MCCIL-Interoperability – Clearing Corporation File Format

File Formats for Members

Version 1.9.19
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Section A: Introduction

1. Executive Summary

This document describes the various file formats published by the Clearing Corporation and used by vendor/Clearing Corporation's members for retrieving information.

The Clearing Corporation requires that the vendor/Clearing Corporation's member undergo a conformance test upon completing development of the interface. The vendor/Clearing Corporation's member must contact the Clearing Corporation to schedule an appropriate period for testing.

The vendor/Clearing Corporation's member may contact the Information Technology Division of the Clearing Corporation to seek clarification at:

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3. Target Audience

This document is generated for information technology personnel, especially system designers and programmers of user organizations and third-party software developers (referred as vendor/Clearing Corporation's member).

Section B: File Formats

4. List of File Formats Supported

MCCIL supports the following file formats:

File Name	File Type	Mode	Source
Underlying Asset/Product	CSV	FTP	CNS
Product Mapping File	CSV	FTP	CNS
Trade File	CSV	FTP	CNS
Institution Give Up File	CSV	Online	CNS
Market Statistics File	CSV	FTP	CNS
XML Position File	XML	FTP	CNS
CSV Position File	CSV	FTP	CNS
Margin File	CSV	FTP	CNS
Additional Margin File	CSV	FTP	CNS
Custodian Participant Master File	CSV	FTP	CNS
Debit/Credit Note to Member	CSV	FTP	CNS
Margin File from Member	CSV	FTP	CNS
Margin Response File to Member	CSV	FTP	CNS
Bank File Details to Member	CSV	FTP	CNS
Next Day Bank File to Member	CSV	FTP	CNS
Margin Statement to Clearing Member	CSV	FTP	CNS
Margin Statement from Clearing Member	CSV	FTP	CNS
Response of Margin Statement to Clearing Member	CSV	FTP	CNS
Obligation File to Clearing Member	CSV	FTP	CNS
Obligation File to Trading Member	CSV	FTP	CNS
Margin File to Clearing Member	CSV	FTP	CNS
Margin File to Trading Member	CSV	FTP	CNS
Collateral File to Clearing Member	CSV	FTP	CNS
Expiring Collaterals	CSV	FTP	CNS
EXDI File	CSV	FTP	CNS
JV to Member	CSV	FTP	CNS
Margin Surveillance Upload	CSV	Online	Member
Margin Shortage File to Member	CSV	FTP	CNS
Margin Shortage Statement to Clearing Member	CSV	FTP	CNS
Consolidated Charges	CSV	FTP	Penalty & Charges
Daily Margin Shortfall and Penalty to Trading Member	CSV	FTP	Penalty & Charges
INST Trade Confirmation file from Custodian	CSV	FTP	Member
Daily Margin Shortfall and Penalty to Trading Member (New)	CSV	FTP	Penalty & Charges
Share Securities Outward File from Clearing Member	CSV	FTP	Member
Share Securities Outward Response File to Clearing Member	CSV	FTP	CNS
Conversion Rates to Member	CSV	FTP	CNS

5. File Formats

Appended below are the file formats used by MCCIL

5.1. Underlying Asset/Product

File Name: MCCIL_ProductMaster.csv	File Type: CSV
Available: CNS	Mode: FTP
File Path: FTP Root path\Common\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Instrument Name	Char (6)	Instrument Name as defined.
2.	Instrument ID	Numeric (2,0)	Instrument ID as defined.
3.	Unique Identifier	Numeric (10,0)	The value will uniquely identify an individual Product or Underlying Asset.
4.	Underlying Unique Identifier	Numeric (10,0)	If the record is for Underlying Asset then the value would be 0. In case of a Futures/Options Product the value would be the Unique Identifier of the Underlying Asset.
5.	Symbol	Char (10)	Symbol
6.	Underlying Asset	Char (10)	Underlying Asset. Each Product is attached to underlying Asset.
7.	Underlying Group	Char (25)	Underlying Group to which the Underlying Asset belongs.
8.	Options Type	Char(2)	Options Type
9.	Strike Price	Numeric (11,4)	Strike Price
10.	Expiry Date	Char (11)	Expiry Date Format : 'DDMMMYYYY'
11.	Base Price	Numeric (11,4)	Base Price
12.	Product Description	Char (25)	Description for Underlying Asset or Product.
13.	Quotation Quantity	Numeric (12,0)	Quantity for which quote is provided. For example if USDINR is quoted for 1 USD, the value here would be 1.
14.	Quotation Unit	Char (5)	Unit in which the Underlying Asset's product shall be quoted in. 'USD' in case of USDINR.
15.	Reserved	Numeric (10,0)	Reserved for Future use and any value in same should be ignored.
16.	Reserved	Numeric (10,0)	Reserved for Future use and any value in same should be ignored.
17.	Reserved	Char (5)	Reserved for Future use and any value in same should be ignored.
18.	Reserved	Numeric (10,4)	Reserved for Future use and any value in same should be ignored.
19.	Tradable Lot	Numeric (12,0)	This value multiplied by the Quotation Quantity provides the lot size. For example, if USDINR's Quotation Quantity is 1 USD and trading is done in lots of 1000 USD, the value will be 1000.
20.	Price Tick	Numeric (11,4)	The smallest value by which bid / offer prices will increase / decrease. It would be blank for U/L Asset.
21.	Near Month Product Symbol	Char (10)	Unique Identifier of Near Month Product in Spread. Applicable only in case of Spread Products.
22.	Far Month Product Symbol	Char (10)	Unique Identifier of Far Month Product in Spread. Applicable only in case of Spread Products.
23.	Product Start Date Time	Char (20)	Product Start Date Time Format : 'DD-MMM-YYYY HH:MM:SS '
24.	Product End Date Time	Char (20)	Product End Date Time Format : 'DD-MMM-YYYY HH:MM:SS '
25.	Reserved	Char (20)	Reserved for Future use and any value in same should be ignored.
26.	Reserved	Char (11)	Reserved for Future use and any value in same should be ignored.
27.	Reserved	Char (11)	Reserved for Future use and any value in same should be ignored.
28.	Reserved	Char (11)	Reserved for Future use and any value in same should be ignored.

Sr. No	Field Name	Field Size	Remarks
29.	Expiry Process Date	Char (11)	Expiry Process Date Format 'DD-MMM-YYYY'
30.	Margin Indicator	Char (1)	0 – No Margin Applicable 1 - Margin in %age 2 – Margin in flat value. Applies to all margins for this product
31.	Regular Buy Margin	Numeric (28,8)	0 – if margin not applicable. %age of buy margin if margin indicator is 1. Flat rate per trading lot if margin indicator is 2
32.	Regular Sell Margin	Numeric (28,8)	0 – if margin not applicable. %age of sell margin if margin indicator is 1. Flat rate per trading lot if margin indicator is 2
33.	Special Buy Margin	Numeric (28,8)	0 – if margin not applicable. %age of buy margin if margin indicator is 1. Flat rate per trading lot if margin indicator is 2
34.	Special Sell Margin	Numeric (28,8)	0 – if margin not applicable. %age of sell margin if margin indicator is 1. Flat rate per trading lot if margin indicator is 2
35.	Reserved	Numeric (28,8)	Reserved for Future use and any value in same should be ignored.
36.	Reserved	Numeric (28,8)	Reserved for Future use and any value in same should be ignored.
37.	Reserved	Numeric (28,8)	Reserved for Future use and any value in same should be ignored.
38.	Reserved	Numeric (28,8)	Reserved for Future use and any value in same should be ignored.
39.	Reserved	Numeric (28,8)	Reserved for Future use and any value in same should be ignored.
40.	Reserved	Numeric (28,8)	Reserved for Future use and any value in same should be ignored.
41.	Reserved	Numeric (28,8)	Reserved for Future use and any value in same should be ignored.
42.	Reserved	Numeric (28,8)	Reserved for Future use and any value in same should be ignored.
43.	Reserved	Numeric (28,8)	Reserved for Future use and any value in same should be ignored.
44.	Spread Benefit Allowed	Char (1)	Applicable for Underlying Asset only. Blank for Products. Y – Calendar Spread Benefit allowed in the Underlying Asset. N - Calendar Spread Benefit Not allowed in the Underlying Asset.
45.	Record Deleted	Char (1)	Y – The record is deleted N – The record is active
46.	Remarks	Char (25)	Any additional information for U/L Asset or Product.
47.	Price Numerator	Numeric (20,4)	Value to be used for deriving the Trade Value.
48.	Price Denominator	Numeric (20,4)	Value to be used for deriving the Trade Value.
49.	General Numerator	Numeric (20,4)	Value to be used for deriving the Trade Value.
50.	General Denominator	Numeric (20,4)	Value to be used for deriving the Trade Value.
51.	Lot Numerator	Numeric (20,4)	Value to be used for deriving Product quantity for spread benefit
52.	Lot Denominator	Numeric (20,4)	Value to be used for deriving Product quantity for spread benefit
53.	Decimal Locator	Numeric (1, 0)	Value of Decimal Locator.
54.	Reserved	Numeric (1, 0)	Reserved for Future use and any value in same should be ignored.
55.	Currency Code	Char (3)	Currency code, for e.g. 'INR','USD'.
56.	Reserved	Char (3)	Reserved for Future use and any value in same should be ignored.
57.	Delivery Weight	Numeric (14,2)	Delivery Weight.
58.	Delivery Unit	Char (5)	Delivery Unit.
59.	Product Month	Char (7)	Product Month as defined for the Product. It would be blank for U/L Asset.
60.	Trade Group ID	Numeric (2,0)	Trade Group ID of Underlying Asset for both U/L Asset and Product.
61.	Matching No.	Numeric (2,0)	Matching No. as defined by exchanges. 0 – Price Time Priority. -1 – For Underlying Asset.
62.	Reserved	Numeric (1,0)	Reserved for Future use and any value in same should be ignored.
63.	Spread Type	Numeric (2,0)	'0' – Normal Product and Underlying Assets. '21' - Near Month as first Leg with Base Price as Last Traded Price of Near Month Product. '37' - Near Month as first Leg with Base Price as Last Traded Price

