

Annexure 2: Clearing & Settlement related File Formats

Formats:

Clearing Members/Trading Members/Custodians are requested to note the following list of additional files & their formats proposed in Equity Cash segment.

Index:

Sr. No	File Name	File Nomenclature	Remarks
1	Margin File for Clearing Member	EQ_MG01_<MEMBERCODE>_DDMMYYYY.csv	For Clearing Member
2	Margin File for Trading Member	EQ_MG02_<MEMBERCODE>_DDMMYYYY.csv	For Trading Member
3	Crystallised loss File for Clearing Member	EQ_MG03_<MEMBERCODE>_DDMMYYYY.csv	For Clearing Member
4	Crystallised loss File for Trading Member	EQ_MG04_<MEMBERCODE>_DDMMYYYY.csv	For Trading Member
5	Detail Margin Statement File for Clearing Member	EQ_MG05_<MEMBERCODE>_DDMMYYYY.csv	For Clearing Member
6	Final obligation File for Clearing Member	EQ_FOBLCM_<MEMBERCODE>_DDMMYYYY.csv	For Clearing Member
7	Final obligation File for Trading Member	EQ_FOBLTM_<MEMBERCODE>_DDMMYYYY.csv	For Trading Member
8	Security wise delivery File for Clearing Member	EQ_SEDL_<MEMBERCODE>_DDMMYYYY.csv	For Clearing Member
9	Security wise receipt File for Clearing Member	EQ_SERL_<MEMBERCODE>_DDMMYYYY.csv	For Clearing Member
10	Security Shortage File for Clearing Member	EQ_SHRT_<MEMBERCODE>_DDMMYYYY.csv	For Clearing Member
11	Auction Debit Rate File	AUCTsssssss.csv	Common File
12	Auction trade file for Clearing Member	CM_AOFRsssssss_cccc.csv	For Clearing Member

1. Margin File for Clearing Member

File Name	For	File Type	Available
EQ_MG01_<MEMBERCODE>_DDMMYYYY	Clearing Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Trade Date	Char (11)	Margin File Generation Date Format: DD-MMM-YYYY
2	Settlement No	VarChar (10)	Eg. 1819001 (outstanding settlement number)
3	Trading Member Code/CP Code	VarChar (12)	Trading Member code In case of accepted CP Trades, this will contain CP code
4	VaR Margin	Number	VaR Margin in INR
5	ELM Margin	Number	ELM Margin in INR
6	Filler	VarChar (12)	Reserved for future use and any value in the same should be ignored
7	MTM Margin	Number	MTM Margin in INR
8	Total Margin	Number	Total Margin in INR
9	Filler	VarChar (12)	Reserved for future use and any value in the same should be ignored
10	Filler	VarChar (12)	Reserved for future use and any value in the same should be ignored

2. Margin File for Trading Member

File Name	For	File Type	Available
EQ_MG02_<MEMBERCODE>_DDMMYYYY	Trading Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Trade Date	Char (11)	Margin File Generation Date Format: DD-MMM-YYYY
2	Settlement No	VarChar (10)	Eg. 1819001 (outstanding settlement number)
3	Prop/Client Code	VarChar (12)	Client Code For Pro record it will be 'OWN'
4	VaR Margin	Number	VaR Margin in INR
5	ELM Margin	Number	ELM Margin in INR
6	Filler	VarChar (12)	Reserved for future use and any value in the same should be ignored
7	MTM Margin	Number	MTM Margin in INR
8	Total Margin	Number	Total Margin in INR
9	Filler	VarChar (12)	Reserved for future use and any value in the same should be ignored
10	Filler	VarChar (12)	Reserved for future use and any

			value in the same should be ignored
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3. Crystallised loss File for Clearing Member

File Name	For	File Type	Available
EQ_MG03_<MEMBERCODE>_DDMMYYYY	Clearing Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Trade Date	Char (11)	File Generation Date Format: DD-MMM-YYYY
2	Trading Member Code/CP Code	VarChar (12)	Trading Member code In case of accepted CP Trades, this will contain CP code
3	Crystallised loss Amount	Number	Crystallised loss Amount in INR

