



PART D

LIST OF REPORTS

The following reports shall be available to clearing members:

1. Detailed Contracts Report (CN01)
2. Detailed Trade Report (TR01/ TR02/ TR03/ TR04)
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22. Obligation Report



- 23. Penalty Report
- 24. Margin Utilisation Report
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1. Detailed Contracts Report (CN01)

Naming Convention	D_CN01_DDMMYYYY.CSV.gz
File Path	/debtftp/<Mem_Code>/Reports
File Format	comma separated file format (CSV)

Column No	Headers	Field Characteristics	Details
1	Contract Date	DATE	Format DD-MMM-YY
2	Contract Instrument Type	VARCHAR2	
3	Symbol	VARCHAR2	USDINR - USD-INR Contract
4	Last Trading Date	DATE	Format DD-MMM-YYYY
5	Strike Price	NUMBER	Strike price of options '0' (Zero) for Futures Contracts
6	Option Type	VARCHAR2	CE - Call Option
7	Corporate Action level	NUMBER	Default value is 0 (Zero)
8	Contract Regular Lot	NUMBER	Default value is 1
9	Contract Issue Start Date	DATE	Format DD-MMM-YYYY
10	Contract Issue Maturity Date	DATE	Format DD-MMM-YYYY
11	Contract Exercise Start Date	DATE	Format DD-MMM-YYYY for Options No data for futures
12	Contract Exercise End Date	DATE	Format DD-MMM-YYYY for Options No data for Futures
13	Contract Exercise Style	VARCHAR2	E - Exercise style
14	Contract Active Market Type	VARCHAR2	N - Normal Market Type
15	Contract Open Price	NUMBER	Day's Open Price in INR
16	Contract High Price	NUMBER	Day's High Price in INR
17	Contract Low Price	NUMBER	Day's Low Price in INR
18	Contract Close Price	NUMBER	Day's Close Price in INR
19	Contract Settlement Price	NUMBER	Daily Settlement Price in INR
20	Contract Underlying Price	NUMBER	Price in INR No data for FUTIRD & FUTIRT instrument type
21	Contract Underlying Instrument Type	VARCHAR2	No data
22	Contract Underlying Symbol	VARCHAR2	USDINR - USD-INR Contract
23	Contract Underlying Series	VARCHAR2	No data
24	Contract Underlying Last Trading Date	DATE	No data

25	Contract Underlying Strike Price	NUMBER	No data
26	Contract Underlying Option Type	VARCHAR2	No data
27	Contract Underlying Corporate Action Level	NUMBER	No data

2. Detailed Trade Report (TR01/ TR02/ TR03/ TR04)

i. For trading members (TR01) and detailed Trade Report for clearing members (TR02)

Naming Convention	D_TR01_<MEMBER CODE>_DDMMYYYY.CSV.gz D_TR02_<MEMBER CODE>_DDMMYYYY.CSV.gz
File Path	/debtftp/<Mem Code>/Reports
File Format	comma separated file format (CSV)

Column No	Headers	Field Characteristics	Details
1	Trade Number	NUMBER	Trade Number
2	Trade Date	DATE	Format DD-MMM-YYYY
3	Activity Type	NUMBER	Default Value - 2
4	Market Type	VARCHAR2	N - Normal Market Type
5	Instrument Type	VARCHAR2	First 2 digits - denotes Market e.g. RD for Retail, IL for Institutional Normal Lot & OL for Institutional Odd Lot 3rd & 4th digits - denotes issuer type e.g. CG for central government, CO for Corporate etc. 5th & 6th digits - denotes type of bond
6	Symbol	VARCHAR2	Symbol+Couponie Issuer Name e.g. HDFC9.75
7	Last Trading Date	DATE	Format DD-MMM-YYYY
8	Issue Date	DATE	Issue Date of Bond e.g 7.2013 for Bond issued in July 2013
9	Settlement Day	VARCHAR2	T0, T1, T2
10	Corporate Action level	NUMBER	Default value is '0' (Zero)
11	Buy Broker	VARCHAR2	Buy TM Code
12	Sell Broker	VARCHAR2	Sell TM Code
13	Trade Price	NUMBER	Traded Price of the contract
14	Trade Date Time	DATE	Format mm/dd/yyyyhh:mm:ss PM

15	Trade Volume	NUMBER	Number of Contracts traded today
16	Trade Token No	NUMBER	Token no of Contract
17	Trade Buy Branch	NUMBER	Branch no of user
18	Buy CM Code	VARCHAR2	Clearing Member Code
19	Sell CM Code	VARCHAR2	Clearing Member Code
20	Trade Sell Branch	VARCHAR2	Branch no of user
21	Buy Custodial Participant	VARCHAR2	CP Code
22	Buy Side Confirmation	VARCHAR2	Confirmation Flag of CP Trades
23	Sell Custodial Participant	VARCHAR2	CP Code
24	Sell Side Confirmation	VARCHAR2	Confirmation Flag of CP Trades
25	Buy Covered Uncovered Flag	VARCHAR2	Default Value - 'U'
26	Sell Covered Uncovered Flag	VARCHAR2	Default Value - 'U'
27	Buy Old Custodial Participant	VARCHAR2	No Data
28	Buy Old CM Code	VARCHAR2	No Data
29	Sell Old Custodial Participant	VARCHAR2	No Data
30	Sell Old CM Code	VARCHAR2	No Data
31	Trade Buyer	NUMBER	User ID
32	Trade Seller	NUMBER	User ID
33	Buy Order No	NUMBER	Trade Number
34	Sell Order No	NUMBER	Trade Number
35	Buy Account No	VARCHAR2	Client Code
36	Sell Account No	VARCHAR2	Client Code
37	Buy Remarks	VARCHAR2	No Data
38	Sell Remarks	VARCHAR2	No Data
39	Buy Position	VARCHAR2	Default Value - 'O'
40	Sell Position	VARCHAR2	Default Value - 'O'
41	Buy Proprietor Client Flag	VARCHAR2	C - Client P - Propreitory
42	Sell Proprietor Client Flag	VARCHAR2	C - Client P - Propreitory
43	Control Flag	VARCHAR2	Default Value - N
44	Trade Execution Date Time	DATE	Format mm/dd/yyyyhh:mm:ss PM

ii. For trading members (TR03) and detailed Trade Report for clearing members (TR04)