Sr. No	Field Name	Field Size	Remarks
			of Far Month Product. '25' - Near Month as first Leg with Base Price as Previous Close Price of Near Month Product. '41' - Near Month as first Leg with Base Price as Previous Close Price of Far Month Product. '22' - Far Month as first Leg with Base Price as Last Traded Price of Near Month Product. '38' - Far Month as first Leg with Base Price as Last Traded Price of Far Month Product. '26' - Far Month as first Leg with Base Price as Previous Close Price of Near Month Product. '42' - Far Month as first Leg with Base Price as Previous Close Price of Far Month Product.
64.	Option Pricing Method	Char (2)	'-1' – For products other than Option & Underlying Asset '0' – Black Scholes '3' – Black76
65.	Reserved	Numeric (1,0)	Reserved for Future use and any value in same should be ignored.

5.1.1. Notes

- Trade Value = Round (Rate * (Price Numerator / Price Denominator) * Quantity * Tradable Lot * (General Numerator / General Denominator), 2)

- In case of Options, rate would be replaced with premium. Wherever only Strike Price is used to ascertain value, in the above formula, rate would be replaced with Strike Price and wherever (Strike Price + Premium) is used to ascertain value, in the above formula, rate would be replaced with (Strike + Premium)

- For example, if Futures Product of USDINR is to be traded in lots of 1000 USD, Quotation Price is per USD with following data:

  Rate = 43.1250
  Trading Unit: USD
  Lot Size = 1000 (in terms of trading units)
  Price Numerator = 1.0000
  Price Denominator = 1.0000
  General Numerator = 1.0000
  General Denominator = 1.0000

  Trade Value for each trade would be arrive as: ROUND (43.1250 * (1 / 1) * 1 * 1000 * (1/1), 2) = 43125.00

5.2. Product Mapping File

File Name: MCCIL-CDS_ScripMapping.csv	File Type: CSV
Available: CNS	Mode: FTP
File Path: FTP Root path\Common\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Unique Identifier	Numeric (10,0)	The value will uniquely identify individual Scrip of MCCIL
2.	MSE Unique Identifier	Numeric (10,0)	The value will be unique identifier of mapped Scrip of MSE.
3.	NSE Unique Identifier	Numeric (10,0)	The value will be unique identifier of mapped Scrip of NSE.
4.	BSE Unique Identifier	Numeric (10,0)	The value will be unique identifier of mapped Scrip of BSE.

5.3. Trade File

File Name:	File Type: CSV
1) 'MSE_TRDyyyymmdd.csv' 2) 'NSE_TRDyyyymmdd.csv' 3) 'BSE_TRDyyyymmdd.csv'.	
Available: CNS	Mode: FTP
File Path: For For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\ For Trading Member: FTP Root path\Trading Member ID\Date Folder\ Source: CNS	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Number	Numeric (16,0)	Trade number
2.	Trade Status	Numeric (2,0)	Status of the trade "11 – Original trade " "12 – Modified trade" "13 – Cancelled trade" "17 –Approved trade" "18 – Rejected trade" Note: For CP square off trades (orders initiated by the exchange) by default trade status will be approved i.e. trade status will be 17.
3.	Instrument ID	Numeric (2,0)	Instrument ID as defined.
4.	Instrument Name	Char (6)	Instrument Name as defined.
5.	Symbol	Char (10)	Symbol
6.	Expiry Date	Char (9)	Expiry Date Format : 'DDMMMYYYY'
7.	Reserved	Char (2)	Reserved for Future use and any value in same should be ignored.
8.	Strike Price	Numeric (11,4)	Strike Price
9.	Options Type	Char(2)	Options Type
10.	Product Description	Char (25)	Product Description
11.	Book Type	Char (2)	1 – Regular Lot 4 – Negotiated Trade
12.	Book Type Name	Char (3)	RL – Regular Lot NT – Negotiated Trade
13.	Market Type	Char (2)	1 – Normal
14.	User ID	Numeric (10,0)	User ID Exchange entered User ID in case of exchange initiated CP square-off orders.
15.	Branch No	Char (2)	Branch No.
16.	Buy/Sell Indicator	Numeric (1,0)	1 – Buy 2 – Sell
17.	Trade quantity	Char (9)	Traded Quantity
18.	Price	Numeric (11,4)	Traded Price
19.	Account Type	Numeric (1,0)	1 – Client 2 – Pro 3 – INST
20.	Account ID	Char (10)	Client Account ID If the Trade Status is "12", it will have the updated information (for

Sr. No	Field Name	Field Size	Remarks
			Client Account ID) after the trade modification has been updated.
21.	Participant Settler	Char (12)	Clearing Member ID If Account Type is 3, it may contain CP code.
22.	Spread Price	Numeric (11,4)	Spread Price or Spread IOC Price at which the Spread Order was Matched. Blank Spaces in case of Trades not generated through Spread Orders. The Spread Price or Spread IOC Price can be Positive, Negative or Zero
23.	TM ID	Char (5)	Trading Member ID Trading Member ID as identified by Clearing Corporation in case of exchange initiated CP square-off orders.
24.	Reserved	Char (7)	Reserved for Future use and any value in same should be ignored.
25.	Trade time	Char (20)	Trade Time Format : 'DD MMM YYYY HH:MM:SS'
26.	Last Modified Time	Char (20)	DD MMM YYYY HH:MM:SS If the Trade Status is "11", then the original "Trade Time" If the Trade Status is "12", then the time when the modifications has been accepted.
27.	Order Number	Numeric (16,0)	Order number.
28.	Reserved	Char (5)	Reserved for Future use and any value in same should be ignored.
29.	Remarks	Char (50)	Remarks as entered by the operator while placing corresponding order.
30.	Order User Last Update Time	Char (20)	DD MMM YYYY HH:MM:SS Last update time of the order for user initiated action.
31.	Reserved	Char (20)	Reserved for Future use and any value in same should be ignored.
32.	Reference Number	Numeric (15,0)	Multi Leg Reference Number.
33.	Reserved	Char (12)	Reserved for Future use and any value in same should be ignored.
34.	Reserved	Numeric (10,0)	Reserved for Future use and any value in same should be ignored.
35.	ISV Unique No.	Char (15)	ISV Unique No.
36.	Product Month	Char (7)	Product Month as defined for the Product.
37.	Reserved	Char (1)	Reserved for Future use and any value in same should be ignored.

5.3.1. Notes for file 'MCCIL_yyyymmdd.rt'

* File is generated at Member Admin Terminal only.

* If Member Admin Terminal is logged in and trades take place or existing trades are modified then trades are appended to the file.

* If Member Admin Terminal is logged off and re-logged in, then the file is updated with the last updated status of the trade.

5.3.2. Notes for file Trade File format

* Separate file would be exported for each exchange.
* For MSE, File Naming convention would be MSE_TRDyyyymmdd.csv
* For BSE, File Naming convention would be BSE_TRDyyyymmdd.csv
* For NSE, File Naming convention would be NSE_TRDyyyymmdd.csv

5.4. Institution Give Up File

File Name: MCCIL_YYYYMMDD.gu	File Type: CSV
Available: Trade	Mode: Online
File Path: MAT: Application Data Path\MAT ID\InstGiveUp	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Trade Number	Numeric (16,0)	Trade number
2.	Buy/Sell Indicator	Char (1)	B-Buy S-Sell
3.	TM ID	Char (5)	Trading Member ID Trading Member ID as identified by Clearing Corporation in case of exchange initiated CP square-off orders.
4.	Participant Settler	Char (12)	Participant ID i.e. CP ID
5.	Instrument Name	Char (6)	Instrument Name as defined.
6.	Symbol	Char (10)	Symbol
7.	Expiry Date	Char (9)	Expiry Date Format : 'DDMMMYYYY'
8.	Reserved	Char (2)	Reserved for Future use and any value in same should be ignored.
9.	Strike Price	Numeric (11,4)	Strike Price
10.	Options Type	Char (2)	Options Type
11.	Trade quantity	Char (9)	Traded Quantity
12.	Price	Numeric (11,4)	Traded Price/Fill Price
13.	Trade Status	Char (1)	Status of the trade P – Pending (Original/Modified(Client Modification)) C – Cancelled (Modified Trade (CP Modification)) A – Approved Trade R – Rejected Trade X – Cancelled Trade Note: For CP square off trades (orders initiated by the exchange) by default trade status will be approved i.e. trade status will be 'A'.
14.	Reserved	Char(2)	Reserved for Future use and any value in same should be ignored.
15.	Reserved	Char(2)	Reserved for Future use and any value in same should be ignored.
16.	Order Number	Numeric (16,0)	Order number
17.	Last Modified Time	Char (20)	Last Modified Time DD MMM YYYY HH:MM:SS
18.	Reserved	Char(10)	Reserved for Future use and any value in same should be ignored.
19.	Reserved	Char (10)	Reserved for Future use and any value in same should be ignored.
20.	Product Month	Char (7)	Product Month as defined for the Product.

