**PART D**

**CONSOLIDATED LIST OF REPORTS**

List of Files/ Reports and their formats downloaded by NCL in the SLB scheme is provided hereunder:

Some of the below reports have with revised been standardized in formats and file nomenclature. The format of such for standardised end of day clearing and settlement reports and end of day margin reports are provided in **PART E** and such files shall be available only in standardized format post specified deadline.

[1. Transaction Report (SLBM)](#_Toc122692447)

[2. Eligible Securities report (SLB\_ELG)](#_Toc122692448)

[3. Provisional Delivery/Funds Obligation (SOTD\_PRO)](#_Toc122692449)

[4. Final Delivery/ Funds Obligation (SOTD\_FINAL)](#_Toc122692450)

[5. Additional Final Delivery/ Funds obligation report for reverse leg](#_Toc122692451)

[7. Security-wise Receipt statement (DFRS)](#_Toc122692452)

[8. Direct Client payout details (CADT)](#_Toc122692453)

[9. Auction Debit / Credit Report (ACDS)](#_Toc122692454)

[10. Auction Difference Report (AUCD)](#_Toc122692455)

[11. Margin Rate File (VAR)](#_Toc122692456)

[12. Detailed Margin Report (MG02)](#_Toc122692457)

[13. Consolidated Margin Report (MG01)](#_Toc122692458)

[14. Client Collateral Benefit for Participants (CC01)](#_Toc122692459)

[15. Security Details Report (SEC PLEDGE)](#_Toc122692460)

[16. Security Release File (SEC REL)](#_Toc122692461)

[17. Collateral Breakup Report (COLLDTLS)](#_Toc122692462)

[18. Dividend Report (DIV)](#_Toc122692463)

[19. Stock Split Report (SPL)](#_Toc122692464)

[20. Foreclosure Report (LF)](#_Toc122692465)

[21. Rollover Close out debit credit report (ROCO)](#_Toc122692466)

[22. Security Shortage Report (SHRT)](#_Toc122692467)

[23.Additional Report on Provisional Margins](#_Toc122692468)

# 1. Transaction Report (SLBM)

A consolidated transaction report to participants shall be provided on the extranet server.

*File Naming convention*: SLBM\_ddmmyyyy\_<Participant code>.txt.gz.

*File Location***:** slbftp\ Onlinebackup

# 2. Eligible Securities report (SLB\_ELG)

*File Naming convention*: SLB\_ELG\_SEC\_DDMMHHMMSS.CSV

*File Location***:** cmftp\common\clearing

*File details and format:* Comma separated File (CSV)

|  |  |
| --- | --- |
| **Field Name** | **Value** |
| Serial No |  |
| Security Symbol |  |
| Security Series |  |
| Normal Eligibility |  |
| Recall Eligibility |  |
| Repay Eligibility |  |
| Market Type | N |

# 3. Provisional Delivery/Funds Obligation (SOTD\_PRO)

*File Naming convention:* <Participant code>\_SOTD\_< participant\_type>\_<set\_type>\_

<set\_no>\_ PRO\_ddmmHHMMSS.CSV.gz

*File Location:*slbftp\reports

*File details and format:* Comma separated File (CSV)

|  |  |
| --- | --- |
| **Field Name** | **Value** |
| Serial No |  |
| Buy/Sell Flag | B', 'S' |
| Trade Number | 16 digit number |
| Trade Date | Date |
| Settlement Type |  |
| Settlement No | 7 digits |
| Security Symbol |  |
| Security Series |  |
| Security Expiry Date |  |
| Order No | 16 digit number |
| Payin/Payout Date |  |
| Custodian Code |  |
| Custodial Participant Code |  |
| Client Code |  |
| Trade Quantity |  |
| Trade Price |  |
| Trade Amount |  |

**Note:-**

In case of first leg settlement trade price for borrower is equal to the Lending fee