Naming Convention	D TR03 <MEMBER CODE> DDMMYYYY.CSV.gz
	D TR04 <MEMBER CODE> DDMMYYYY.CSV.gz
File Path	/debtftp/<Mem Code>/Reports
File Format	comma separated file format (CSV)

Column No.	Headers	Field Characteristics	Details
1	Trade Number	NUMBER(16)	Trade Number
2	Trade Date	DATE	Format DD-MMM-YYYY
3	Activity Type	NUMBER(2)	Default Value - 2
4	Market Type	VARCHAR2(1)	N - Normal Market Type
5	Instrument Type	VARCHAR2(6)	First 2 digits - denotes Market e.g. RD for Retail, IL for Institutional Normal Lot & OL for Institutional Odd Lot 3rd & 4th digits - denotes issuer type e.g. CG for central government, CO for Corporate etc. 5th & 6th digits - denotes type of bond
6	Symbol	VARCHAR2(10)	Symbol + Couponie Issuer Name e.g. HDFC9.75
7	Expiry Date	DATE	Format DD-MMM-YYYY
8	Issue Date	NUMBER(9,2)	Issue Date of Bond e.g 7.2013 for Bond issued in July 2013
9	Settlement Day	VARCHAR2(2)	T0, T1, T2
10	Corporate Action level	NUMBER(2)	Default value is '0' (Zero)
11	Buy Broker	VARCHAR2(5)	Buy TM Code
12	Sell Broker	VARCHAR2(5)	Sell TM Code
13	Trade Price	NUMBER(15,7)	Traded Price of the contract
14	Trade Date Time	DATE	Format mm/dd/yyyyhh:mm:ss PM
15	Trade Volume	NUMBER(12)	Number of Contracts traded today
16	Trade Token No	NUMBER(10)	Token no of Contract
17	Trade Buy Branch	NUMBER(3)	Branch no of user
18	Buy CM Code	VARCHAR2(6)	Clearing Member Code
19	Sell CM Code	VARCHAR2(6)	Clearing Member Code
20	Trade Sell Branch	NUMBER(3)	Branch no of user
21	Buy Custodial Participant	VARCHAR2(12)	CP Code
22	Buy Side Confirmation	VARCHAR2(1)	Confirmation Flag of CP Trades
23	Sell Custodial	VARCHAR2(12)	CP Code

	Participant		
24	Sell Side Confirmation	VARCHAR2(1)	Confirmation Flag of CP Trades
25	Buy Covered Uncovered Flag	VARCHAR2(1)	Default Value - 'U'
26	Sell Covered Uncovered Flag	VARCHAR2(1)	Default Value - 'U'
27	Buy Old Custodial Participant	VARCHAR2(12)	No Data
28	Buy Old CM Code	VARCHAR2(6)	No Data
29	Sell Old Custodial Participant	VARCHAR2(12)	No Data
30	Sell Old CM Code	VARCHAR2(6)	No Data
31	Trade Buyer	NUMBER(5)	User ID
32	Trade Seller	NUMBER(5)	User ID
33	Buy Order No	NUMBER(16)	Trade Number
34	Sell Order No	NUMBER(16)	Trade Number
35	Buy Account No	VARCHAR2(10)	Client Code
36	Sell Account No	VARCHAR2(10)	Client Code
37	Buy Remarks	VARCHAR2(24)	No Data
38	Sell Remarks	VARCHAR2(24)	No Data
39	Buy Position	VARCHAR2(1)	Default Value - 'O'
40	Sell Position	VARCHAR2(1)	Default Value - 'O'
41	Buy Proprietor Client Flag	VARCHAR2(1)	C - Client P - Propreitory
42	Sell Proprietor Client Flag	VARCHAR2(1)	C - Client P - Propreitory
43	Control Flag	VARCHAR2(1)	Default Value - N
44	Trade execution date and time	DATE	Format mm/dd/yyyyhh:mm:ss PM
45	ISIN	VARCHAR2(12)	ISIN of the security
46	Accrued Interest	NUMBER(20,4)	Accrued Interest for the Trade
47	Total Consideration	NUMBER(20,4)	Sum of Trade value and applicable accrued interest
48	Face Value	NUMBER(10,4)	Face value of the security
49	Segment Identifier	VARCHAR2(60)	Institutional / Retail

3. Detailed Position Report (PS03/PS04)

Naming Convention	D_PS03_<MEMBER CODE>_DDMMYYYY.CSV.gz (for Trading members) D_PS04_<MEMBER CODE>_DDMMYYYY.CSV.gz (for
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	Clearing members)
File Path	/debtftp/<Mem_Code>/Reports
File Format	comma separated file format (CSV)

Column No	Headers	Field Characteristics	Details
1	Position Date	DATE	Format DD-MMM-YY
2	Segment Indicator	VARCHAR2	D – Debt Segment
3	Settlement Type	VARCHAR2	Default “I”
4	Clearing Member Code	VARCHAR2	Clearing Member Code
5	Member Type	VARCHAR2	M for Trading Member
6	Trading Member Code	VARCHAR2	Trading Member Code
7	Account Type	VARCHAR2	P - proprietary C - Client
8	Client Account / Code	VARCHAR2	Client Account / Code
9	Instrument Type	VARCHAR2	First 2 digits - denotes Market e.g. RD for Retail, IL for Institutional Normal Lot & OL for Institutional Odd Lot 3rd & 4th digits - denotes issuer type e.g. CG for central government, CO for Corporate etc. 5th & 6th digits - denotes type of bond Refer table below for full list of values
10	Symbol	VARCHAR2	Symbol+Couponie Issuer Name e.g. HDFC9.75
11	Last Trading Date	DATE	Format DD-MMM-YYYY
12	Issue Date	DATE	Issue Date of Bond e.g 7.2013 for Bond issued in July 2013
13	Settlement Day	VARCHAR2	T0, T1, T2
14	CA Level	NUMBER	Default value is '0' (Zero).
15	Brought Forward Long Quantity	NUMBER	Brought Forward Number of contracts – Long
16	Brought Forward Long Value	NUMBER	Brought Forward Long Value in INR
17	Brought Forward Short Quantity	NUMBER	Brought Forward Number of contracts – Short
18	Brought Forward Short Value	NUMBER	Brought Forward Short Value in INR
19	Day Buy Open	NUMBER	Number of contracts purchased today