5.4.1. Notes
- File is generated at Member Admin Terminal only (i.e. ITCM and PCM only)

5.5. Market Statistics File

File Name: CNS Export: MCCIL_MSyyyymmdd.csv	File Type: CSV
Available: CNS	Mode: FTP
File Path: CNS Export: FTP Root path\Common\	
There would be no column title row in file.	

Sr. No.	Field Name	Field Size	Remarks
1.	Market Statistics Date	Char (10)	Business Date for generation of Market Statistics Format: DDMMMYYYY
2.	Session ID	Numeric (2,0)	Session ID for Market Statistics of particular session. 0 (zero) indicates cumulative Market Statistics.
3.	Market Type	Char (7)	'NORMAL' for Normal Market
4.	Instrument ID	Numeric (2,0)	Instrument ID as defined.
5.	Instrument Name	Char (6)	Instrument Name as defined.
6.	Symbol	Char (10)	Symbol
7.	Expiry Date	Char (10)	Expiry Date Format : 'DDMMMYYYY'
8.	Reserved	Char (2)	Reserved for Future use and any value in same should be ignored.
9.	Strike Price	Numeric (11,4)	Strike Price
10.	Options Type	Char (2)	Options Type
11.	Previous Close Price	Numeric (11,4)	Previous Close Price
12.	Open Price	Numeric (11,4)	Open Price
13.	High Price	Numeric (11,4)	High Price
14.	Low Price	Numeric (11,4)	Low Price
15.	Closing Price	Numeric (11,4)	Closing Price
16.	Total Quantity Traded	Numeric (9,0)	Total Quantity Traded
17.	Total Value Traded (in thousands)	Numeric (13,2)	Total value traded
18.	Life Time High	Numeric (11,4)	Life Time High
19.	Life Time Low	Numeric (11,4)	Life Time Low
20.	Quote Unit(of Product)	Char (5)	Unit e.g., USD
21.	Settlement Price	Numeric (11,4)	Settlement Price
22.	Number Of Trades	Numeric (9,0)	No. Of Trades
23.	Open Interest	Numeric (9,0)	Open Interest
24.	Average Traded Price	Numeric (11,4)	Average Traded Price
25.	Reserved	Char(20)	Reserved for Future use and any value in same should be ignored.
26.	Currency Code	Char (3)	Currency code, for e.g. 'INR','USD'.

5.6. XML Position File

File Name: **For Clearing Member:** MCCIL_<CMID>.pos **For Trading Member:** MCCIL_<TMID>.pos	**File Type:** XML
Available: CNS	**Mode:** FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	

Open Tag Name	Remarks	Close Tag Name
<?xml version="1.0"?>		
<posFile>		
<fileFormat>	4.00	</fileFormat>
<created>	File creation date in YYYYMMDD format.	</created>
<pointInTime>		
<date>	Business date (The date for which the position file is generated) in YYYYMMDD format.	</date>
<isSetl>	1	</isSetl>
<setlQualifier>	Final	</setlQualifier>
<portfolio>		
<firm>	If the File is for CM/TM, the TM ID will be displayed. For accepted CP trade, this will contain CP ID	</firm>
<acctId>	If the File is for CM/TM, the End Client ID will be displayed. For accepted CP trade, this will contain 'INST' In case of non spread portfolios "NonSpreadAcct_" will be prefixed to acctId.	</acctId>
<acctType>	For Normal / INST client it displays "S".	</acctType>
<isCust>	1	</isCust>
<seg>	N/A	</seg>
<parentAcct>		
<firm>	If the File is for CM/TM, the TM ID will be displayed. For accepted CP trade, this will contain CP ID	</firm>
<acctId>	TRADINGMEMBER	</acctId>
<seg>	N/A	</seg>
		</parentAcct>
<isNew>	1	</isNew>
<currency>	It would display the Base Currency of the Exchange. i.e. INR	</currency>
<ledgerBal>	0	</ledgerBal>
<ote>	0	</ote>
<securities>	0	</securities>
<lue>	0	</lue>
<ecPort>		
<ec>	It would display the clearing house code.	</ec>
<ccPort>		
<cc>	Displays the U/L Asset of the Product in which there is net open position.	</cc>
<r>	1	</r>
<currency>	It would display the currency code of the U/L Asset / Product.	</currency>
<pss>	0	</pss>
<np>		
<exch>	It should display the exchange code.	</exch>
<pfCode>	Displays the Product Symbol in which there is net open position.	</pfCode>

Open Tag Name	Remarks	Close Tag Name
<pfType>	"FUT" for Futures Product, "OOP" for Options on physical, "OOF" for Options on Futures.	</pfType>
<pe>	Displays the expiry date for the Product mentioned above (<pfCode>). In YYYYMMDD format.	</pe>
<undPe>	IF options are on Futures, then expiry date of the Futures Product in YYYYMMDD format OTHERWISE "000000" (Only for Options Product)	</undPe>
<o>	Specify as "C" for Call or "P" for Put. (Only for Options Product)	</o>
<k>	Strike Price (Only for Options Product)	</k>
<net>	Displays the net open position in terms of Quantity for the Product mentioned above. Note: For long position (positive figure) For short position (negative figure)	</net>
		</np>
		</ccPort>
		</ecPort>
		</portfolio>
<portfolio>		
<firm>	If the File is for CM/TM, the TM ID will be displayed. For accepted CP trade, this will contain CP ID	</firm>
<acctId>	**If the File is for CM/TM, the End Client ID's Non Spread Position will be displayed. In Case of OWN (NonSpreadAcct_*****). In Case of End Client (NonSpreadAcct_End Client ID)** **For accepted CP trade, this will contain 'INST'**	</acctId>
<acctType>	For Normal / INST client it displays "S".	</acctType>
<isCust>	1	</isCust>
<seg>	N/A	</seg>
<parentAcct>		
<firm>	If the File is for CM/TM, the TM ID will be displayed. For accepted CP trade, this will contain CP ID	</firm>
<acctId>	TRADINGMEMBER	</acctId>
<seg>	N/A	</seg>
		</parentAcct>
<isNew>	1	</isNew>
<currency>	It would display the Base currency code of the Exchange.	</currency>
<ledgerBal>	0	</ledgerBal>
<ote>	0	</ote>
<securities>	0	</securities>
<lue>	0	</lue>
<ecPort>		
<ec>	It would display the clearing house code.	</ec>
<ccPort>		
<cc>	Displays the U/L Asset of the Product in which there is net open position (i.e. Non Spread)	</cc>
<r>	1	</r>
<currency>	It would display the currency code of the U/L Asset / Product.	</currency>
<pss>	0	</pss>
<np>		
<exch>	It should display the exchange code.	</exch>
<pfCode>	Displays the Product Symbol in which there is net open position (i.e. Non Spread).	</pfCode>

Open Tag Name	Remarks	Close Tag Name
<pfType>	"FUT" for Futures Product, "OOP" for Options on physical, "OOF" for Options on Futures.	</pfType>
<pe>	Displays the expiry date for the Product mentioned above (<pfCode>). In YYYYMMDD format.	</pe>
<undPe>	IF options are on Futures, then expiry date of the Futures Product in YYYYMMDD format OTHERWISE "000000"	</undPe>
<o>	Specify as "C" for Call or "P" for Put. (Options Product)	</o>
<k>	Strike Price (Only for Options Product)	</k>
<net>	Displays the net open position in terms of Quantity for the Product mentioned above. Note: For long position (positive figure) For short position (negative figure)	</net>
		</np>
		</ccPort>
		</ecPort>
		</portfolio>
<portfolio>		
<firm>	If the File is for CM/TM, the TM ID will be displayed. For accepted CP trade, this will contain CP ID	</firm>
<acctId>	TRADINGMEMBER	</acctId>
<acctType>	Always "O" (Omnibus/Speculator)	</acctType>
<isCust>	1	</isCust>
<seg>	N/A	</seg>
<isNew>	1	</isNew>
<qib>	1	</qib>
<custPortUseLov>	1	</custPortUseLov>
<currency>	It would display the Base currency code of the Exchange.	</currency>
<ledgerBal>	0	</ledgerBal>
<ote>	0	</ote>
<securities>	0	</securities>
<lue>	0	</lue>
		</portfolio>
		</pointInTime>
		</posFile>

5.6.1. Notes
- Remarks Column:
  - Black text indicates that the value between open tag and close tag will not change.
  - Blue text indicates that the value between open tag and close tag would change.