**Settlement Type**

L - First leg normal transaction

C – Recall transaction

R – Repay (Relend) transaction

# 4. Final Delivery/ Funds Obligation (SOTD\_FINAL)

*File Naming convention:* <Participant code>\_SOTD\_< Participant\_type>\_<set\_type>\_ <set\_no>\_FNL\_ddmmHHMMSS.CSV.gz

*File Location:* slbftp\reports

*File details and format:* Comma separated File (CSV)

**Report for first leg & auction transactions**

|  |  |
| --- | --- |
| **Field Name** | **Value** |
| Serial No |  |
| Buy/Sell Flag | B', 'S' |
| Trade Number | 16 digit number |
| Trade Date | date |
| Settlement Type |  |
| Settlement No | 7 digits |
| Security Symbol |  |
| Security Series |  |
| Security Expiry Date |  |
| Order No | 16 digit number |
| Payin/Payout Date |  |
| Custodian Code |  |
| Custodial Participant Code |  |
| Client Code |  |
| Trade Quantity |  |
| Trade Price |  |
| Trade Amount |  |

**Note:-**

In case of first leg settlement trade price for borrower is Lending Fee

In case of auction, trade price shall be WAP for borrower.

**Settlement Type**

Q- Auction transactions

**Report for reverse leg transactions**

|  |  |
| --- | --- |
| **Field Name** | **Value** |
| Serial No |  |
| Receiving/Delivering Flag | ‘R', 'D' |
| Delivery Date |  |
| Trade Number | 16 digit number |
| Settlement Type | P |
| Settlement No |  |
| Security Symbol |  |
| Security Series |  |
| Security Expiry Date |  |
| Quantity to be delivered |  |
| Client Code | 10 digit unique client code |
| Custodial Participant Code | 12 digit CP code |
| Lending Price |  |
| Total Amount |  |

**Note:-**

‘Total Amount’ applicable only in case of borrower

# 5. Additional Final Delivery/ Funds obligation report for reverse leg

*File Naming convention:*

<Member code>\_SOTD\_< Member\_type>\_P\_1\_FNL \_ddmmHHMMSS.CSV.gz

*File Location:* slbftp\reports

*File details and format:* Comma separated File (CSV)

|  |  |
| --- | --- |
| Field Name | Value |
| Serial No |  |
| Buy/Sell Flag | B', 'S' |
| Transaction Number | 16 digit number |
| Transaction Date | date |
| Settlement Type |  |
| Settlement No | 7 digits |
| Security Symbol |  |
| Security Series |  |
| Security Expiry Date |  |
| Order No | 16 digit number |
| Payin/Payout Date |  |
| Custodian Code |  |
| Custodial Participant Code |  |
| Client Code |  |
| Transaction Quantity |  |
| Transaction Price |  |
| Transaction Amount |  |
| Rollover Indicator \*\* | MMM-YYYY |

\*\* This field shall contain the maximum permissible Month of contract for Rollover which ensures that the total tenure of an existing position shall not exceed 12 months from the date of the original contract.

Member shall use rollover indicator of above report to identify the Expiry Month till which the rollover of a reverse leg position will be allowed.

**6.** **Security-wise Delivery Statement (DFDS)**

File Naming convention: S\_DFDS\_SETTYPNO\_PARTICIPANT CODE\_DDMMYYYY.csv.gz

*File Location:*slbftp\reports

*File details and format:* Comma separated File (CSV)

**Header Record**

|  |  |
| --- | --- |
| **Field name** | **Value** |
| Record type | 01 |
| File Type | DFDS |
| Participant type |  |
| Participant Code |  |
| Date | The input date (Payin Date) of the report with format YYYYMMDD |
| Number of records | Total Number of detail records |
| Total Qty | Total of quantities across all securities appeared in the report |

**Detailed Record**

|  |  |
| --- | --- |
| **Field name** | **Value** |
| Record Type | 10 |
| Sett Type |  |
| Sett No |  |
| Del Type |  |
| Symbol |  |
| Series |  |
| ISIN |  |
| Quantity Delivered |  |
| Depository |  |
| Transaction No |  |