	Quantity		
20	Day Buy Open Value	NUMBER	Value of the purchased quantity in INR
21	Day Sell Open Quantity	NUMBER	Number of contracts sold today
22	Day Sell Open Value	NUMBER	Value of the sold quantity in INR
23	Pre Ex / Assgn Long Quantity	NUMBER	Number of contracts
24	Pre Ex / Assgn Long Value	NUMBER	Amount in INR (Negative)
25	Pre Ex / Assgn Short Quantity	NUMBER	Number of contracts
26	Pre Ex / Assgn Short Value	NUMBER	Amount in INR
27	Exercised Quantity	NUMBER	Number of options contracts exercised
28	Assigned Quantity	NUMBER	Number of options contracts assigned
29	Post Ex / Assgn Long Quantity	NUMBER	Number of contracts
30	Post Ex / Assgn Long Value	NUMBER	Amount in INR (Negative)
31	Post Ex / Assgn Short Quantity	NUMBER	Number of contracts
32	Post Ex / Assgn Short Value	NUMBER	Amount in INR (Positive)
33	Settlement Price	NUMBER	Value 1
34	Net Premium	NUMBER	Amount in INR
35	Daily MTM Settlement Value	NUMBER	Value 2
36	Futures Final Settlement Value	NUMBER	Value 3
37	Exercised / Assigned Value	NUMBER	Value 4

4. Bank Report for Next Day Obligations (BK01)

Naming Convention	D_BK01_<MEMBER CODE>_DDMMYYYY_DD.CSV.gz
File Path	/debtftp/<Mem_Code>/Reports
File Format	comma separated file format (CSV)
Remarks	Net Debit or Credit transaction for various settlements

Column No	Headers	Field Characteristics	Details
1	Transaction Received Date	DATE	Format DD-MMM-YYYY
2	Transaction Code	VARCHAR2	Transaction Code
3	Transaction Number	NUMBER	Transaction Number
4	Description	VARCHAR2	Details of transaction
5	Debit Amount	NUMBER	Amount in INR
6	Credit Amount	NUMBER	Amount in INR

5. Bank Summary Report for Clearing Member (BK02)

Naming Convention	D_BK02_<MEMBER CODE>_DDMMYYYY.CSV.gz
File Path	/debtftp/<Mem_Code>/Reports
File Format	comma separated file format (CSV)

Column No	Headers	Field Characteristics	Details
1	Transaction Number	NUMBER	Transaction Number
2	Description	VARCHAR2	Details of transaction
3	Transaction Code	VARCHAR2	Transaction Code
4	Debit/Credit	VARCHAR2	D - Debit, C - Credit
5	From Account Number	NUMBER	Account Number
6	To Account Number	NUMBER	Account Number
7	Sum Amount	NUMBER	Total Amount

6. Bank Transaction Report for Clearing Member (BK03)

Naming Convention	D_BK03_<MEMBER CODE>_DDMMYYYY.CSV.gz
File Path	/debtftp/<Mem_Code>/Reports
File Format	comma separated file format (CSV)

Column No	Headers	Field Characteristics	Details
1	Transaction Number	NUMBER	Transaction Number
2	Segment Indicator	VARCHAR2	D – Debt Segment
3	Bank Transaction Received Date	DATE	Format DD-MMM-YY
4	Transaction Code	NUMBER	Transaction Code
5	Description	VARCHAR2	Details of transaction
6	Debit/Credit	VARCHAR2	D - Debit C - Credit

7	Original Amount	NUMBER	Amount in INR
8	Amount Due	NUMBER	Amount in INR
9	Amount Received	NUMBER	Amount in INR
10	Amount Short	NUMBER	Amount in INR

7. Margin Statement for Clearing Member (MG09)

Naming Convention	D_MG09_<MEMBER CODE>_DDMMYYYY.LIS.gz
File Path	/debtftp/<Mem_Code>/Reports
File Format	LIS

Column No	Headers	Field Characteristics	Details
1	Sr. No	NUMBER	Serial no (In Asending Order)
2	TM/CP Code	VARCHAR2	Trading Member / Custodial Participation Code
3	Initial Margin	NUMBER	Amount of Initial Margin in INR
4	Delivery Margin	NUMBER	Delivery Margin
5	Non Intent Margin	NUMBER	Non Intent Margin
6	Premium Margin	NUMBER	Amount of Premium Margin in INR
7	Total Margin	NUMBER	Total Margin amount in INR (Initial + Premium + Futures Final Settlement)
8	Final Settlement Margin	NUMBER	Amount of Final Settlement Margin in INR

8. Margin statement for trading member (MG10)

Naming Convention	D_MG10_<MEMBER CODE>_DDMMYYYY.LIS.gz
File Path	/debtftp/<Mem_Code>/Reports
File Format	LIS

Column No	Headers	Field Characteristics	Details
1	Sr. No	NUMBER	Serial no (In Ascending Order)
2	proprietary/client	VARCHAR2	P - Proprietary C - Client
3	Initial Margin	NUMBER	Amount of Initial Margin in INR
4	Delivery Margin	NUMBER	Amount of delivery margin in INR
5	Non-Intent Margin	NUMBER	Amount of non-intent margin in INR
6	Premium Margin	NUMBER	Amount of Premium Margin in INR
7	Total Margin	NUMBER	Total Margin amount in INR

9. Margin payable statement for clearing member (MG11)

Naming Convention	D_MG11_<MEMBER CODE>_DDMMYYYYY.LIS.gz
File Path	/debtftp/<Mem_Code>/Reports
File Format	LIS