- XML format is as per SPAN 4 DTD
- The positions would be in terms of lots.

5.7. CSV Position File

File Name: For Clearing Member: MCCIL_POSITION_<CM ID>_<YYYYMMDD>.csv For Trading Member: MCCIL_POSITION_<TM ID>_<YYYYMMDD>.csv	File Type: CSV
Available: CNS	Mode: FTP
File Path: For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\ For Trading Member: FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No.	Field Name	Field Size	Remarks
1	Position Date	Char (10)	Business Date for which position file is generated. Format : 'DDMMMYYYY'
2	CM ID	Char (12)	Clearing Member ID
3	TM / CP ID	Char (12)	Trading Member ID Incase of accepted CP trades, this will contain CP ID
4	Account Type	Char (1)	'P' for proprietary 'C' for client 'I' for Institutional accepted trades
5	Account ID	Char (10)	Client Account ID. For Account Type 'P' , TM ID For Account Type 'I' , INST
6	Instrument Name	Char (6)	Instrument Name as defined.
7	Symbol	Char (10)	Symbol
8	Expiry Date	Char (9)	Expiry Date Format : 'DDMMMYYYY'
9	Strike Price	Numeric (11,4)	Strike Price
10	Options Type	Char (2)	Options Type
11	Brought Forward Buy Quantity	Numeric (9,0)	Brought Forward Net Buy Quantity.
12	Brought Forward Buy Value	Numeric (22,2)	Brought Forward Buy Value at Previous business date Settlement Price.
13	Brought Forward Sell Quantity	Numeric (9,0)	Brought Forward Net Sell Quantity.
14	Brought Forward Sell Value	Numeric (22,2)	Brought Forward Net Sell Value at Previous business date Settlement Price.
15	Day Buy Quantity	Numeric (9,0)	Total Quantity bought today
16	Day Buy Value	Numeric (22,2)	Value of bought quantity at Traded Price
17	Day Sell Quantity	Numeric (9,0)	Total Quantity sold today
18	Day Sell Value	Numeric (22,2)	Value of sold quantity at Traded Price
19	Pre Exercise/Assignment Buy Quantity	Numeric (9,0)	In case of Futures Net Buy quantity. In case of Options Net Buy quantity before exercise/assignment.
20	Pre Exercise/Assignment Buy Value	Numeric (22,2)	Net Buy Value before Exercise/Assignment.
21	Pre Exercise/Assignment Sell Quantity	Numeric (9,0)	In case of Futures Net Sell quantity. In case of Options Net Sell quantity before exercise/assignment.
22	Pre Exercise/Assignment Sell Value	Numeric (22,2)	Net Sell Value before Exercise/Assignment .

23	Exercised Quantity	Numeric (9,0)	In case of Options Total Valid exercised Quantity.
24	Assigned Quantity	Numeric (9,0)	In case of Options Total Valid assigned Quantity.
25	Post Exercise/Assignment Buy Quantity	Numeric (9,0)	In case of Futures Net Buy Qty. In case of Options Net Buy Qty after exercise/assignment.
26	Post Exercise/Assignment/ Buy Value	Numeric (22,2)	In case of Futures Net Buy Value. In case of Options Net Buy value after exercise/assignment.
27	Post Exercise/Assignment Sell Quantity	Numeric (9,0)	In case of Futures Net Sell Qty. In case of Options Net Sell Qty after exercise/assignment.
28	Post Exercise/Assignment/ Sell Value	Numeric (22,2)	In case of Futures Net Sell Value. In case of Options Net Sell value after exercise/assignment.
29	Settlement Price	Numeric (11,4)	Settlement Price
30	Net Premium	Numeric (22,2)	In case of futures Products, the value is zero. In case of options Product, the value is the day's sell value minus the day's buy value. Value is provided with the appropriate sign convention Payable (-) / Receivable (+).
31	Daily MTM Settlement Value	Numeric (22,2)	MTM Profit/Loss value In case of options Products, the value would be zero. The value is provided with the appropriate sign convention Payable (-) / Receivable (+).Positive Value represents Mark to Market Profit and Negative value represents Mark to Market Loss.
32	Exercised / Assigned Value	Numeric (22,2)	Exercised / Assigned Value The value is provided with the appropriate sign convention Payable (-) / Receivable (+).
33	Reserved	Char (12)	Reserved for Future use and any value in same should be ignored.

5.7.1. Notes

- The positions would be in terms of lots.

5.8. Margin File

File Name:	File Type: CSV
For Clearing Member: MCCIL_MARGIN_<CM ID>_<YYYYMMDD>.csv **For Trading Member :** MCCIL_MARGIN_<TM ID>_<YYYYMMDD>.csv	
Available: CNS	**Mode:** FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No.	Field Name	Field Size	Remarks
1.	Date	Char (10)	Margin File Generation Date Format : 'DDMMMYYYY'
2.	CM ID	Char (12)	Clearing Member ID
3.	TM / CP ID	Char (12)	Trading Member ID In case of accepted CP trades, this will contain CP ID
4.	Account Type	Char (1)	'P' for proprietary 'C' for client 'I' for Institutional accepted trades
5.	Account ID	Char (10)	Client Account ID. For Account Type 'P' , TM ID For Account Type 'I' , INST
6.	Regular Margin	Numeric (22,2)	Sum of Regular Margin at end client level for each Product where end client has positions
7.	Special Margin	Numeric (22,2)	Sum of Special Margin at end client level for each Product where end client has positions
8.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
9.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
10.	Final Settlement Margin	Numeric (22,2)	Sum of Final Settlement Margin at end client level for each Product where end client has positions
11.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
12.	Net Buy Premium	Numeric (22,2)	Net Buy Premium
13.	Total Margin	Numeric (22,2)	Total Margin
14.	MTM	Numeric (22,2)	Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms - Net Pay-Out of option premium. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00

5.9. Additional Margin File

File Name: **For Clearing Member:** MCCIL_ADDITIONALMARGIN.txt **For Trading Member :** MCCIL_ADDITIONALMARGIN.txt	**File Type:** CSV
Available: CNS	**Mode:** FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No.	Field Name	Field Size	Remarks
1.	Date	Char (10)	Report Generation Date. Format : 'YYYY-MM-DD'
2.	Instrument Name	Char (6)	Instrument Name as defined.
3.	Symbol	Char (10)	Symbol
4.	Expiry Date	Char (10)	Expiry Date Format: 'DDMMYYYY'
5.	Strike Price	Numeric (11,4)	Strike Price
6.	Options Type	Char (2)	Options Type
7.	CM ID	Char (10)	Clearing Member ID
8.	TM ID/INST	Char (50)	Trading Member ID If accepted CP trades, this will contain 'INST'
9.	End Client/CP ID	Char (50)	End Client ID Incase of accepted CP trades, this will contain CP ID
10.	Position	Numeric (28,0)	Total Non-Spread position for the Product.
11.	Closing Price	Numeric (12,4)	Closing Price of the Product
12.	Additional Margin	Numeric (20,4)	Additional Margin

5.10.   Custodian Participant Master File

File Name: MCCIL_CP MASTER_<yyyymmdd>.csv	**File Type:** CSV
Available: CNS	**Mode:** FTP
File Path: FTP Root path\Common\	
There would be no column title row in file.	

Sr. No.	Field Name	Field Size	Remarks
1.	CP ID	Char (12)	CP ID allotted to fund For Example: XYZDEBTINFND
2.	CP Name	Char (255)	Fund Name For Example: XYZ DEBT INSTRUMENT FUND
3.	Custodian ID	Char (12)	Custodian ID of CP (i.e. Clearing Member ID)
4.	Custodian Name	Char (255)	Custodian Name (i.e. Clearing Member Name)
5.	Status	Char (1)	Status of CP A=Active I=Inactive S=Suspended
6.	CP Category	Char (25)	Category of CP For Example: Mutual Fund, FII.

5.11.   Debit/Credit Note to Member

File Name: Refer to Notes	**File Type:** CSV
Available: CNS	**Mode:** FTP
File Path:	
For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\	
For Trading Member: FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date	Char (10)	Business Date Format : 'DD/MM/YYYY'
2.	CM ID	Numeric (5,0)	Clearing Member ID.
3.	TM / CP ID	Char (12)	Trading Member / Custodian Participant ID
4.	Debit/Credit	Char (1)	D – Debit C – Credit
5.	Dr/Cr Note No.	Char (15)	DRN/YYYY/n' for Debit Note and 'CRN/YYYY/n' for credit note.
6.	Reserved	Date	Reserved for Future use and any value in same should be ignored.
7.	Charge Description	Char (100)	Charge Description
8.	Instrument Name	Char (10)	Instrument Name as defined.
9.	Symbol	Char (10)	Symbol
10.	Expiry Date	Char (11)	Expiry Date Format : 'DD-MMM-YYYY'
11.	Charge Amount	Numeric (10,2)	Charge Amount.
12.	Remarks	Char (100)	Remarks
13.	Currency Code	Char (3)	Currency code, for e.g. 'INR','USD'.

