\_CL01\_MEMBER CODE\_DDMMYYYY\_NN.LIS.gz

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

File details and format:

Statement of Capital and Collateral Breakup

Member Type : Date:

Member Code : Member Name :

1. SECURITY DEPOSIT

* 1. NSCCL Deposit (Amount deposited with NSCCL towards clearing membership requirement and towards deposit requirement for each trading member clearing and settling through the clearing member. Sum of 1.1.1 to 1.1.14)
		1. Interest Free Security Deposit-FO
		2. Interest Free Security Deposit-CM
		3. Interest Free Security Deposit-CD
		4. Interest Free Security Deposit-RD
		5. Bank Guarantee (Annexure A)
		6. Cash Deposit
		7. Fixed Deposit Receipts (Annexure B)
		8. Cash Mutual Fund
		9. Non-Cash Mutual Fund
		10. Government Securities
		11. Foreign Securities
		12. Securities
		13. OMF
		14. GMF
	2. NSEIL Deposit (Amount deposited with NSEIL including IFSD towards trading membership requirement by trading members clearing and settling through the clearing member + Transferred from other segment) (Annexure G)

Total Security Deposit (1.1 + 1.2)

2. MARGIN DEPOSIT

2.1 Bank Guarantee (Annexure A)

2.2 Cash Deposit

2.3 Fixed Deposit (Annexure B)

2.4 Margin Amount Paid

2.5 VSAT Deposit

2.6 WDM Deposit

2.7 Cash Mutual Fund

2.8 Government Securities

2.9 Foreign Securities

2.10 Non-cash Mutual Fund

2.11 Securities

2.12 OMF

2. 13GMF

Total Margin Deposit (sum of 2.1 to 2.13)

3. TOTAL CAPITAL

4. EFFECTIVE DEPOSITS

1. Cash Component of Security Deposit (1.1.1 + 1.1.2 + 1.1.3 + 1.1.4 + 1.1.5+1.1.6 + 1.1.7 + 1.1.9 + 1.1.10+1.1.13 + 1.2)
2. Cash Component of Margin Deposit (sum of 2.1 to 2.9 and 2.13)
3. Total Cash Component (4.1 + 4.2)
4. Non-cash Component of Security Deposit(1.1.8+1.1.11+1.1.12)
5. Non-cash Component of Margin Deposit (2.10 + 2.11+2.12)
6. Total Non-cash Component (4.4 + 4.5)
7. Effective Deposit (@50 percent cash component)
8. Total Blocked Amount (AnnexureD )
9. Net Effective Deposit (4.7 - 4.8)

Annexure A:

Details of Security Deposit -Bank Guarantee :

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| S.No. | NSCCL Ref No | BG. No | Issuing Bank | Issue Date | Maturity Date | Amount(Rs) |

Details of Margin Deposit-Bank Guarantee :

|  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| S.No | NSCCL Ref No | BG. No | Issuing Bank | Issue Date | Maturity Date | Gross Amt (Rs) | ADM Block Amt(Rs) | CPC Block Amt(Rs) | Total Block Amt (Rs) | Amt (Rs) |

Annexure B:

Details of Security Deposit -Fixed Deposit :

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| S.No. | NSCCL Ref No | FDR No | Issuing Bank | Issue Date | Maturity Date | Amount(Rs) |

Details of Margin Deposit-Fixed Deposit :

|  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| S.No | NSCCL Ref No | FDR No | Issuing Bank | Issue Date | Maturity Date | Gross Amt (Rs) | ADM Block Amt(Rs) | CPC Block Amt(Rs) | Total Block Amt (Rs) | Amt (Rs) |

Annexure C:

Details of Security Deposit-GSEC Details as at End of day :

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| S.No | Security Description | ISIN | Deposit Type (SD / MD) | BC\_IND | Face value | Net Value | Maturity Date |

Details of Margin Deposit-GSEC Details as at End of day :

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| S.No | Security Description | ISIN | Deposit Type (SD / MD) | Face value | Net Value | Maturity Date |

Annexure D:

Details of Total Blocked Amount:

|  |  |  |  |
| --- | --- | --- | --- |
| S.No | Block Reason | Cash Amount(Rs) | NonCash Amount(Rs) |

TOTAL of Blocked Amount

Annexure E : (Collateral Additions During the day):

1. Details of Cash Additions

|  |  |  |  |
| --- | --- | --- | --- |
| S.No | Deposit Type (SD/MD) | Bank | Amount(Rs) |