Column No	Field Characteristics	Details
A		<u>CAPITAL</u>
1	NUMBER	Total Cash Capital
2	NUMBER	Total Non-Cash Capital
3	NUMBER	Total Capital (A1 + A2)
4	NUMBER	Cash Component Required (%)
5	NUMBER	Effective Deposits [Min (A1/A4, A3)]
6	NUMBER	Non-usable Non-cash Capital (A3 - A5)
B		<u>MARGIN INFORMATION</u>
7	NUMBER	Minimum Liquid Net Worth
8	NUMBER	Initial Margin Amount
9	NUMBER	MTM Loss
10	NUMBER	Effective Deposits Required For Initial Margin (B7 + B8)
11	NUMBER	Effective Deposits Required For ELM (B7+B8 +B9)
12	NUMBER	Effective Deposit requirement for the Clearing Member [Higher of (B10, B11)]
C		<u>TRANSACTION AMOUNT</u>
13	NUMBER	Excess Effective Deposits Required (B12 –A5)
14	NUMBER	Minimum Free Deposit for Pay-in Transaction
15	NUMBER	Minimum Free Deposit for Pay-out Transaction
16	NUMBER	Additional Deposit Required
17	NUMBER	Daily Cash Margin Already Paid By the Member
18	NUMBER	Non-usable Non-cash Allocation
19	NUMBER	Cash Margin Payable(+)/Receivable(-)

10. Detailed margin file for clearing member (MG12)

Naming Convention	D_MG12_<MEMBER CODE>_DDMMYYYY.lis.gz
File Path	/debtftp/<Mem_Code>/Reports
File Format	LIS

Column No	Headers	Field Characteristics	Details
1	Trade date	DATE	Format DD-MM-YYYY
2	Trading member /Custodial participant code	VARCHAR2	Trading Member / Custodial Participation Code
3	Initial margin	NUMBER	Amount of Initial Margin in INR
6	Net buy premium margin	NUMBER	Net premium margin in INR
5	Total margin	NUMBER	Amount of Total Margin in INR
4	MTM Loss	NUMBER	Amount of MTM Loss in INR

11. Detailed margin file for trading member (MG13)

Naming Convention	D_MG13_<MEMBER CODE>_DDMMYYYY.lis.gz
File Path	/debtftp/<Mem_Code>/Reports
File Format	LIS

Column No	Headers	Field Characteristics	Details
1	Trade date	DATE	Format DD-MM-YYYY
2	Client Code	VARCHAR2	Client Code
3	Initial margin	NUMBER	Amount of Initial Margin in INR
4	Net buy premium margin	NUMBER	Net premium margin in INR
5	Total margin	NUMBER	Amount of Total Margin in INR
6	MTM Loss	NUMBER	Amount of MTM Loss in INR
7	Client/PRO flag	VARCHAR2	P – Proprietary C - Client

12. Details of Collaterals submitted by Clearing Member (CL01)

Naming Convention	D_CL01_<MEMBER CODE>_DDMMYYYY_NN.LIS.gz
File Path	/debtftp/<Mem_Code>/Reports
File Format	LIS

Member Type :

Date:

Member Code :

Member Name :

1. SECURITY DEPOSIT

- 1.1 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 1.1.15)
 - 1.1.1 Interest Free Security Deposit-FO
 - 1.1.2 Interest Free Security Deposit-CM
 - 1.1.3 Interest Free Security Deposit-CD
 - 1.1.4 Interest Free Security Deposit-RD
 - 1.1.5 Bank Guarantee (ANNEXURE A)
 - 1.1.6 Cash Deposit
 - 1.1.7 Fixed Deposit Receipts (ANNEXURE B)
 - 1.1.8 Cash Mutual Fund
 - 1.1.9 Government Securities
 - 1.1.10 Foreign Securities
 - 1.1.11 Foreign Currency
 - 1.1.12 Non-Cash Mutual Fund
 - 1.1.13 Securities
 - 1.1.14 OMF
 - 1.1.15 GMF

- 1.2 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 Foreign Currency
- 2.11 Non-cash Mutual Fund
- 2.12 Securities
- 2.13 OMF
- 2.14 GMF

Total Margin Deposit (sum of 2.1 to 2.14)

3. TOTAL CAPITAL

4. EFFECTIVE DEPOSITS

- 4.1 Cash Component of Security Deposit (1.1.1 to 1.1.10) +1.1.14 +1.2
- 4.2 Cash Component of Margin Deposit (sum of 2.1 to 2.10 and 2.14)
- 4.3 Total Cash Component (4.1 + 4.2)
- 4.4 Non-cash Component of Security Deposit(1.1.11+1.1.12+1.1.13)
- 4.5 Non-cash Component of Margin Deposit
- 4.6 Total Non-cash Component (4.4 + 4.5)
- 4.7 Effective Deposit (@50 percent cash component)
- 4.8 Total Blocked Amount (ANNEXURE D)
- 4.9 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)
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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)
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ANNEXURE B:

Details of Security Deposit –Fixed Deposit:

S. No.	NSCCL Ref No.	FDR. No	Issuing Bank	Issue Date	Maturity Date	Amount (Rs)
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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)
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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
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Details of Margin 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
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ANNEXURE D :

Details of Total Blocked Amount:

S. No	Block Reason	Cash Amount(Rs)	Non-Cash Amount (Rs)
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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.)
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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)
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3. Details of FD Additions

S. No	NSCCL Ref no.	Deposit Type(SD/MD)	FD. No	Issuing Bank	Issue Date	Maturity Date	Gross Amount(Rs)
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4. Details of Pledge (CMF/NMF/Securities/INM /OMF/GMF)

S. No.	Instrument Type	Deposit Type(SD/MD)	Custodian	Symbol	Quantity
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5. Details of GSEC Additions

S. No	Security Description	ISIN	Deposit Type (SD/MD)	BC_I ND	Face value	Net Value	Maturity Date
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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.)
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1b Details of IFSD Transferred to other segments

S. No	Transferred to segment	Type(NSCCL/NSEIL)	Amount (Rs.)
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2a Cash Deposit transferred from other segments

S. No	Deposit	Transferred from	Amount (Rs.)
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	Type(SD/MD)	segment	
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2b Cash Deposit transferred to other segments

S. No	Deposit Type(SD/MD)	Transferred to segment	Amount (Rs.)
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3a Bank Guarantee transferred from other segments

S. No	NSCC L Ref no.	Deposit Type(SD/MD)	BG. No	Issuing Bank	Issue Date	Maturity Date	Gross Amount(Rs)	Transferred from segment
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3b Bank Guarantee transferred to other segments

S. No	NSCC L Ref no.	Deposit Type(SD/MD)	BG. No	Issuing Bank	Issue Date	Maturity Date	Gross Amount(Rs)	Transferred to segment
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4a Fixed Deposit Receipts transferred from other segments