# 7. Security-wise Receipt statement (DFRS)

*File Naming convention*: S\_DFRS\_SETTYPNO\_PARTICIPANT CODE\_DDMMYYYY.csv.gz

*File Location:*slbftp\reports

*File details and format:* Comma separated File (CSV)

**Header Record**

|  |  |
| --- | --- |
| **Field name** | **Value** |
| Record type | 01 |
| File Type | DFRS |
| Participant type |  |
| Participant Code |  |
| Date | The input date (Payin Date) of the report with format YYYYMMDD |
| Number of records | Total Number of detail records |
| Total Qty | Total of quantities across all securities appeared in the report |

**Detailed Record**

|  |  |
| --- | --- |
| **Field name** | **Value** |
| Record Type | 10 |
| Sett Type |  |
| Sett No |  |
| Del Type |  |
| Symbol |  |
| Series |  |
| ISIN |  |
| Quantity Received |  |
| Depository |  |
| Transaction No |  |

# 8. Direct Client payout details (CADT)

*File Naming convention:* S\_CADT\_PARTICIPANT CODE\_SETTYPNO\_DD-MMYYYY.csv.gz

*File Location:*slbftp\reports

*File details and format:* Comma separated File (CSV)

**Header Record**

|  |  |
| --- | --- |
| **Field name** | **Value** |
| Record type | 01 |
| File Type | CADT |
| Participant type |  |
| Participant Code |  |
| Date | The input date (Payin Date) of the report with format YYYYMMDD |
| Number of records | Total Number of detail records |
| Total Qty | Total Qty received to the participant |

**Detailed Record (Security-wise client level allocation)**

|  |  |
| --- | --- |
| **Field name** | **Value** |
| Record type | **10** |
| Sett Type |  |
| Settl No |  |
| Del Type |  |
| Symbol |  |
| Series | Null |
| ISIN |  |
| Qty Recd |  |
| Depository |  |
| Transaction No. |  |
| Qty credit to CM Pool Account |  |
| Clearing A/c |  |
| Qty Credit to Beneficiary A/c |  |

**Detailed Record (Details of Direct Payout to Beneficiary Account)**

|  |  |
| --- | --- |
| **Field name** | **Value** |
| Record type | **20** |
| Sett Type |  |
| Settl No |  |
| Del Type |  |
| Symbol |  |
| Series | Null |
| ISIN |  |
| Depository |  |
| Beneficiary Account No |  |
| Qty Reqd to be in Beneficiary A/c |  |
| Qty actually credited in Beneficiary A/c |  |
| Transaction No |  |

# 9. Auction Debit / Credit Report (ACDS)

*File Naming convention:* <Participant code>\_ACDS\_<Participant type> <set\_type><settl\_no> \_ddmmHHMMSS.CSV.gz

*File Location***:** slbftp\reports

*File details and format:* Comma separated File (CSV)

|  |  |
| --- | --- |
| **Field Name** | **Value** |
| Serial No |  |
| Auction Date |  |
| Security Symbol |  |
| Security Series |  |
| Settlement No |  |
| Settlement Type |  |
| Delivery Type | N |
| Delivery Center Code | 10 |
| Delivery No |  |
| Square Off Price |  |
| Debit/Credit Qty |  |
| Debit/Credit Amount |  |
| Debit/Credit Flag | ‘D’/ ‘C’ |

# 10. Auction Difference Report (AUCD)

*File Naming convention:* <Participant\_code>\_AUCD\_<Participant\_type>\_<set\_type><set\_no> \_ddmmHHMMSS.CSV

**File Location:** slbftp\reports

|  |  |
| --- | --- |
| **Field Name** | **Value** |
| Serial No. |  |
| Auction Date |  |
| Trade No |  |
| Security Symbol |  |
| Security Series |  |
| Settlement No |  |
| Settlement Type |  |
| Delivery Type | N |
| Delivery No |  |
| Delivery Center code | 10 |
| Traded Qty |  |
| Auction Amount |  |
| Valuation amount |  |
| Auction Difference |  |
| Debit/Credit Flag | ‘D’ / ‘C’ |

