



ANNEXURE 3

1. File structure for Pay-out to Client

File format: Comma Separated

Location: CPD\UPLD

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

CPD	File type
S	Settlement Type
YYYYYYY	Settlement Number
D	Delivery Type
X	File Indicator – Following values may be there
T	<i>File coming from the member</i>
S	<i>Success File sent to the members</i>
R	<i>Reject File sent to the members</i>
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	



2. 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 : DDMMYYYY Should 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.



3. Format for Client level Early Pay-In files for funds

The file shall be in CSV format.

Naming convention:

CLNTEPF_N_XXXXXXXX_YYYYMMDD.Ynn

where,

N - Settlement type

XXXXXXXX - 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
1	Record Type	CHAR(2)	Mandatory	Value = 01
2	File Type	CHAR(7)	Mandatory	Value = CLNTEPF
3	Member Code	CHAR(5)	Mandatory	Primary Member code
4	Batch Date	CHAR(8)	Mandatory	Format : YYYYMMDD Should be same as that in the file name.
5	Batch number	Number(2)	Mandatory	The batch number of the file sent.
6	Settlement Type	CHAR(1)	Mandatory	Settlement type for which EPI is made.
7	Settlement No	CHAR(7)	Mandatory	Settlement number
8	Number of records	Number(7)	Mandatory	Total number of records in the file
9	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
1.	Record Type	CHAR(2)	Mandatory	Value = 20
2.	TM Code/CP code	CHAR(12)	Mandatory	
3.	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
4.	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_XXXXXXXXX_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_XXXXXXXXX_YYYYMMDD.Snn



4. 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

5. 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.



6. 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.

7. 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

7. Minimum Liquid Net Worth
8. Intraday Crystallised MTM
9. Delivery Margin
10. Initial Margin Amount
11. Exposure Margin Value
12. Effective Deposits Required For Initial Margin (B7 + B8 + B9 + B10)
13. Effective Deposits Required For Exposure Margin value (B7+B8 +B9 + B10+ B11)
14. Effective Deposit requirement for the Clearing Member [Higher of (B12, B13)]

C. TRANSACTION AMOUNT

15. Excess Effective Deposits Required (B14 –A5)
16. Minimum Free Deposit for Pay-in Transaction
17. Minimum Free Deposit for Pay-out Transaction
18. Additional Deposit Required
19. Daily Cash Margin Already Paid By the Member
20. Non-usable Non-cash Allocation
21. Cash Margin Payable(+)/Receivable(-)

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



8. 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

9. 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



10. 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)

11. 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



12. 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

13. 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

14. 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



15. 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



16. Deliveries Report for Clearing Member (DLVR)

Naming convention-

F_<MEMBER CODE>_DLVR_SETTYPNO_DDMMYYYYY.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



17. Security Shortages Report of Clearing Member (SHRT)

Naming convention –

F_<MEMBER CODE>_SHRT_SETTYPNO_D_DDMMYYYYY.csv.gz or

F_<MEMBER CODE>_SHRT_SETTYPNO_R_DDMMYYYYY.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

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

Naming convention –

F_<MEMBER CODE>_ASQR_SETTYPNO_D_DDMMYYYYY.csv.gz or

F_<MEMBER CODE>_ASQR_SETTYPNO_R_DDMMYYYYY.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

19. Auction Difference Report for Clearing Member (ADIF)

Naming convention –

F_<MEMBER CODE>_ADIF_SETTYPNO_DDMMYYYYY.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



20. 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



21. 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