S. No	NSCC L Ref no.	Deposit Type(SD/MD)	FD. No	Issuing Bank	Issue Date	Maturity Date	Gross Amount(Rs)	Transferred from segment
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4b Fixed Deposit Receipts transferred to other segments

S. No	NSCC L Ref no.	Deposit Type(SD/MD)	FD. No	Issuing Bank	Issue Date	Maturity Date	Gross Amount(Rs)	Transferred to segment
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5a Security Deposit transferred from other segments

S. No.	Instrument Type	Deposit Type(SD/MD)	Custodian	Symbol	Quantity	Transferred from segment
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5b Security Deposit transferred to other segments

S. No.	Instrument Type	Deposit Type(SD/MD)	Custodian	Symbol	Quantity	Transferred to segment
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ANNEXURE G (Collateral Releases during the day):

1 Details of Cash Releases

S. No	Deposit Type (SD/MD)	Amount (Rs.)
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2 BG Release Details

S. No	NSCC L Ref no.	Deposit Type(SD/MD)	BG. No	Issuing Bank	Issue Date	Maturity Date	Gross Amount(Rs)
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3 FD Release Details

S. No	NSCC L Ref no.	Deposit Type(SD/MD)	FD. No	Issuing Bank	Issue Date	Maturity Date	Gross Amount(Rs)
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4 Details of security releases (CMF/NMF/Securities/INM/OMF/GMF)

S. No.	Instrument Type	Deposit Type(SD/MD)	Custodian	Symbol	Quantity
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5 Details of GSEC Releases

S.No	Security Description	ISIN	Deposit Type (SD / MD)	BC_IND	Face value	Net Value	Maturity Date
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ANNEXURE H (TM wise deposit Details):

S.No	TM Code	TM Name	Deposit Amount(Rs.)
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13. Net Daily Obligations Reports

Naming Convention	D_<MEMBERCODE>_NFOBR_SETTYPNO_DDMMYYYY.csv
File Path	/debtftp/<Mem_Code>/Reports
File Format	comma separated file format (CSV)

Detail record

Column No	Headers	Field Characteristics	Details
1	Serial Number	NUMBER	Serial Number
2	Security Symbol	VARCHAR2	Client Code
3	Cumulative Buy Quantity	NUMBER	Cumulative Buy Quantity
4	Cumulative Buy Value	NUMBER	Cumulative Buy Value
5	Cumulative Sell Quantity	NUMBER	Cumulative Sell Quantity
6	Cumulative Sell Value	NUMBER	Cumulative Sell Value
7	Quantity To Deliver	NUMBER	Quantity to be delivered
8	Quantity To Receive	NUMBER	Quantity to be revived
9	Net Value	NUMBER	Cumulative sell amount - cumulative buy amount

14. Deliveries Report

Naming Convention	D_<MEMBERCODE>_NFOBR_SETTYPNO_DDMMYYYY.csv
File Path	/debtftp/<Mem Code>/Reports
File Format	comma separated file format (CSV)

Detail Records

Column No	Headers	Field Characteristics	Details
1	Settlement Type	VARCHAR2	Settlement Type
2	Settlement Number	VARCHAR2	Settlement Number
3	Delivery Centre Code	VARCHAR2	Delivery Centre Code
4	Receiving Centre Code	VARCHAR2	Receiving Centre Code
5	Delivery Unique ID	NUMBER	
6	Delivery Date	DATE	Format - DD-MM-YYYY
7	Delivery Number	NUMBER	
8	Receipt Number	NUMBER	
9	Delivery Trade Number	NUMBER	
10	Delivery Type	VARCHAR2	
11	Security Symbol	VARCHAR2	
12	Security Code	VARCHAR2	Security Description
13	Quantity to Deliver/Quantity to receive	NUMBER	
14	Quantity Delivered	NUMBER	Total Quantity to deliver
15	Quantity Received (Electronic)	NUMBER	Quantity received in Electronic mode
16	Quantity Received (Physical)	NUMBER	Quantity received in physical mode
17	Quantity Received	NUMBER	Total quantity received
18	Delivery Value	NUMBER	
19	Number of Certificates	NUMBER	
20	Delivering Custodian code	VARCHAR2	Member code for delivering custodian
21	Delivering Trading Member	VARCHAR2	Member code for delivering trading member
22	Delivering Trading Member Branch Number	NUMBER	
23	Receiving Custodian Code	VARCHAR2	Member code for receiving custodian
24	Receiving Trading Member	VARCHAR2	Member code for receiving trading member
25	Receiving Trading Member Branch	NUMBER	
26	Objection Number	NUMBER	

27	Corporate Benefit Flag	VARCHAR2	
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15. Security wise Demat Delivery Statement (DFDS)

Naming Convention	D_DFDS_<MEMBERCODE>_DDMMYYYY.csv
File Path	Members Folder/Reports
File Format	comma separated file format (CSV)

Header Record

Column No	Headers	Field Characteristics	Details
1	Settlement Type	VARCHAR2	
2	Settlement Number	VARCHAR2	
3	Delivery Type	VARCHAR2	
4	Pay-in Date	DATE	Format – DD-MM-YYYY

Detail Record

Column No	Headers	Field Characteristics	Details
1	Serial Number	NUMBER	
2	Symbol	VARCHAR2	
3	ISIN Code	VARCHAR2	
4	Quantity	NUMBER	
5	Depository Short Name	VARCHAR2	
6	Transaction Number	VARCHAR2	

16. Security Wise Demat Receipt Statement (DFRS)

Naming Convention	D_DFRS_<MEMBERCODE>_DDMMYYYY.csv
File Path	Members Folder/Reports
File Format	comma separated file format (CSV)

Header Record

Column No	Headers	Field Characteristics	Details
1	Settlement Type	VARCHAR2	
2	Settlement Number	VARCHAR2	
3	Delivery Type	VARCHAR2	
4	Pay-in Date	DATE	Format – DD-MM-YYYY

Detail Record

Column No	Headers	Field Characteristics	Details
1	Serial Number	NUMBER	
2	Symbol	VARCHAR2	