5.11.1.   Notes
- Name of the file when exported datewise –
  - For Clearing Member:
    - MCCIL_Debit-Credit Note_<CM ID>_<YYYYMMDD>.csv

  - For Trading Member:
    - MCCIL_Debit-Credit Note_<TM ID>_<YYYYMMDD>.csv

- Name of the file when exported monthwise –
  - For Clearing Member:
    - MCCIL_Debit-Credit Note_<CM ID>_<MMMYYYY>.csv

  - For Trading Member:
    - MCCIL_Debit-Credit Note_<TM ID>_<MMMYYYY>.csv

5.12.   Margin File from Member

File Name:	
File Name: **For Clearing Member:** MCCIL_MARGIN_<YYYYMMDD>_.Mnn **For Trading Member:** MCCIL_MARGIN_<YYYYMMDD>_.Mnn	**File Type:** CSV
Available: CNS	**Mode:** FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Margin Folder\dnld\ **For Trading Member:** FTP Root path\Trading Member ID\Margin Folder\dnld\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date	Char (10)	Date of Margin File from Member Format : 'DDMMMYYYY'
2.	CM ID	Char (12)	Clearing Member ID
3.	TM / CP ID	Char (12)	Trading Member ID In case of accepted CP trades, this will contain CP ID
4.	Account Type	Char (1)	'P' for proprietary 'C' for client 'I' for Institutional accepted trades
5.	Account ID	Char (10)	Client Account ID. For Account Type 'P' , TM ID For Account Type 'I' , INST
6.	Regular Margin	Numeric (22,2)	Regular Margin.
7.	Special Margin	Numeric (22,2)	Special Margin.
8.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
9.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
10.	Final Settlement Margin	Numeric (22,2)	Final Settlement Margin.
11.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
12.	Net Buy Premium	Numeric (22,2)	Net Buy Premium
13.	Total Margin	Numeric (22,2)	Total margin.
14.	MTM	Numeric (22,2)	Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms - Net Pay-Out of option premium. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
15.	Margin Collected	Numeric (22,2)	Margin collected.
16.	MTM Collected	Numeric (22,2)	MTM Collected

5.12.1.   Notes

- YYYYMMDD – Business Date

- 'M' indicates that the file is sent by the Member.

- nn – Batch number (is a running sequence) – valid values 01 to 99

5.13.   Response of Margin File to Member

File Name: For Clearing Member: MCCIL_MARGIN_<YYYYMMDD>_.Enn For Trading Member: MCCIL_MARGIN_<YYYYMMDD>_.Enn	File Type: CSV
Available: CNS	Mode: FTP
File Path: For Clearing Member: FTP Root path\Clearing Member ID\Upld\ For Trading Member: FTP Root path\Trading Member ID\Upld\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date	Char (10)	Date of Margin File from Member Format : 'DDMMMYYYY'
2.	CM ID	Char (12)	Clearing Member ID
3.	TM / CP ID	Char (12)	Trading Member ID Incase of accepted CP trades, this will contain CP ID
4.	Account Type	Char (1)	'P' for proprietary 'C' for client 'I' for Institutional accepted trades
5.	Account ID	Char (10)	Client Account ID. For Account Type 'P' , TM ID For Account Type 'I' , INST
6.	Regular Margin	Numeric (22,2)	Regular Margin.
7.	Special Margin	Numeric (22,2)	Special Margin.
8.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
9.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
10.	Final Settlement Margin	Numeric (22,2)	Final Settlement Margin.
11.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
12.	Net Buy Premium	Numeric (22,2)	Net Buy Premium.
13.	Total Margin	Numeric (22,2)	Total margin.
14.	MTM	Numeric (22,2)	Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms - Net Pay-Out of option premium. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
15.	Margin Collected	Numeric (22,2)	Margin collected by the member.
16.	MTM Collected	Numeric (22,2)	MTM Collected
17.	Error Code	Numeric (2,0)	Error code if the record is rejected. Else it would be blank.

List of error codes at file level

Error Code	Description
01	Incorrect file naming convention.
02	File with the same batch no. already imported.
03	File with greater batch no. already imported.
04	Blank file cannot be imported.
05	Invalid date in the file name.
06	Client level information

List of error codes at record level

Error Code	Description
01	Incorrect file format.
02	Incorrect Member ID.
03	Incorrect mapping of Trading Member.
04	Date in record does not match with file date
05	Margin amount is negative.
06	Incorrect Margin details.

5.13.1.   Notes

- If file is successfully imported, then member will get as blank file with following naming convention – **MCCIL_MARGIN_<YYYYMMDD>S.Enn**

- YYYYMMDD – Business Date

- 'E' indicates that the file is sent by the Exchange.

- nn – Batch number (is a running sequence) – valid values 01 to 99. It would be in same order as received by Member.

5.14.   Bank File Details to Member

File Name:	File Type: CSV
For Clearing Member: MCCIL_BANKTRN_<YYYYMMDD>_<CM ID>.csv **For Trading Member:** MCCIL_BANKTRN_<YYYYMMDD>_<TM ID>.csv	
Available: CNS	**Mode:** FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date	Char (8)	Business Date for which bank file is generated Format : 'DDMMYYYY'
2.	Description	Char (100)	Description of Download type i.e. the title under which Pay-In/Pay-Out is affected
3.	Bank Name	Char (20)	Clearing Bank Name
4.	Bank A/c No.	Numeric (16,0)	Account Number of Member
5.	Debit/Credit	Char (1)	D – Pay In C – Pay Out
6.	Instruction Amount	Numeric (22,2)	Pay-In or Pay-Out Amount as per the Bank Instruction.
7.	Amount Affected	Numeric (22,2)	Amount Received/Paid against Pay-In/Pay-Out.
8.	Amount Short	Numeric (22,2)	Amount short (i.e. the difference between Original Amount and Amount Received) if flag is 'D' or else '0.00'
9.	Currency Code	Char (3)	Currency code, for e.g. 'INR', 'USD'.

5.14.1.   Notes
- Sorting order of the record would be based on the Batch Number of "Instruction File"

5.15.   Next Day Bank File to Member

File Name: **For Clearing Member:** MCCIL_BKT01_<CM ID>_<YYYYMMDD>.csv **For Trading Member:** MCCIL_BKT01_ <TM ID>_<YYYYMMDD>.csv	**File Type:** CSV
Available: CNS	**Mode:** FTP
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member:** FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Effective Date	Char (8)	It will be the effective pay-in/pay-out date. Format - DDMMYYYY.
2.	Description	Char (100)	Description e.g. "Normal Obligation"
3.	Debit/Credit	Char (1)	D – Pay In C – Pay Out
4.	Amount	Numeric (22,2)	Debit/Credit Amount. Pay In amount would include shortage amount also, if any.
5.	Currency Code	Char (3)	Currency code, for e.g. 'INR','USD'.

5.15.1.   Notes

- File – BK01

- YYYYmmdd – Business Date

5.16.   **Margin Statement to Clearing Member**

File Name:		
For Clearing Member: MCCIL_MSC_<YYYYMMDD>.csv		**File Type:** CSV
Available: CNS		**Mode:** FTP
File Path:		
For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\		
There would be no column title row in file.		

Sr. No	Field Name	Field Size	Remarks
1.	CM/TM/CP ID	Char (12)	First record for Clearing Member followed by TM & CP
2.	Initial Margin	Numeric (22,2)	For first record, it would display Initial margin at CM level, followed by Initial Margin at TM & CP.
3.	Special Margin	Numeric (22,2)	First record special margin at CM level followed by special margin at TM & CP
4.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
5.	Final Settlement Margin	Numeric (22,2)	First record final settlement margin at CM level, followed by final settlement margin at TM & CP
6.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
7.	Net Buy Premium	Numeric (22,2)	Net Buy Premium
8.	Total Margin	Numeric (22,2)	First record total margin at CM level, followed by total margin at TM & CP
9.	MTM	Numeric (22,2)	Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms - Net Pay-Out of option premium. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00

5.16.1.   Notes
- File would be sent to PCM and ITCM only

- YYYYMMDD stands for Business Date

5.17.   Margin Statement from Clearing Member

File Name:	File Type: CSV
For Clearing Member: MCCIL_MSC_<YYYYMMDD>.Mnn	
Available: CNS	Mode: FTP
File Path:	
For Clearing Member: FTP Root path\Clearing Member ID\Margin Folder\Dnld\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	CM/TM/CP ID	Char (12)	First record for Clearing Member followed by TM & CP
2.	Initial Margin	Numeric (22,2)	For first record, it would display Initial margin at CM level, followed by Initial Margin at TM & CP.
3.	Special Margin	Numeric (22,2)	First record special margin at CM level followed by special margin at TM & CP
4.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
5.	Final Settlement Margin	Numeric (22,2)	First record final settlement margin at CM level, followed by final settlement margin at TM & CP
6.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
7.	Net Buy Premium	Numeric (22,2)	Net Buy Premium
8.	Total Margin	Numeric (22,2)	First record total margin at CM level, followed by total margin at TM & CP Total of Initial Margin, Special Margin, Final Settlement Margin
9.	MTM	Numeric (22,2)	Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms - Net Pay-Out of option premium. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
10.	Margin Collected	Numeric (22,2)	Margin collected from TM/CP For CM record, it would be blank
11.	MTM Collected	Numeric (22,2)	MTM Collected

5.17.1.   Notes

- File would be sent by PCM and ITCM only

- 'M' indicates that the file is sent by the member

- 'nn' is the batch no from 01 to 99.