2. Details of BG Additions

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| S.No | NSCCL Ref No. | Deposit Type (SD/MD) | BG.No | Issuing Bank | Issue Date | Maturity Date | Gross Amount (Rs.) |

3. Details of FD Additions

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| S.No | NSCCL Ref No. | Deposit Type (SD/MD) | FDR.No | Issuing Bank | Issue Date | Maturity Date | Gross Amount (Rs.) |

4. Details of Pledge (CMF/NMF/Securities/INM)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| S.No | Instrument Type  | Deposit Type (SD/MD) | Custodian | Symbol | Quantity |

5.Details of GSEC Additions

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| S.No | Security Description | ISIN | Deposit Type (SD / MD) | BC\_IND | Face value | Net Value | Maturity Date |

Annexure F : (Collaterals Transfer during the day):

1a. Details of IFSD Transferred from other segments

|  |  |  |  |
| --- | --- | --- | --- |
| S.No | Transferred from Segment | Type (NSCCL / NSEIL) | Amount (Rs.) |

1b Details of IFSD Transferred to other segments

|  |  |  |  |
| --- | --- | --- | --- |
| S.No | Transferred to Segment | Type (NSCCL / NSEIL) | Amount (Rs.) |

2a Cash Deposit transferred from other segments

|  |  |  |  |
| --- | --- | --- | --- |
| S.No | Deposit Type (SD/MD) | Transferred From Segment | Amount(Rs) |

2b Cash Deposit transferred to other segments

|  |  |  |  |
| --- | --- | --- | --- |
| S.No | Deposit Type (SD/MD) | Transferred to Segment | Amount(Rs) |

3a Bank Guarantee transferred from other segments

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| S.No | NSCCL Ref No. | Deposit Type (SD/MD) | BG.No | Issuing Bank | Issue Date | Maturity Date | Gross Amount (Rs.) | Transferred from Segment |

3b Bank Guarantee transferred to other segments

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| S.No | NSCCL Ref No. | Deposit Type (SD/MD) | BG.No | Issuing Bank | Issue Date | Maturity Date | Gross Amount (Rs.) | Transferred to Segment |

4a Fixed Deposit Receipts transferred from other segments

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| S.No | NSCCL Ref No. | Deposit Type (SD/MD) | FDR.No | Issuing Bank | Issue Date | Maturity Date | Gross Amount (Rs.) | Transferred from Segment |

4b Fixed Deposit Receipts transferred to other segments

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| S.No | NSCCL Ref No. | Deposit Type (SD/MD) | FDR.No | Issuing Bank | Issue Date | Maturity Date | Gross Amount (Rs.) | Transferred to Segment |

5a Security Deposit transferred from other segments

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| S.No | NSCCL Ref No. | Deposit Type (SD/MD) | Custodian  | Symbol  | Quantity | Transferred from Segment |

5b Security Deposit transferred to other segments

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| S.No | NSCCL Ref No. | Deposit Type (SD/MD) | Custodian  | Symbol  | Quantity | Transferred to Segment |

Annexure G (Collateral Releases during the day):

1 Details of Cash Releases

|  |  |  |
| --- | --- | --- |
| S.No | Deposit Type (SD/MD) | Amount(Rs) |

2 BG Release Details

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| S.No | NSCCL Ref No. | Deposit Type (SD/MD) | BG.No | Issuing Bank | Issue Date | Maturity Date | Gross Amount (Rs.) |

3 FD Release Details

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| S.No | NSCCL Ref No. | Deposit Type (SD/MD) | FDR.No | Issuing Bank | Issue Date | Maturity Date | Gross Amount (Rs.) |

4 Details of security releases (CMF/NMF/Securities/INM/OMF/GMF)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| S.No | Instrument Type  | Deposit Type (SD/MD) | Custodian | Symbol  | Quantity |

5 Details of GSEC Releases

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| S.No | Security Description | ISIN | Deposit Type (SD / MD) | BC\_IND | Face value | Net Value | Maturity Date |

Annexure H (TM wise deposit Details):

|  |  |  |  |
| --- | --- | --- | --- |
| S.No | TM Code | TM Name | Deposit Amount (Rs.) |

# Security Details Report for clearing member (SEC PLEDGE)

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

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

File details and format:



# 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.

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

*Naming convention:*

F\_PNL01\_<MEMBER CODE>\_DDMMYYYY.CSV

*File Location:* FAOFTP/F<MEMBER CODE>/ REPORTS/DNLD/PNL01

*File details and format:*

Trade Date

Client Code

Shortfall Amount

Penalty Amount

GST Amount

Total Penalty Amount

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

*Naming convention:*

F\_PNL02\_<MEMBER CODE>\_DDMMYYYY.CSV

*File Location:* FAOFTP/F<MEMBER CODE>/REPORTS/DNLD/PNL02

*File details and format:*

Trade Date

TM Code/CP Code

Shortfall Amount

Penalty Amount

GST Amount

Total Penalty Amount

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

*Naming convention:*

F\_PNL03\_<MEMBER CODE>\_DDMMYYYY.CSV

*File Location:* FAOFTP/F<MEMBER CODE>/REPORTS/DNLD/PNL03

*File details and format:*

Trade Date

TM Code

Penalty Amount

GST Amount

Total Penalty Amount

# Final obligation report for clearing member (FOBG01)

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

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

*File details and format:*

Settlement Type

Settlement No

Clearing Member Code

Trading Member Code/CP Code

Client Code

Filler

Security Symbol

Security Series

Security Code

Obligation Date

Filler

Filler

Filler

Filler

Filler

Buy Volume

Sell Volume

Buy Amount

Sell Amount

Final Obligation Flag

# 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

# 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

# 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

# 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

# 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

# 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

# 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

# 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

# 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

# Stamp Duty report for trading member (SD01)

*Naming convention* – F\_SD01\_<MEMBER CODE>\_DDMMYYYY.csv.gz

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

File details and format:

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

Record Type (10)

Stamp Duty Date

Trading Member Code

Total Stamp Duty

**Detailed Record (Client level stamp duty information)**

Record type (20)

Stamp Duty Date

Trading Member Code

Trading Client code

Total Stamp Duty

State Union Territory

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

Record type (30)

Stamp Duty date

Trading Member code

Trading Client code

Instrument Type

Symbol

Expiry Date

Strike Price

Option Type

CA level

Buy quantity

Buy Value

Total Stamp Duty

# Stamp Duty report for clearing member (SD02)

*Naming convention* – F\_SD02\_<MEMBER CODE>\_DDMMYYYY.csv.gz

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

File details and format:

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

Record Type (10)

Stamp Duty date

Due date of payment

Clearing 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

Trading Client code

Total Stamp Duty

State Union Territory

**Detailed Record (Client contract level stamp duty information)**

Record Type (40)

Stamp Duty Date

Trading Member Code

Trading Client code

Instrument Type

Symbol

Expiry Date

Strike Price

Option Type

CA level

Buy quantity

Buy Value

Total Stamp Duty

# Stamp Duty report for trading member for delivery settlement (SD03)

*Naming convention* – F\_SD03\_<MEMBER CODE>\_DDMMYYYY.csv.gz

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

File details and format:

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

Record Type (10)

Stamp Duty date

Trading Member Code

Total Stamp Duty

**Detailed Record (Client level stamp duty information)**

Record type (20)

Stamp Duty date

Trading Member code

Trading Client code

Total Stamp Duty

State Union Territory

**Detailed Record (Client Contract level stamp duty information for Delivery Settlement)**

Record type (30)

Stamp Duty date

Trading Member code

Trading Client code

Symbol

Total Buy Quantity

Total Sell Quantity

Final Settlement Price

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

# Stamp Duty report for clearing member for delivery settlement (SD04)

*Naming convention* – F\_SD04\_<MEMBER CODE>\_DDMMYYYY.csv.gz

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

File details and format:

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

Record Type (10)

Stamp Duty date

Due date of payment

Clearing 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

Trading Client code

Total Stamp Duty

State Union Territory

**Detailed Record (Client Contract level Stamp Duty information for Delivery Settlement)**

Record Type (40)

Stamp Duty date

Trading Member Code

Trading Client code

Symbol

Total Buy Quantity

Total Sell Quantity

Final Settlement Price

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

# Stamp Duty report for clearing member for auction (SD05)

*Naming convention* – F\_SD05\_<MEMBER CODE>\_DDMMYYYY.csv.gz

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

File details and format:

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

Record Type (10)

Stamp Duty date

Trading Member Code

Total Stamp Duty

**Detailed Record (Client level stamp duty information)**

Record type (20)

Stamp Duty date

Trading Member code

Trading Client code

Total Stamp Duty

State Union Territory

**Detailed Record (Client Contract level stamp duty information for Delivery Settlement)**

Record type (30)

Stamp Duty date

Trading Member code

Settlement Type

Settlement Number

Symbol

Series

Total Buy Quantity

Total Buy Value

Volume Weighted Average Price

Total Stamp Duty