# 11. Margin Rate File (VAR)

*File Naming convention:* C\_VAR1\_SLB\_ddmmyyyy.DAT

*File Location:* COMMON\CLEARING

*File details and format:* Comma separated File

**Control Record**

|  |  |
| --- | --- |
| **Field name** | **Value** |
| Record type | 10 |
| Date |  |
| Daily Index VAR |  |
| Total records |  |

**Detail Record**

|  |  |
| --- | --- |
| **Field name** | **Value** |
| Record type | 20 |
| Sec symbol |  |
| Sec series |  |
| ISIN |  |
| Security VAR |  |
| Index VAR |  |
| VAR margin |  |
| Extreme loss rate |  |
| Ad-hoc margin |  |
| Daily margin rate |  |

# 12. Detailed Margin Report (MG02)

*File Naming convention:* S\_MG02\_<Participant \_code>\_ddmmyyyy.csv.gz

*File Location:* slbftp\reports

*File details and format:* Comma separated File (CSV)

**Client wise, security wise margin record**

|  |  |
| --- | --- |
| **Field Name** | **Value** |
| Record Type | 10 |
| Client Code |  |
| Security Symbol |  |
| Security Series |  |
| Expiry Date |  |
| Settlement Type |  |
| Settlement Number |  |
| Buy Qty |  |
| Buy Value |  |
| Sell Qty |  |
| Sell Value |  |
| Net Open Qty |  |
| Net Open value |  |
| MTM Price |  |
| MTM Profit/Loss |  |
| Margin Amount |  |

**Client wise, total margin record**

|  |  |
| --- | --- |
| **Field Name** | **Value** |
| Record Type | 20 |
| Client Code |  |
| Margins |  |
| MTM Loss |  |
| Total Margins |  |

**Security wise, margin record**

|  |  |
| --- | --- |
| **Field Name** | **Value** |
| Record Type | 30 |
| Security Symbol |  |
| Security Series |  |
| Expiry Date |  |
| Open Qty |  |
| Open value |  |
| Margin |  |

**Participant wise, total margin record**

|  |  |
| --- | --- |
| **Field Name** | **Value** |
| Record Type | 40 |
| Margins |  |
| MTM Loss |  |
| Total Margins |  |

# 13. Consolidated Margin Report (MG01)

*File Naming convention:* S\_MG01\_Participant code\_ddmmyyyy.lis

*File Location***:** slbftp/reports

*File details and format: LIS* File (LIS)

|  |  |  |
| --- | --- | --- |
|  | |  |
| Consolidated Margin Report | |  |
| Report Date : DD-MON-YYYY | |  |
|  | |  |
| Participant Type: |  | Participant Code: |
| Participant Name: |  |  |
| Transaction Date(T) : DD-MON-YYYY | | Margin Payin Date : DD-MON-YYYY |
| STATEMENT | |  |
| A) Collateral Details | |  |
| Sr. No. | Particulars | Amount (Rs.) |
| 1 | Cash component |  |
| 2 | Effective Deposits |  |
| 3 | Cash Margin |  |
| 4 | Total (A1+A2+A3) |  |
| 5 | Effective Deposits |  |
| 6 | Non-usable Non-cash Component (A4-A5) |  |
| B) Margin Details | |  |
| 7 | Minimum capital |  |
| 8 | MTM loss <<will be populated as zero>> |  |
| 9 | VAR Margin <<will be populated as zero>> |  |
| 10 | Extreme Loss Margin <<will be populated as zero>> |  |
| 11 | Adhoc Margin <<will be populated as zero>> |  |
| 12 | Margin as Borrower |  |
| 13 | Margin as Lender |  |
| 14 | CM Prop Margins |  |
| 15 | Client Margins > 90% |  |
| 16 | Total Margins (B14+B15) |  |
| 17 | Effective Deposits required, MTM Loss and Total Margin(B7+ B16) |  |
| 17 | Balance Déposits Available (A5-B17) |  |
| 18 | Margin Transaction |  |
| 19 | **Lending Price Transaction** |  |

Notes:

1. Cash Component (A1) of the Participant includes the daily cash margin paid by the Participant.

2. Margin as borrower (B12) includes margin on lending fees plus lending price and margin as lender (B13) includes margin on lending price

3. If the margin transaction (B18) is positive (it means payin transaction), the amount will be payable by the Participant.