- YYYYMMDD - Business Date

5.18. Response of Margin Statement to Clearing Member

File Name: For Clearing Member: MCCIL_MSC_<YYYYMMDD>.Enn	File Type: CSV
Available: CNS	Mode: FTP
File Path: For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	CM/TM/CP ID	Char (12)	First record for Clearing Member followed by TM & CP
2.	Initial Margin	Numeric (22,2)	For first record, it would display Initial margin at CM level, followed by Initial Margin at TM & CP.
3.	Special Margin	Numeric (22,2)	First record special margin at CM level followed by special margin at TM & CP
4.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
5.	Final Settlement Margin	Numeric (22,2)	First record final settlement margin at CM level, followed by final settlement margin at TM & CP
6.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
7.	Net Buy Premium	Numeric (22,2)	Net Buy Premium
8.	Total Margin	Numeric (22,2)	First record total margin at CM level, followed by total margin at TM & CP
9.	MTM	Numeric (22,2)	Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms - Net Pay-Out of option premium. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
10.	Margin Collected	Numeric (22,2)	Margin collected from TM/CP For CM record, it would be blank
11.	MTM Collected	Numeric (22,2)	MTM Collected
12.	Error Code	Numeric (2,0)	Error code if the record is rejected. Else it would be blank.

5.18.1. Notes

- File would be send to PCM and ITCM only

- 'E' indicates that the file is sent by the exchange

- 'nn' is the batch no from 01 to 99

- If file is successfully imported, then member will get as blank file with following naming convention – MCCIL_MSC_<YYYYMMDD>S.Enn

5.19.   Obligation File to Clearing Member

File Name: <u>Refer to Notes</u>	**File Type**: CSV
Available: CNS	**Mode**: FTP
File Path:	
For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\	
There would be no column title row in file.	

Information at Clearing Member Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 10
2.	Date	Char (8)	Business Date of Normal Obligation. The Format would be DDMMYYYY.
3.	CM ID	Char (12)	Clearing Member ID.
4.	Type	Char(1)	N – Normal E – Expiry
5.	Due Date Of Payment	Char (8)	Funds Pay In/ Pay Out Date. The Format would be DDMMYYYY. It would display the date as per Type.
6.	Number of Detail Records at TM / CP Level	Numeric (3,0)	Total number of records in the "Details" section of 20. It would display the records as per Type.
7.	Number of Detail Records at End Client /CP Level	Numeric (5,0)	Total number of records in the "Details" section of 30. For Type Normal – It would consider all records except the Product having current date as Contract End date. For Type Expiry -- It would only consider the record(s) on the day of expiry.
8.	MTM Profit/Loss	Numeric (22,2)	MTM Profit/Loss in respective currency. if Loss, then the amount would be prefixed with a negative sign (-) and If Profit, then the amount would be shown in absolute terms It would display the data as per Type.
9.	Premium Pay-In/Pay-Out	Numeric (22,2)	Premium on Options Buying/Selling in respective currency. If Net Amount is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms. It would display the data as per Type.
10.	Exercise / Assignment Value	Numeric (22,2)	Net Value of the Options Exercised/Assigned in respective currency. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms. It would display the data as per Type.
11.	Charges	Numeric (22,2)	Total Amount of Charges in respective currency. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
12.	Shortages	Numeric (22,2)	Shortages amount in respective currency.
13.	Net Pay-In/Pay-Out	Numeric (22,2)	Netted Amount (would also consider Shortages) i.e. Due to Member or Due from Member. The Amount, if Due to Member i.e. Pay-Out would be shown in absolute term and Due from Member i.e. Pay-In would be prefixed with –ve sign.
14.	Currency Code	Char (3)	Currency code, for e.g. 'INR', 'USD'.

Information at Trading Member / CP Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 20

Sr. No	Field Name	Field Size	Remarks
2.	CM ID	Char (12)	Clearing Member ID.
3.	TM / CP ID	Char (12)	Trading Member / Custodian Participant ID
4.	Type	Char(1)	N – Normal E – Expiry
5.	MTM Profit/Loss	Numeric (22,2)	MTM Profit/Loss in respective currency. if Loss, then the amount would be prefixed with a negative sign (-) and If Profit, then the amount would be shown in absolute terms It would display the data as per Type.
6.	Premium Pay-In/Pay-Out	Numeric (22,2)	Premium on Options Buying/Selling in respective currency. If Net Amount is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms. It would display the data as per Type.
7.	Exercise/Assignment Value	Numeric (22,2)	Net Value of the Options Exercised/Assigned in respective currency. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms. It would display the data as per Type.
8.	Charges	Numeric (22,2)	Total Amount of Charges in respective currency. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
9.	Currency Code	Char (3)	Currency code, for e.g. 'INR', 'USD'.

Information at End Client / CP Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 30
2.	CM ID	Char (12)	Clearing Member ID.
3.	TM ID/INST	Char (12)	Trading Member ID. For Account Type 'I', 'INST'.
4.	Account Type	Char (1)	'P' for Proprietary 'C' for Client 'I' for Institutional Accepted Trades.
5.	Account ID	Char (12)	Client Account ID. For Account Type 'P', TM ID For Account Type 'I' , CP ID
6.	Instrument Name	Char (8)	Instrument Name as defined.
7.	Symbol	Char (10)	Symbol
8.	Expiry Date	Char (9)	Expiry Date Format : 'DDMMMYYYY'
9.	Strike Price	Numeric (11,4)	Strike Price
10.	Options Type	Char (2)	Options Type
11.	MTM Profit/Loss	Numeric (22,2)	MTM Profit/Loss in respective currency. if Loss, then the amount would be prefixed with a negative sign (-) and If Profit, then the amount would be shown in absolute terms
12.	Premium Pay-In/Pay-Out	Numeric (22,2)	Premium on Options Buying/Selling in respective currency. If Net Amount is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
13.	Exercise/Assignment Value	Numeric (22,2)	Net Value of the Options Exercised/Assigned in respective currency. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.

Sr. No	Field Name	Field Size	Remarks
14.	Currency Code	Char (3)	Currency code, for e.g. 'INR', 'USD'.
15.	Reserved	Char (12)	Reserved for Future use and any value in same should be ignored.

5.19.1.   Notes

For Clearing Member:
- o Normal Obligation
  - ▪ MCCIL_NOBL_<CM ID>_<YYYYMMDD>. Csv
- o Provisional Obligation
  - ▪ MCCIL_PNOBL_<CM ID>_< YYYYMMDD>. Csv

5.20.   Obligation File to Trading Member

File Name: Refer to Notes	**File Type**: CSV
Available: CNS	**Mode**: FTP
File Path:	
For Trading Member: FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Information at Trading Member Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 10
2.	Date	Char (8)	Business Date of Normal Obligation. The Format would be DDMMYYYY.
3.	CM ID	Char (12)	Clearing Member ID
4.	TM ID	Char (12)	Trading Member ID
5.	Type	Char(1)	N – Normal E – Expiry
6.	Due Date Of Payment	Char (8)	Funds Pay In/ Pay Out Date. The Format would be DDMMYYYY. It would display the date as per Type.
7.	Number of Detail Records at End Client Level	Numeric (3,0)	Total number of records in the "Details" section of 20. For Type Normal – It would consider all records except the Product having current date as Contract End date. For Type Expiry -- It would only consider the record(s) on the day of expiry.
8.	MTM Profit/Loss	Numeric (22,2)	MTM Profit/Loss in respective currency. if Loss, then the amount would be prefixed with a negative sign (-) and If Profit, then the amount would be shown in absolute terms It would display the data as per Type.
9.	Premium Pay-In/Pay-Out	Numeric (22,2)	Premium on Options Buying/Selling in respective currency. If Net Amount is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms. It would display the data as per Type.
10.	Exercise / Assignment Value	Numeric (22,2)	Net Value of the Options Exercised/Assigned in respective currency. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms. It would display the data as per Type.
11.	Charges	Numeric (22,2)	Total Amount of Charges in respective currency. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
12.	Net Pay-In/Pay-Out	Numeric (22,2)	Netted Amount (would also consider Shortages) i.e. Due to Member or Due from Member. The Amount, Due from Member i.e. Pay-In would be prefixed with –ve sign and if Due to Member i.e. Pay-Out would be shown in absolute term.
13.	Currency Code	Char (3)	Currency code, for e.g. 'INR', 'USD'.

