Annexure 1

Nomenclature (File Name)	**CM PAN_DDMMYYYY_Batch No.** Explanation: "PAN" shall be the Clearing Member's PAN (Alpha Numeric 10 characters) Date shall be the trade date for which reporting is done. Batch No. starts from 01, in case of multiple files of same day. It shall be a csv file and zip format.
Frequency of Reporting	Daily basis
Cut-off time for submission	Cut-off time will be 1 PM on T+1 day

File structure

Sr. No	Field Name	Length (Max)	Description
1	Date	DD-MM-YYYY	Date shall be the trade date for which reporting is done. It should match with the date mentioned in file nomenclature.
2	Clearing Member PAN	Char (10)	Alpha-numeric clearing member PAN. Self-Clearing Member should insert PAN number in both CM PAN & TM PAN column
3	Trading member PAN	Char (10)	Alpha-numeric trading member PAN Value can be Blank when CP code is there. Self-Clearing Member should insert PAN number in both CM PAN & TM PAN column
4	CP Code	Char (12)	Alpha-numeric CP code Value can be Blank only when Client PAN is there or Account type is 'P'
5	CP PAN	Char (10)	Alpha-numeric CP PAN Value can be Blank only when Client PAN is there or Account type is 'P'
6	Client PAN	Char (10)	Alpha-numeric Client PAN Value can be Blank only when CP Code is there or Account type is 'P'. For PAN EXEMPT clients, members are required to enter 'PAN EXEMPT' in the Client PAN column (Column 6).
7	Account Type	Char (1)	'P' for Pro and 'C' for Client/CP
8	Segment Indicator	Char (03)	Values shall be the following: Values shall be CM, FO, CD, CO, SLB, OFS, TPR and

Sr. No	Field Name	Length (Max)	Description
			DT
9	UCC Code	Char (10)	Alpha-numeric UCC Code Value can be Blank when CP code is populated, or Account type is 'P'
10	Financial Ledger balance-A in the books of TM for clients and in the books of CM for TM (Pro) and in the books of CM for CP	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. Value shall be for the segment. It shall include the Credit entry on account of EPI and MTM values. Negative Balance allowed.
11	Financial Ledger balance (clear)-B in the books of TM for clients and in the books of CM for TM (Pro) and in the books of CM for CP	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value shall be for the segment. Financial ledger balance, after adjusting for open bills of the client, un-cleared cheques deposited or issued and the margin obligations. Open bills also contain 'value of credit entry posted in client ledger in lieu of successful EPI to CC. Negative Balance allowed
12	Peak Financial Ledger Balance (Clear)-C in the books of TM for clients and in the books of CM for TM (Pro) and in the books of CM for CP	Number (20)	Value in Rs Decimals shall be allowed upto 3 digits Value shall be for the segment. Highest net credit balance for the segment during the day. However, in case there is clear debit balance for the segment, then report lowest net debit balance. Financial ledger balance, after adjusting for open bills of the client, un-cleared cheques deposited or issued and the margin obligations. Open bills also contain 'value of credit entry posted in client ledger in lieu of successful EPI to CC. Negative Balance allowed
13	Bank Guarantee (BG) received by TM from clients and by CM from TM (Pro) and from CPs	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits
14	Fixed Deposit Receipt (FDR) received by TM from clients and by CM from TM(Pro) and from CPs	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits
15	Approved Securities Cash Component received by TM from clients and by CM from TM(Pro) and from CPs	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value after appropriate haircut

Sr. No	Field Name	Length (Max)	Description
16	Approved Securities Non-cash component received by TM from clients and by CM from TM(Pro) and from CPs	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value after appropriate haircut
17	Non-Approved Securities received by TM from clients and by CM from TM(Pro) and from CPs	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value after appropriate haircut
18	Value of CC approved Commodities received by TM from clients and by CM from TM(Pro) and from CPs	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value after appropriate haircut
19	Other collaterals received by TM from clients and by CM from TM(Pro) and from CPs	Number (20)	Value in Rs. Decimals shall be allowed up to 3 digits. Other collateral would be any other form not covered in Column 10 to Column 18
20	Credit entry in ledger in lieu of EPI for clients / TM Pro	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. Value of credit entry posted in ledger in lieu of successful EPI to CC, which is considered for margin purpose for the day.
21	Pool Account for clients / TM Pro	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. Value of the securities, which are sold and available in the Pool account of the member and considered for margin purpose for the day.
22	Cash Retained by TM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral retained by the TM from client
23	Bank Guarantee (BG) Retained by TM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from client and retained with the TM
24	Fixed Deposit Receipt (FDR) Retained by TM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from client and retained with the TM. It should not contain details of FDR passed on to the CM in any other form of