4. If the margin transaction (B18) is negative (it means payout transaction), the amount will be receivable by the Participant.

5. Lending Price transaction (B19), shall be payable by the Participant on subsequent settlement

# 14. Client Collateral Benefit for Participants (CC01)

*Naming convention:* S\_CC01\_<PARTICIPANT CODE>\_<DDMMYYYY>.csv.gz

*File Location*: slbftp/reports

*File details and format:*

The file for a trading member shall contain the following values

Client/UCC Code

Cash Component-Allocated

Cash Component- Value of Gsec/GMF/CMF repledged

Non- Cash Component - Value of Non-Cash repledged

Total Value

Margins

# 15. Security Details Report (SEC PLEDGE)

*Naming convention* S\_MEMBER CODE\_SEC\_PLEDGE\_DDMMYYYY.CSV

*File location:* /SLBFTP/S<MEMBER CODE>/REPORTS

*File details and format:*



Details of report provided will be as under:

1. Securities Details Report\_01 (Start of day) – Will have details of securities pledge including valuation as at start of day on a daily basis.
2. Securities Details Report\_02 (End of day) – Will have details of securities pledge including valuation as at end of day

# 16. Security Release File (SEC REL)

*Naming convention:* S\_SECREL\_PARTICIPANT CODE\_DDMMYYYY\_NN.CSV NN (Batch Number – incremental. As participant may not have release for each batch the same may not be sequential)

*File location*: slbftp/reports

*File details and format:*

Segment

CM Code

Participant Code/CP Code

UCC

Depository

Symbol

Instrument Type

ISIN

BP ID (Pledge sequence number)

Quantity released (in the current release batch)

# 17. Collateral Breakup Report (COLLDTLS)

*File Naming convention*: S\_ COLLDTLS \_<Participant code>\_ddmmyyyyy\_nn.csv

*File Location***:** slbftp/reports

*File details and format:* Comma separated File (CSV)

Level 1 - Instrument type details

Segment Indicator, Instrument Type, Security Deposit, Margin Deposit, Total

Level 2 - Cash Instrument Details (Cash/BG/FD)

Instrument Type, Bank, Instrument No, Issue Date, Maturity Date, Gross Amount, Segment Indicator

Level 3.1 - G-Sec

Instrument Type, Deposit Type, Custodian, ISIN, Symbol, Qty, Face Value, Net Value, Maturity Date, Segment Indicator

Level 3.2 - Securities

Instrument Type, Deposit Type, Custodian, ISIN, Symbol, Qty, Gross Value, Net Value, Maturity Date, Segment Indicator

Level 4 - Allocation Summary

Cash Allocated, Cash Unallocated

Level 5 – Blocking

Description, Prop/TM Prop/CP, Client Code, Amount Blocked, Block Reason

Level 6 - TM wise deposit details

Segment Indicator, TM Code, TM Name, Deposit Amount

Level 7 - Value Date Release

Segment Indicator, Instrument Type, Deposit Type, Bank, Instrument No., Issue Date, Maturity Date, Amount, Value Date

# 18. Dividend Report (DIV)

*File Naming convention:* DIV\_<Participant code>\_ddmmyyyyy.csv

*File Location:*slbftp\reports

*File details and format:* Comma separated File (CSV)

|  |  |
| --- | --- |
| **Field Name** | **Value** |
| Participant Type |  |
| Participant Code/Custodian Code |  |
| Client Code |  |
| CP Code |  |
| Symbol |  |
| Series |  |
| Quantity |  |
| Ex-Date |  |
| Dividend Amount Payable |  |
| Dividend Amount Receivable |  |
| Due Date |  |