Information at End Client Level for the TM:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 20
2.	Account Type	Char (1)	'P' for Proprietary 'C' for Client
3.	Account ID	Char (12)	Client Account ID. For Account Type 'P', TM ID

Sr. No	Field Name	Field Size	Remarks
4.	Instrument Name	Char (8)	Instrument Name as defined.
5.	Symbol	Char (10)	Symbol
6.	Expiry	Char (9)	Expiry Date Format : 'DDMMMYYYY'
7.	Strike Price	Numeric (11,4)	Strike Price
8.	Options Type	Char (2)	Options Type
9.	MTM Profit/Loss	Numeric (22,2)	MTM Profit/Loss in respective currency. If Profit, then the amount would be shown in absolute terms and if Loss, then the amount would be prefixed with a negative sign (-).
10.	Premium Pay-In/Pay-Out	Numeric (22,2)	Premium on Options Buying/Selling in respective currency. If Net Amount is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
11.	Exercise/Assignment Value	Numeric (22,2)	Net Value of the Options Exercised/Assigned in respective currency. If the Net Value is negative then would be prefixed with a negative sign (-) and if positive then would be in absolute terms.
12.	Currency Code	Char (3)	Currency code, for e.g. 'INR', 'USD'.
13.	Reserved	Char (12)	Reserved for Future use and any value in same should be ignored.

5.20.1.   Notes

- For Trading Member:
  - Normal Obligation
    - MCCIL_NOBL_<TM ID>_<YYYYMMDD>.csv

  - Provisional Obligation
    - MCCIL_PNOBL_<TM ID>_<YYYYMMDD>.csv

5.21.   Margin File to Clearing Member

File Name: MCCIL_MRG_<CM ID>_ <YYYYMMDD>.csv	**File Type**: CSV
Available: CNS	**Mode**: FTP
File Path:	
For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\	
There would be no column title row in file.	

Information at Clearing Member Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 10
2.	Date	Char (8)	Business Date of Normal Obligation. The Format would be DDMMYYYY.
3.	CM ID	Char(12)	Clearing Member ID
4.	Number of Detail Records at TM / CP Level	Numeric (3,0)	Total number of records in the "Details" section of 20.
5.	Number of Detail Records at Summary - End Client / CP Level	Numeric (5,0)	Total number of records in the "Summary" section of 30.
6.	Number of Detail Records at End Client Level	Numeric (5,0)	Total number of records in the "Details" section of 40.
7.	Initial Margin/SPAN Margin	Numeric (22,2)	Initial and SPAN Margin.
8.	Special Margin	Numeric (22,2)	Special Margin.
9.	Additional Margin	Numeric (22,2)	Additional Margin.
10.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
11.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
12.	Spread Margin Benefit	Numeric (22,2)	Non Span Spread Margin Benefit.
13.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
14.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
15.	Actual Margin Levied	Numeric (22,2)	Actual Margin Levied
16.	Total Eligible Deposit	Numeric (22,2)	Total Eligible Deposit
17.	Margin Payable	Numeric (22,2)	Margin Payable
18.	Final Settlement Margin	Numeric (22,2)	Final Settlement Margin
19.	Net Buy Premium	Numeric (22,2)	Net Buy Premium
20.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.

Information at Trading Member / CP Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 20
2.	TM/CP ID	Char (12)	Trading Member/ Custodian Participant ID
3.	Initial Margin/SPAN Margin	Numeric (22,2)	Initial and SPAN Margin.
4.	Special Margin	Numeric (22,2)	Special Margin.
5.	Additional Margin	Numeric (22,2)	Additional Margin.
6.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
7.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
8.	Spread Margin Benefit	Numeric (22,2)	Non Span Spread Margin Benefit.
9.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.

Sr. No	Field Name	Field Size	Remarks
10.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
11.	Actual Margin Levied	Numeric (22,2)	Actual Margin Levied
12.	Final Settlement Margin	Numeric (22,2)	Final Settlement Margin
13.	Net Buy Premium	Numeric (22,2)	Net Buy Premium
14.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.

Summary Margin Information at End Client / CP Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 30
2.	TM ID/INST	Char(12)	Trading Member ID For Account Type 'I', 'INST'.
3.	Account Type	Char (1)	'P' for Proprietary 'C' for Client 'I' for Institutional Accepted Trades would be displayed.
4.	Account ID	Char(12)	Client Account ID For Account Type 'P' , TM ID For account type 'I', CP ID.
5.	Initial Margin/SPAN Margin	Numeric (22,2)	Initial and SPAN Margin.
6.	Special Margin	Numeric (22,2)	Special Margin.
7.	Additional Margin	Numeric (22,2)	Additional Margin.
8.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
9.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
10.	Spread Margin Benefit	Numeric (22,2)	Non Span Spread Margin Benefit.
11.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
12.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
13.	Actual Margin Levied	Numeric (22,2)	Actual Margin Levied
14.	Final Settlement Margin	Numeric (22,2)	Final Settlement Margin.
15.	Reserved	Char (12)	Reserved for Future use and any value in same should be ignored.
16.	Net Buy Premium	Numeric (22,2)	Net Buy Premium
17.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.

Information at End Client - Product Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 40
2.	CM ID	Char (12)	Clearing Member ID
3.	TM ID/INST	Char (12)	Trading Member ID. For Account Type 'I', 'INST'.
4.	Account Type	Char (1)	'P' for Proprietary 'C' for Client 'I' for Institutional Accepted Trades
5.	Account ID	Char (12)	Client Account ID For Account Type 'P' , TM ID For Account Type 'I' , INST
6.	Instrument Name	Char (8)	Instrument Name as defined.
7.	Symbol	Char (10)	Symbol
8.	Expiry Date	Char (9)	Expiry Date Format : 'DDMMMYYYY'
9.	Strike Price	Numeric (11,4)	Strike Price

Sr. No	Field Name	Field Size	Remarks
10.	Options Type	Char (2)	Options Type
11.	Initial Margin	Numeric (22,2)	Initial Margin.
12.	Special Margin On Buy Position	Numeric (22,2)	Special Margin on Buy Open Position.
13.	Special Margin On Sell Position	Numeric (22,2)	Special Margin on Sell Open Position.
14.	Additional Margin On Buy Position	Numeric (22,2)	Additional Margin on Buy Open Position.
15.	Additional Margin On Sell Position	Numeric (22,2)	Additional Margin on Sell Open Position.
16.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
17.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
18.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
19.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
20.	Final Settlement Margin	Numeric (22,2)	Final Settlement Margin.
21.	Reserved	Char (12)	Reserved for Future use and any value in same should be ignored.
22.	Net Buy Premium	Numeric (22,2)	Net Buy Premium

5.22.   Margin File to Trading Member

File Name: MCCIL_MRG_<TM ID>_ <YYYYMMDD>.csv	File Type: CSV
Available: CNS	Mode: FTP
File Path: Trading Member: FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Information at Trading Member Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 10
2.	Date	Char (8)	Business Date of Normal Obligation. The Format would be DDMMYYYY.
3.	CM ID	Char (12)	Clearing Member ID.
4.	TM ID	Char (12)	Trading Member ID.
5.	Number of Detail Records at Summary – End Client Level	Numeric (5,0)	Total number of records in the "Summary" section of 30.
6.	Number of Detail Records at Detail - End Client Level	Numeric (5,0)	Total number of records in the "Details" section of 40.
7.	Initial Margin/SPAN Margin	Numeric (22,2)	Initial and SPAN Margin.
8.	Special Margin	Numeric (22,2)	Special Margin.
9.	Additional Margin	Numeric (22,2)	Additional Margin.
10.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
11.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
12.	Spread Margin Benefit	Numeric (22,2)	Non Span Spread Margin Benefit.
13.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
14.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
15.	Actual Margin Levied	Numeric (22,2)	Actual Margin Levied
16.	Final Settlement Margin	Numeric (22,2)	Final Settlement Margin
17.	Net Buy Premium	Numeric (22,2)	Net Buy Premium
18.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.

Summary Margin Information at End Client Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 30
2.	TM ID	Char(12)	Trading Member ID
3.	Account Type	Char (1)	'P' for Proprietary 'C' for Client
4.	Account ID	Char (12)	Client Account ID For Account Type 'P' , TM ID
5.	Initial Margin/SPAN Margin	Numeric (22,2)	Initial and SPAN Margin.
6.	Special Margin	Numeric (22,2)	Special Margin.
7.	Additional Margin	Numeric (22,2)	Additional Margin.
8.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
9.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
10.	Spread Margin Benefit	Numeric (22,2)	Non Span Spread Margin Benefit.

Sr. No	Field Name	Field Size	Remarks
11.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
12.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
13.	Actual Margin Levied	Numeric (22,2)	Actual Margin Levied
14.	Final Settlement Margin	Numeric (22,2)	Final Settlement Margin
15.	Reserved	Char (12)	Reserved for Future use and any value in same should be ignored.
16.	Net Buy Premium	Numeric (22,2)	Net Buy Premium
17.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.