3	ISIN Code	VARCHAR2	
4	Quantity	NUMBER	
5	Depository Short Name	VARCHAR2	
6	Transaction Number	VARCHAR2	

17. Client Allocation Details (CADT)

Naming Convention	D_CADT_memcode_DD-MMM-YYYY.csv
File Path	Members Folder/Reports
File Format	comma separated file format (CSV)

Header Record

Column No	Headers	Field Characteristics	Details
1	Member Name	VARCHAR2	
2	Member Type	VARCHAR2	
3	Member Code	VARCHAR2	
4	Settlement Type	VARCHAR2	
5	Settlement Number	VARCHAR2	
6	Delivery Type	VARCHAR2	
7	Pay-in Date	DATE	

Detail Record (Security wise client level allocation)

Column No	Headers	Field Characteristics	Details
1	Serial Number	NUMBER	
2	Symbol	VARCHAR2	
3	ISIN Code	VARCHAR2	
4	Quantity Received	NUMBER	Total Confirm and allocated quantity
5	Depository	VARCHAR2	Depository short name
6	Transaction Number	VARCHAR2	
7	Quantity Credit to CM Pool Acc/clearing a/c	NUMBER	Total allocated quantity
8	Quantity Credit to Beneficiary a/c	NUMBER	Total allocated quantity

Detail Record (Details of Direct Payout to Beneficiary Account)

Column no.	Headers	Field Characteristics	Details
3	Settlement No	NUMBER	Settlement Number for today's Settlement

4	Delivery Type	VARCHAR2	Default “N”
5	Security Symbol	VARCHAR2	Symbol+Coupon + ISIN e.g. HUDC8.10-INE031A07832
6	Security ISIN	VARCHAR2	ISIN
7	Depository	VARCHAR2	Depository name
8	Beneficiary Account No	NUMBER	Client's Account number
9	Quantity Required to be in Beneficiary A/c	NUMBER	Quantity
10	Quantity actually credited in Beneficiary A/c,	NUMBER	Quantity

18. Member wise Withheld Securities Statement

Naming Convention	D_DWTH_<MEMBERCODE>_DDMMYYYY.csv
File Path	Members Folder/Reports
File Format	comma separated file format (CSV)

Column No	Headers	Field Characteristics	Details
1	Member Name	VARCHAR2	
2	Member Type	VARCHAR2	
3	Member Code	VARCHAR2	
4	Settlement Type	VARCHAR2	
5	Settlement Number	VARCHAR2	
6	Delivery Type	VARCHAR2	

Detail Record

Column No	Headers	Field Characteristics	Details
1	Serial Number	NUMBER	
2	Symbol	VARCHAR2	
3	ISIN Code	VARCHAR2	
4	Withheld Quantity	NUMBER	Total withheld quantity
5	Release Quantity	NUMBER	Total released quantity
6	Net Quantity	NUMBER	Difference of withheld and released quantity

19. Accrued Interest Report

Naming Convention	D_<member code>_ACCINT_<settlement type and number>_DDMMYYYY.csv
File Path	/debtftp/<Mem_Code>/Reports
File Format	comma separated file format (CSV)

Detail Record

Column no.	Headers	Field Characteristics	Details
1	Sr. No.	NUMBER	Serial no (In Ascending Order)
2	Security Symbol	VARCHAR2	Symbol+Coupon + ISIN e.g. HUDC8.10-INE031A07832
3	Cumulative Buy Quantity	NUMBER	Quantity
4	AccInt Buy Value	NUMBER	Accrued Interest Buy Value in INR
5	Cumulative Sell Quantity	NUMBER	Quantity
6	AccInt Sell Value	NUMBER	Accrued Interest Sell Value in INR
7	Quantity To Deliver	NUMBER	Quantity
8	Quantity To Receive	NUMBER	Quantity
9	AccInt Net Value	NUMBER	Net Value in INR

20. Trade Report

T0- For trades to be settled on T day

T1- For trades to be settled on T+1 day

Naming Convention	R_TR01_T0_<TM MEMBER CODE>_DDMMYYYY.CSV R_TR01_T1_<TM MEMBER CODE>_DDMMYYYY.CSV
File Format	Comma separated file format (CSV)

Column No	Particulars	Field Characteristics	Maximum length	Details
1	Trade Date	DATE	11	DD-MON-YYYY
2	Trade Number	NUMBER	16	
3	CM Code	VARCHAR	6	
4	TM Code	VARCHAR	5	
5	TM/CM Name	VARCHAR	30	
6	Security (for Special)/ Basket Type	VARCHAR	2	‘BS’ for Basket Any other two character combination for Special
7	Security (for Special)/ Basket Name	VARCHAR	7	
8	Issue Name (for Special)/ Residual Maturity (for Basket)	VARCHAR	6	
9	Maturity Date	DATE	11	DD-MON-YYYY
10	Transaction	VARCHAR	6	“Borrow / Lend”
11	Ready Leg Settlement Type	VARCHAR	2	
12	Tenure (In Days)	NUMBER	3	
13	Ready Leg Settlement Date	DATE	11	DD-MON-YYYY
14	Ready Leg Settlement Amount	NUMBER	15,2	
15	Repo Rate (%)	NUMBER	7,4	
16	Forward Leg Settlement Date	DATE	11	DD-MON-YYYY
17	Forward Leg Amount	NUMBER	15,2	
18	TDS Amount (if applicable)	NUMBER	15,2	
19	Forward Leg Amount (Net of TDS if applicable)	NUMBER	15,2	

21. Outstanding Position Report

Naming Convention	R_ MOPR _<TM MEMBER CODE>_DDMMYYYY.CSV
File Format	Comma separated file format (CSV)

Column No	Particulars	Field Characteristics	Maximum Length	Details
1	CM Code	VARCHAR	6	
2	TM Code	VARCHAR	5	
3	TM/CM Name	VARCHAR	30	
4	Security (for Special)/ Basket Type	VARCHAR	2	‘BS’ for Basket Any other two character combination for Special
5	Security (for Special)/ Basket Name	VARCHAR	7	
6	Issue Name (for Special)/ Residual Maturity (for Basket)	VARCHAR	6	
7	Ready Leg Amount (Settled)	NUMBER	15,2	
8	Outstanding Forward Leg Position	NUMBER	15,2	
9	Repo Expiry Date*	DATE	11	DD-MON-YYYY