4. Crystallised loss File for Trading Member

File Name	For	File Type	Available
EQ_MG04_<MEMBERCODE>_DDMMYYYY	Trading Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Trade Date	Char (11)	File Generation Date Format: DD-MMM-YYYY
2	Client Code	VarChar (12)	Client Code
3	Crystallised loss Amount	Number	Crystallised loss Amount in INR
4	Account Type	Char (1)	P = Proprietary C = Client

5. Detail Margin Statement File for Clearing Member

File Name	For	File Type	Available
EQ_MG05_<MEMBERCODE>_DDMMYYYY	Clearing Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Trading Member Code	VarChar (5)	Trading Member code
2	Settlement No	VarChar (10)	Eg. 1819002 (Present day settlement number)
3	Carry Forward Settlement No	VarChar (10)	Eg. 1819001 (Previous day settlement number)
4	Security Code	Number (6)	Security Code eg. 5XXXXXX
5	Client Code	VarChar (12)	Client Code
6	Net Quantity	Number	
7	VaR Margin	Number	VaR Margin in INR

8	ELM Margin	Number	ELM Margin in INR
9	MTM Margin	Number	MTM Margin in INR
10	Filler	Number	
11	Filler		
12	Filler		

6. Final Obligation File for Clearing Member

File Name	For	File Type	Available
EQ_FOBLCM_<MEMBERCODE>_DDMMYYYY	Clearing Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Settlement Type	Char (1)	R = Normal Rolling settlement T = Trade to Trade settlement
2	Settlement No	VarChar (10)	Eg. 1819001
3	Clearing Member Code	VarChar (5)	Clearing Member Code
4	Trading Member Code/CP Code	VarChar (12)	Trading Member code In case of accepted CP Trades, this will contain CP code
5	Client Code	VarChar (12)	Client Code
6	ISIN	VarChar (12)	Scrip ISIN
7	Security ID	VarChar (12)	Security Symbol eg. ABC
8	Security Group	VarChar (2)	Security Series eg. A, XT etc.
9	Security Code	Number (6)	Security Code eg. 5XXXXX
10	Obligation Date		File Generation Date Format: DD-MMM-YYYY
11	Filler		
12	Filler		
13	Filler		
14	Filler		
15	Filler		
16	Buy Qty	Number	
17	Sell Qty	Number	
18	Buy Amount	Number	
19	Sell Amount	Number	
20	Filler		

7. Final Obligation File for Trading Member

File Name	For	File Type	Available
EQ_FOBLTM_<MEMBERCODE>_DDMMYYYY	Trading Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Settlement Type	Char (1)	R = Normal Rolling settlement T = Trade to Trade settlement

2	Settlement No	VarChar (10)	Eg. 1819001
3	Trading Member Code	VarChar (5)	Trading Member Code
4	Client Code	VarChar (12)	Client Code
5	Filler		
6	ISIN	VarChar (12)	Scrip ISIN
7	Security ID	VarChar (12)	Security Symbol eg. ABC
8	Security Group	CHAR (2)	Security Series eg. A, XT etc.
9	Security Code	Number (6)	Security Code eg. 5XXXXXX
10	Obligation Date	Date	File Generation Date Format: DD-MMM-YYYY
11	Filler		
12	Filler		
13	Filler		
14	Filler		
15	Filler		
16	Buy Qty	Number	
17	Sell Qty	Number	
18	Buy Amount	Number	
19	Sell Amount	Number	
20	Filler		

8. Security wise delivery file for Clearing Member

File Name	For	File Type	Available
EQ_SEDL_<MEMBERCODE>_DDMMYYYY	Clearing Member	CSV	Extranet

Header Record

Sr No.	Field Name	Data Type	Description
1	Record Type (1)	Number	Default value '1'
2	Filler		
3	Member Type	Char (1)	C- Clearing Member
4	Member Code	VarChar (5)	Clearing Member code
5	Date	Date	DD-MMM-YYYY
6	Total Number of Records	Number	Total number of records in the "Details" section
7	Total Quantity	Number	