# 19. Stock Split Report (SPL)

*File Naming convention:* SPL\_<Participant Code> \_ddmmyyyy.csv

*File Location:*slbftp\reports

*File details and format:* Comma separated File (CSV)

|  |  |
| --- | --- |
| **Field Name** | **Value** |
| Participant Type |  |
| Participant Code/Custodian Code |  |
| Client Code |  |
| CP Code |  |
| Symbol |  |
| Series |  |
| Ex-Date |  |
| Original Deliverable Quantity |  |
| Revised Deliverable Quantity |  |
| Original Receivable Quantity |  |
| Revised Receivable Quantity |  |

# 20. Foreclosure Report (LF)

*File Naming convention:* <Participant Code>\_LF\_ddmmyyyy.csv

*File Location:*slbftp\reports

*File details and format:* Comma separated File (CSV)

|  |  |
| --- | --- |
| **Field Name** | **Value** |
| Participant Type |  |
| Participant Code/Custodian Code |  |
| Client Code |  |
| CP Code |  |
| Lend/Borrow |  |
| Old Settlement Number |  |
| New Settlement Number |  |
| Settlement Type |  |
| Symbol |  |
| Series |  |
| Quantity |  |
| Price |  |
| Number of days foreclosed |  |
| Balance Lending Fee |  |

# 21. Rollover Close out debit credit report (ROCO)

*File Naming convention: <Participant code>\_ROCO\_<Participant type> <set\_type><settl\_no> \_ddmmHHMMSS.CSV.gz*

*File Location: slbftp\reports*

*File details and format: Comma separated File (CSV)*

|  |  |
| --- | --- |
| Field Name | Value |
| Serial No | Transaction no |
| Closeout Date | Transaction date |
| Security Symbol |  |
| Security Series | Rollover series |
| Settlement No |  |
| Settlement Type | L |
| Square Off Price | Close out amount per quantity |
| Debit/Credit Qty |  |
| Debit/Credit Amount |  |
| Debit/Credit Flag | ‘D ’(Payable) / ‘C’ (Receivable) |

# 22. Security Shortage Report (SHRT)

*File Name:*

*S\_<participant code>\_SHRT\_SETTYPNO\_D\_DDMMYYYY.csv*

*or*

*S\_<participant code>\_SHRT\_SETTYPNO\_R\_DDMMYYYY.csv*

*File Location: slbftp\reports*

*File Format:*

|  |  |
| --- | --- |
|  |  |
| Field Name | Value |
| Serial No |  |
| Settlement Type | L/P |
| Settlement No | 7 digits |
| Custodian Participant Code |  |
| Client Code |  |
| Security Symbol |  |
| Security Series |  |
| Short Quantity |  |
| Valuation Price |  |
| Valuation Debit Amount | Short Quantity \* Valuation Price |

Note:- Valuation Debit Amount shall be payable by the short delivering Member

# 23.Additional Report on Provisional Margins

File Naming convention: S\_PROV\_MGN\_<Participant \_code>\_ddmmyyyy.csv

File Location: slbftp\reports

*File Format:*

**Client wise, security wise margin record**

|  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 10 | Client Code | Security Symbol | Security Series | Expiry Date | Settlement Type | Settlement Number | Buy Qty | Lending Price | Lending Price Value | Margin Amount |

**Client wise, total margin record**

|  |  |  |  |
| --- | --- | --- | --- |
| 20 | Client Code | Lending Price Value | Margin Amount |

**Security wise, margin record**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| 30 | Security Symbol | Security Series | Expiry Date | Buy Qty | Lending Price Value | Margin Amount |

**Participant wise, total margin record**

|  |  |  |
| --- | --- | --- |
| 40 | Lending Price Value | Total Margins |