*Expiry wise details shall be provided

22. Obligation Report

POBG- For Provisional Obligation Report

FOBG- Final Obligation Report

Naming Convention	R_POBG_<TM MEMBER CODE>_DDMMYYYY.CSV R_FOBG_<TM MEMBER CODE>_DDMMYYYY.CSV
File Format	Comma separated file format (CSV)

Column No	Particulars	Field Characteristics	Maximum Length	Details
1	Trade Date	DATE	11	DD-MON-YYYY
2	CM Code	VARCHAR	6	
3	TM Code	VARCHAR	5	
4	TM/CM Name	VARCHAR	30	
5	Security (for Special)/ Basket Type	VARCHAR	2	'BS' for Basket Any other two character combination for Special
6	Security (for Special)/ Basket Name	VARCHAR	7	
7	Issue Name (for Special)/ Residual Maturity (for Basket)	VARCHAR	6	
8	Maturity Date	DATE	11	DD-MON-YYYY
9	Receivable Amount	NUMBER	15,2	
10	Payable Amount	NUMBER	15,2	
11	Settlement Indicator	VARCHAR	2	T0, T1 or FL**

** T0- For trades to be settled on T day

T1- For trades to be settled on T+1 day

FL- Forward Leg obligation

23. Penalty Report

Naming Convention	R_MPRG_<TM MEMBER CODE>_DDMMYYYY.CSV
File Format	Comma separated file format (CSV)

Column No	Particulars	Field Characteristics	Maximum Length	Details
1	TM Code	VARCHAR	5	
2	CM Code	VARCHAR	6	
3	TM/CM Name	VARCHAR	30	
4	Shortage Amount	NUMBER	15,2	
5	Shortage Date	DATE	11	DD-MON-YYYY
6	Penalty Date	DATE	11	DD-MON-YYYY
7	Penalty Amount Due	NUMBER	15,2	

24. Margin Utilisation Report

Naming Convention	R_MG09_<TM MEMBER CODE>_DDMMYYYY.csv
File Format	Comma separated file format (CSV)

Column No	Particulars	Field Characteristics	Maximum Length	Details
1	Date	DATE	11	DD-MON-YYYY
2	TM/CM Code	VARCHAR	5	
3	TM/CM Name	VARCHAR	30	
4	Total Cash Deposit	NUMBER	15,2	
5	Value of Collateral Deposited	NUMBER	15,2	
6	Total Cash Utilized	NUMBER	15,2	
7	Total Collateral utilized	NUMBER	15,2	
8	Cash Utilization (%)	NUMBER	15,2	
9	Collateral Utilization (%)	NUMBER	15,2	

25. MTM Margin Report

Naming Convention	R_MG11_<TM MEMBER CODE >_DDMMYYYY.csv
File Format	Comma separated file format (CSV)

Column No	Particulars	Field Characteristics	Maximum Length	Details
1	Margin Date	DATE	11	DD-MON-YYYY
2	CM Code	VARCHAR	6	
3	TM Code	VARCHAR	5	
4	TM/CM Name	VARCHAR	30	
5	Repo Type	VARCHAR	7	'BASKET/SPECIAL'
6	Security (for Special)/ Basket Type	VARCHAR	2	'BS' for Basket Any other two character combination for Special
7	Security (for Special)/ Basket Name	VARCHAR	7	
8	Issue Name (for Special)/ Residual Maturity (for Basket)	VARCHAR	6	
9	Total Margin	NUMBER	16	
10	Margin Utilised	NUMBER	16	
11	Margin Required	NUMBER	16	
12	Margin Released	NUMBER	16	
13	Margin Collected	NUMBER	16	

26. Blocking Summary Report

Naming Convention	R_BLSM_<TM MEMBER CODE >_DDMMYYYYY.csv
File Format	Comma separated file format (CSV)

Column No	Particulars	Field Characteristics	Maximum Length	Details
1	CM Code	VARCHAR	6	
2	TM Code	VARCHAR	5	
3	TM/CM Name	VARCHAR	30	
4	Repo Type	VARCHAR	7	'BASKET/SPECIAL'
5	Security (for Special)/ Basket Name	VARCHAR	7	
6	Issue Name (for Special)/ Residual Maturity (for Basket)	VARCHAR	6	
7	Amount	NUMBER	17,4	

27. Blocking Detailed Report

Naming Convention	R_BLDT_<TM MEMBER CODE >_DDMMYYYYY.csv
File Format	Comma separated file format (CSV)

Column No	Particulars	Field Characteristics	Maximum Length	Details
1	CM Code	VARCHAR	6	
2	TM Code	VARCHAR	5	
3	TM/CM Name	VARCHAR	30	
4	Repo Type	VARCHAR	7	‘BASKET/SPECIAL’
5	Security (for Special)/ Basket Name	VARCHAR	7	
6	Issue Name (for Special)/ Residual Maturity (for Basket)	VARCHAR	6	
7	Security Type	VARCHAR	2	Any other two character combination
8	ISIN	VARCHAR	12	
9	Security Name	VARCHAR	7	
10	Security Description	VARCHAR	30	
11	Amount	NUMBER	17,4	

28. Allocation Summary Report

Naming Convention	R_ALSM_<TM MEMBER CODE >_DDMMYYYYY.csv
File Format	comma separated file format (CSV)

Column No	Particulars	Field Characteristics	Maximum Length	Details
1	CM Code	VARCHAR	6	
2	TM Code	VARCHAR	5	
3	TM/CM Name	VARCHAR	30	
4	Repo Type	VARCHAR	7	'BASKET/SPECIAL'
5	Security (for Special)/ Basket Name	VARCHAR	7	
6	Issue Name (for Special)/ Residual Maturity (for Basket)	VARCHAR	6	
7	Amount	NUMBER	15,2	

29. Allocation Detail Report

Naming Convention	R_ALDT_<TM MEMBER CODE >_DDMMYYYY.CSV
File Format	comma separated file format (CSV)