Detail Record

Sr No.	Field Name	Data Type	Description
1	Record Type (2)	Number	Default value '2' (Details at CM level)
2	Settlement Type	Char (1)	R = Normal Rolling settlement T = Trade to Trade settlement
3	Settlement No	VarChar (10)	Eg. 1819001
4	Security Code	Number (6)	Security Code eg. 5XXXXXX
5	Security ID	VarChar (12)	Security Symbol eg. ABC

6	Security Group	CHAR (2)	Security Series eg. A, XT etc.
7	ISIN	VarChar (12)	Security ISIN
8	Quantity Delivered	Number	
9	Depository	VarChar (10)	CDSL/NSDL
10	Filler		

9. Security wise receipt file for Clearing Member

File Name	For	File Type	Available
EQ_SERL_<MEMBERCODE>_DDMMYYYY	Clearing Member	CSV	Extranet

Header Record

Sr No.	Field Name	Data Type	Description
1	Record Type (1)	Number	Default value '1'
2	Filler		
3	Member Type	Char (1)	C- Clearing Member
4	Member Code	VarChar (5)	Clearing Member code
5	Date	Date	DD-MMM-YYYY
6	Total Number of Records	Number	Total number of records in the "Details" section
7	Total Quantity	Number	

Detail Record

Sr No.	Field Name	Data Type	Description
1	Record Type (2)	Number	Default value '2'
2	Settlement Type	Char (1)	R = Normal Rolling settlement T = Trade to Trade settlement
3	Settlement No	VarChar (10)	Eg. 1819001
4	Security Code	Number (6)	Security Code eg. 5XXXXXX
5	Security ID	VarChar (12)	Security Symbol eg. ABC
6	Security Group	CHAR (2)	Security Series eg. A, XT etc.
7	ISIN	VarChar (12)	Security ISIN
8	Quantity Received	Number	
9	Depository	VarChar (10)	CDSL/NSDL
10	Filler		

10. Security Shortages file for Clearing Member

File Name	For	File Type	Available
EQ_SHRT_<MEMBERCODE>_DDMMYYYY	Clearing Member	CSV	Extranet

Sr No.	Field Name	Data Type	Description
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1	Serial No	Number	
2	Settlement Type	Char (1)	R = Normal Rolling settlement T = Trade to Trade settlement
3	Settlement No	VarChar (10)	Eg. 1819001
4	Security ID	VarChar (12)	Security Symbol eg. ABC
5	Security Code	Number (6)	Security Code eg. 5XXXXXX
6	Short quantity	Number	
7	Valuation price	Number	
8	Valuation Debit Amount	Number	

11. *Auction Debit Rate File

File Name	For	File Type	Available
AUCTsssssss.csv	Common File	CSV	Extranet

Sr No.	Field Name	Data Type	Description
1	Security Code	Number (6)	Security Code eg. 5XXXXXX
2	Security Name	Char (100)	Eg. ABC
3	Auction Debit Rate	Number	(Auction debit rate for respective scrip in auction for a given settlement number)

*(sssssss – settlement number e.g. 1819001)

12. Auction trade file for Clearing Member giving details of TMs Accepted Offers

File Name	For	File Type	Available
CM_AOFRsssssss_cccc	Clearing Member	CSV	Extranet

Where sssssss = auction settlement number
 cccc = Clearing Member code

Sr No.	Field Name	Data Type	Description
1	Trading Member Code	VarChar (5)	Trading Member code
2	Trader ID	Number (9)	
3	Security Code	Number (6)	Security Code eg. 5XXXXXX
4	Security ID	VarChar (12)	Security Symbol eg. ABC
5	Rate	Number	
6	Quantity	Number	
7	Time	Char (8)	HH:MM:SS
8	Date	Char (10)	DD-MM-YYYY
9	Client Code	VarChar (12)	Client Code



10	Offer ID	Number	
11	Transaction Type	Char (1)	
12	Buy/Sell	Char (1)	
13	Trade ID	Number (10)	
14	Institutional ID	VarChar (12)	
15	ISIN	VarChar (12)	Security ISIN
16	Security Group	CHAR (2)	Security Series eg. A, X etc.
17	Auction Settlement No	Number	
18	Order Time Stamp	Char (8)	HH:MM:SS
19	Filler 1		
20	Filler 2		
21	Filler 3		

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