



## CIRCULAR

Circular Reference Number	AMC Repo/2022-23/001
Circular Date	December 21, 2022
Department	Operations

To

All Members

### **Sub : Member Report Structure**

With reference to the tri-party repo trades executed on the NSE trading platform, the following reports will be made available to the members. The formats of the reports are provided as an Annexure to this circular.

<b>Sr. No</b>	<b>Name of Report</b>
1.	Trade Report
2.	Outstanding Position Report
3.	Obligation Report
4.	Penalty Report
5.	Margin Utilisation Report
6.	MTM Margin Report
7.	Blocking Summary Report
8.	Blocking Detailed Report
9.	Allocation Summary Report
10.	Allocation Detail Report
11.	Auction Trade Report
12.	Obligation Report for Auction trades
13.	Settlement Status Report
14.	Coupon Payment Report
15.	Collateral Breakup Report

**For AMC Repo Clearing Limited**

Sd/-

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**Asst. Vice President**

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## Annexure

### 1. 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	

## 2. 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

### 3. 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

## 4. 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	

**5. 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	

**6. 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	

## 7. Blocking Summary Report

Naming Convention	R_BLSM_<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	Amount	NUMBER	17,4	



## 8. Blocking Detailed Report

Naming Convention	R_BLDT_<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	17,4	

## 9. Allocation Summary Report

Naming Convention	R_ALSM_<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	Amount	NUMBER	15,2	

**9. 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	

## 10. 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

**11. 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	

## 12. 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	

**13. 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	



## 14. 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	