Column No	Particulars	Field Characteristics	Maximum Length	Details
1	CM Code	VARCHAR	6	
2	TM Code	VARCHAR	5	
3	TM/CM Name	VARCHAR	30	
4	Repo Type	VARCHAR	7	‘BASKET/SPECIAL’
5	Security (for Special)/ Basket Name	VARCHAR	7	
6	Issue Name (for Special)/ Residual Maturity (for Basket)	VARCHAR	6	
7	Security Type	VARCHAR	2	Any other two character combination
8	ISIN	VARCHAR	12	
9	Security Name	VARCHAR	7	
10	Security Description	VARCHAR	30	
11	Amount	NUMBER	15,2	

30. Auction Trade Report

Naming Convention	R_TR01_A_<TM MEMBER CODE>_DDMMYYYY.CSV
File Format	comma separated file format (CSV)

Column No	Particulars	Field Characteristics	Maximum Length	Details
1	Auction Date	DATE	11	DD-MON-YYYY
2	Trade Number	NUMBER	16	
3	CM Code	VARCHAR	6	
4	TM Code	VARCHAR	5	
5	TM/CM Name	VARCHAR	30	
6	Security (for Special)/ Basket Type	VARCHAR	2	‘BS’ for Basket Any other two character combination for Special
7	Security (for Special)/ Basket Name	VARCHAR	7	
8	Issue Name (for Special)/ Residual Maturity (for Basket)	VARCHAR	6	
9	Maturity Date	DATE	11	DD-MON-YYYY
10	Transaction	VARCHAR	6	“Borrow” for Borrow member “Lend” for Lend member
11	Ready Settlement Type	VARCHAR	2	
12	Tenure (in Days)	NUMBER	3	
13	Ready Leg Settlement Date	DATE	11	DD-MON-YYYY
14	Ready Leg Settlement Amount	NUMBER	15,2	
15	Rate (%)	NUMBER	7,4	
16	Forward Leg Settlement Date	DATE	11	DD-MON-YYYY
17	Forward Leg Amount	NUMBER	16,4	
18	TDS Amount (if applicable)	NUMBER	15,2	
19	Forward Leg Amount (Net of TDS if applicable)	NUMBER	15,2	

20	Market Type	VARCHAR	1	“A” or “C” “A” indicates Auction Trades “C” indicates Close out Trade
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31. Obligation Report for Auction trades

Naming Convention	R_POBG_A_<MEMBER CODE>_DDMMYYYY.CSV R_FOBG_A_<MEMBER CODE>_DDMMYYYY.CSV
File Format	Comma separated file format (CSV)

Column No	Particulars	Field Characteristics	Maximum Length	Details
1	Trade Date	DATE	11	DD-MON-YYYY
2	CM Code	VARCHAR	6	
3	TM Code	VARCHAR	5	
4	TM/CM Name	VARCHAR	30	
5	Security (for Special)/ Basket Type	VARCHAR	2	‘BS’ for Basket Any other two character combination for Special
6	Security (for Special)/ Basket Name	VARCHAR	7	
7	Issue Name (for Special)/ Residual Maturity (for Basket)	VARCHAR	6	
8	Maturity Date	DATE	11	DD-MON-YYYY
9	Receivable Amount	NUMBER	15,2	
10	Payable Amount	NUMBER	15,2	
11	Settlement Indicator	VARCHAR	2	

32. Settlement Status Report

Naming Convention	R_STSR_< MEMBER CODE >_DDMMYYYY.CSV
File Format	Comma separated file format (CSV)

Column No	Particulars	Field Characteristics	Maximum Length	Details
1	CM Code	VARCHAR	6	
2	TM Code	VARCHAR	5	
3	TM/CM Name	VARCHAR	30	
4	Due Date	DATE	11	DD-MON-YYYY
5	Amount Received Date	DATE	11	DD-MON-YYYY
6	Total Obligation	NUMBER	15,2	
7	Total Amount Received/Paid	NUMBER	15,2	
8	Total Shortage	NUMBER	15,2	

33. Coupon Payment Report

Naming Convention	R_CPAY_<TM MEMBER CODE >_<DDMMYYYY>.CSV
File Format	Comma separated file format (CSV)

Column No	Particulars	Field Characteristics	Maximum Length	Details
1	Security Name	VARCHAR	7	
2	Issue Name	VARCHAR	6	
3	Security Type	VARCHAR	2	Any other two character combination
4	ISIN	VARCHAR	12	
5	Member Code	VARCHAR	6	
6	Coupon Payment Due Date	DATE	11	DD-MON-YYYY
7	Coupon Amount	NUMBER	15,2	

34. Collateral Breakup Report

Naming Convention	R_COBK_< TM MEMBER CODE >_<DDMMYYYY>.CSV
File Format	Comma separated file format (CSV)

First Row (NOT comma separated):

Field	Value	Data Type	Maximum Length
Member Type :	'P'	VARCHAR	1
Date :	Current System Date (DD-MON-YYYY)	DATE	11

Second Row (NOT comma separated):

Field	Value	Data Type	Maximum Length
Member Code:	Clearing Member Code	VARCHAR	6
Member Name:	Clearing Member Name	VARCHAR	30

Column No	Particulars	Field Characteristics	Maximum Length	Details
1	ISIN	VARCHAR	12	
2	Sec Name	VARCHAR	7	
3	Coupon Rate	VARCHAR	6	
4	Sec Desc	VARCHAR	30	
5	Face Value	NUMBER	17,4	
6	Opening Quantity	NUMBER	14	
7	Opening Excess Quantity	NUMBER	14	
8	Quantity Deposited	NUMBER	14	
9	Quantity Withdrawn	NUMBER	9	
10	Closing Effective Quantity	NUMBER	14	
11	Closing Excess Quantity	NUMBER	14	
12	Valuation Method	VARCHAR	1	'T' for Theoretical Price 'M' for Market Price 'L' for min(theoretical,

				market)
13	Valuation Basis	VARCHAR	1	'D' for Dirty Price 'C' for Clean Price
14	Haircut (%)	NUMBER	7,4	
15	Clean Price (FV for 100)	NUMBER	17,4	
16	Accrued Interest (FV for 100)	NUMBER	24,9	
17	Effective Price less Haircut (FV for 100)	NUMBER	17,4	
18	Effective Value of Collateral	NUMBER	17,4	
19	Eligibility	VARCHAR	1	'Y' if eligible 'N' if ineligible
20	Basket Name	VARCHAR	7	
21	Basket Issue Name	VARCHAR	6	