Sr. No	Field Name	Length (Max)	Description
			collateral.
25	Approved Securities Cash Component Retained by TM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value after appropriate haircut
26	Approved Securities Non-cash component Retained by TM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value after appropriate haircut
27	Non-Approved Securities Retained by TM		Value in Rs. Decimals shall be allowed upto 3 digits Value after appropriate haircut
28	Value of CC approved Commodities Retained by TM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits Value after appropriate haircut
29	Other Collaterals Retained by TM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits.
30	Cash placed with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to Collaterals placed with CM for Client/TM Pro/CP.
31	Bank Guarantee (BG) placed with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to Collaterals placed with CM for Client/TM Pro/CP. The details shall include BG created out of client funds. For account type ‘C’ the details shall include funded portion of BG and for account type ‘P’ the details shall include non-funded portion of BG. For TM Pro if BG is created from own funds and placed with Clearing Member the same shall also be included for account type ‘P’.
32	Fixed deposit receipt (FDR) placed with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits.

Sr. No	Field Name	Length (Max)	Description
			The details will pertain to Collaterals placed with CM for Client/TM Pro/CP. The details shall include FD created out of client funds.
33	Approved Securities Cash Component placed with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to Collaterals placed with CM for Client/TM Pro/CP. Value after appropriate haircut
34	Approved Securities Non-cash component placed with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to Collaterals placed with CM for Client/TM Pro/CP. Value after appropriate haircut
35	Non-Approved Securities placed with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to Collaterals placed with CM for Client/TM Pro/CP. Value after appropriate haircut
36	Value of CC approved Commodities placed with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to Collaterals placed with CM for Client/TM Pro/CP. Value after appropriate haircut
37	Other Collaterals placed with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits.
38	Cash Retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from TM/CP and retained by the CM
39	Bank Guarantee (BG) retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits.

Sr. No	Field Name	Length (Max)	Description
			The details will pertain to collateral received from TM/CP and retained by the CM.
40	Fixed deposit receipt (FDR) retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from TM/CP and retained by the CM. It should not contain details of FDR passed on to the CC in any other form of collateral.
41	Approved Securities Cash Component retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from TM/CP and retained by the CM. Value after appropriate haircut
42	Approved Securities Non-cash component retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from TM/CP and retained by the CM. Value after appropriate haircut
43	Non-Approved Securities retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from TM/CP and retained by the CM. Value after appropriate haircut
44	Value of CC approved Commodities retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from TM/CP and retained by the CM. Value after appropriate haircut
45	Other Collaterals Retained with CM	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral received from TM/CP and retained by the CM. Value after appropriate haircut

Sr. No	Field Name	Length (Max)	Description
46	Cash placed with MCCIL	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral placed with CC for the Client/TM Pro/CP/CM.
47	Bank Guarantee (BG) placed with MCCIL	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral placed with CC for the Client/TM Pro/CP/CM.
48	Fixed deposit receipt (FDR) placed with MCCIL	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral placed with CC for the Client/TM Pro/CP/CM.
49	Approved Securities Cash Component placed with MCCIL	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral placed with CC for the Client/TM Pro/CP/CM Value after appropriate haircut
50	Approved Securities Non-cash component placed with MCCIL	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral placed with CC for the Client/TM Pro/CP/CM Value after appropriate haircut
51	Value of CC approved Commodities placed with MCCIL	Number (20)	Value in Rs. Decimals shall be allowed upto 3 digits. The details will pertain to collateral placed with CC for the Client/TM Pro/CP/CM. Value after appropriate haircut

Additional Points:

1. The sum of client collateral retained by the TM/CM and client collateral passed on to CM/CC shall equal the amount of collateral received by the TM/CM from the client.

2. CMs shall perform validations at their end in respect of reporting done by TMs.