Information at End Client - Product Level:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be 40
2.	Account Type	Char (1)	'P' for Proprietary 'C' for Client
3.	Account ID	Char (12)	Client Account ID For Account Type 'P' , TM ID
4.	Instrument Name	Char (8)	Instrument Name as defined.
5.	Symbol	Char (10)	Symbol
6.	Expiry Date	Char (9)	Expiry Date Format : 'DDMMMYYYY'
7.	Strike Price	Numeric (11,4)	Strike Price
8.	Options Type	Char (2)	Options Type
9.	Initial Margin	Numeric (22,2)	Initial Margin.
10.	Special Margin On Buy Position	Numeric (22,2)	Special Margin on Buy Open Position.
11.	Special Margin On Sell Position	Numeric (22,2)	Special Margin on Sell Open Position.
12.	Additional Margin On Buy Position	Numeric (22,2)	Additional Margin on Buy Open Position.
13.	Additional Margin On Sell Position	Numeric (22,2)	Additional Margin on Sell Open Position.
14.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
15.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
16.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
17.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
18.	Final Settlement Margin	Numeric (22,2)	Final Settlement Margin
19.	Reserved	Char (12)	Reserved for Future use and any value in same should be ignored.
20.	Net Buy Premium	Numeric (22,2)	Net Buy Premium

5.23. Collateral File to Clearing Member

File Name: For CM: MCCIL_CD_<CM ID>_<YYYYMMDD>. csv	**File Type: CSV**
Available: CNS	**Mode: FTP**
File Path: For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\ **There would be no column title row in file.**	

Header Record:

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '10'
2.	Date	Char (8)	Collateral valuation date. Format: DDMMYYYY For Example 31072010
3.	Member Code	Numeric (5,0)	Clearing Member ID
4.	Cash	Numeric (24,4)	Total Cash deposited by the member.
5.	Cash Collateral	Numeric (24,4)	Total of Cash Collateral deposited by the member after Haircut.
6.	Other Collateral	Numeric (24,4)	Total of 'Other' collaterals after Haircut.
7.	Total Eligible Deposit	Numeric (24,4)	Total Eligible Deposit of the Clearing Member after applying Haircut and the Basket Ratio.

Detail Record (Reflecting all eligible collateral for the day)

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '20'
2.	Group Type	Numeric (2,0)	Values assigned to Collateral Group. For values please refer the table Group Type. Order of Priority would be: 1st Cash 2nd FD 3rd BG 4th G-Sec 5th T-Bills 6th Share Securities For Share Securities, 1st Preference would be on Group I, then Group II and then Group III. Even under 'Groups', preference would be given alphabetically.
3.	Collateral Type	Numeric (2,0)	Values assigned to Collateral Type. For values, please refer the table Collateral Type. Order of Priority: 1st Cash 2nd Cash Collateral 3rd Others
4.	Custodian Name	Char (40)	Custodian Name in case of Share Securities.
5.	Instrument / Bank Name	Char (50)	Bank name in case of BG, FD. In case of G-Sec and T-Bills, it would be description as entered in G-Sec / T-Bills master. In case of Cash, it would be blank. In case of Share securities, it would be Symbol-Series.

Sr. No	Field Name	Field Size	Remarks
6.	Instrument Number	Char (50)	Bank Guarantee No. / Fixed Deposit No. For Shares securities as Collateral, ISIN. In case of Cash, G-Sec and T-Bills it would be blank.
7.	Quantity / Face Value	Numeric (15,4)	Quantity incase of Share Securities and Face Value in case of G-Sec and T-Bills. For other collaterals it would be blank.
8.	Currency Code	Char (3)	Currency code, for e.g. 'INR','USD'.
9.	Conversion Factor	Numeric (12,6)	Conversion rate.
10.	Blocked Amount	Numeric (24,4)	Blocked amount, if any; else, it would be blank.
11.	Amount Before hair cut	Numeric (24,4)	Actual Amount before Hair Cut.
12.	Hair Cut %	Numeric (5,2)	Hair Cut %. In case of Share Securities, Bank Hair Cut %. In case of Cash, it would be blank.
13.	Amount After Hair Cut	Numeric (24,4)	Amount after Hair Cut
14.	Eligible Deposit	Numeric (24,4)	Eligible Deposit after applying Haircut and the Basket Ratio. For collaterals that are not considered for eligible deposit, it would be blank.
15.	Start Date	Char (8)	Start Date of the Collateral. Format: DDMMYYYY. For example: 05042010. In case of Cash, G-Sec, T-Bills and Share Securities it would be blank.
16.	Expiry Date	Char (8)	Expiry Date of the Collateral. Format: DDMMYYYY. For example: 05042010. In case of Cash and Share Securities it would be blank.

Detail Record (Reflecting collateral inward/outward for the day)

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '30'
2.	Date	Char (8)	Date when the entry was done in the system. Format: DDMMYYYY
3.	Inward / Outward	Char (10)	"INWARD" if the Collateral is enhanced by the Member "OUTWARD" if the Collateral is withdrawn by the member. It would display "INWARDTRF" if the Collateral transfer is done from other segment It would display "OUTWARDTRF" if the Collateral transfer is done to other segment Order of priority would be: 1st Inward 2nd Inward Transfer 3rd Outward 4th Outward Transfer
4.	Group Type	Numeric (2,0)	Values assigned to Group Type. For values, please refer the table Group Type. Order of Priority would be: 1st Cash 2nd FD 3rd BG 4th G-Sec 5th T-Bills 6th Share Securities For Share Securities, 1st Preference would be on Group I, then Group II and then Group III.

Sr. No	Field Name	Field Size	Remarks
			Even under 'Groups', preference would be given alphabetically.
5.	Collateral Type	Numeric (2,0)	Values assigned to Collateral Type. For values, please refer the table Collateral Type. Order of Priority: 1st Cash 2nd Cash Collateral 3rd Others
6.	Custodian Name	Char (40)	Custodian Name in case of Share Securities.
7.	Instrument / Bank Name	Char (50)	Bank name in case of BG, FD. In case of G-Sec and T-Bills, description as entered in G-Sec / T-Bills master. In case of Cash, it would be blank. In case of Share securities, Symbol-Series.
8.	Instrument Number	Char (50)	Bank Guarantee No. / Fixed Deposit No. For Shares securities as Collateral, ISIN. In case of Cash, G-Sec and T-Bills it would be blank.
9.	Quantity / Face Value	Numeric (15,4)	Quantity incase of Share Securities and Face Value in case of G-Sec and T-Bills. For other collaterals it would be blank.
10.	Currency Code	Char (3)	Currency code, for e.g. 'INR','USD'.
11.	Amount	Numeric (24,4)	Inwarded / outwarded amount
12.	Blocked Amount	Numeric (24,4)	Blocked amount, if any; else, it would be blank.
13.	Amount before hair cut	Numeric (24,4)	Actual Amount before Hair Cut.
14.	Hair Cut %	Numeric (5,2)	Hair Cut %. In case of Share Securities, Bank Hair Cut %. In case of Cash, it would be blank.
15.	Amount After Hair Cut	Numeric (24,4)	Amount after Hair Cut
16.	Exchange/CCL	Char (10)	"CCL" if the Collateral is deposited with CCL. It would be blank if the Collateral is deposited as Liquid Networth.
17.	Start Date	Char (8)	Start Date of the Collateral. Format: DDMMYYYY. For example: 05042010. In case of Cash, G-Sec, T-Bills and Share Securities it would be blank.
18.	Expiry Date	Char (8)	Expiry Date of the Collateral. Format: DDMMYYYY. For example: 05042010. In case of Cash and Share Securities it would be blank.
19.	Next Coupon Payment Date	Char (8)	Format: DDMMYYYY. For example: 05042010. It would be applicable only for G-Sec. For other collaterals, it would be blank.
20.	Previous Coupon Payment Date	Char (8)	Format: DDMMYYYY. For example: 05042010. It would be applicable only for G-Sec. For other collaterals, it would be blank.
21.	Liquid Net Worth	Char (1)	It would be 'Y' in case of collateral inwarded as Liquid Net worth, otherwise the value would be 'N'. The records with column value as 'N' would be displayed first, followed by the records with column value as 'Y'.

Detail Record (Reflecting renewal of BG and FD collaterals, if any)

Sr. No	Field Name	Field Size	Remarks
1.	Record Type	Numeric (2,0)	It would always be '40'
2.	Date	Char (8)	Date when the entry was done in the system. Format: DDMMYYYY.

Sr. No	Field Name	Field Size	Remarks
3.	Group Type	Numeric (2,0)	Values assigned to Collateral Group. For values refer the table Group Type. Order of Priority would be: 1st FD 2nd BG
4.	Collateral Type	Numeric (2,0)	Values assigned to Collateral Type. For values, please refer the table Collateral Type. Order of Priority: 1st Cash 2nd Cash Collateral 3rd Others
5.	Instrument / Bank Name	Char (50)	Bank name in case of BG, FD.
6.	Old Instrument Number	Char (50)	Bank Guarantee No. / Fixed Deposit No available before renewal.
7.	New Instrument Number	Char (50)	Renewed Bank Guarantee No. / Fixed Deposit No., if any, else it would be same as Old Reference No.
8.	Currency Code	Char (3)	Currency code, for e.g. 'INR','USD'.
9.	Old Amount	Numeric (24,4)	Amount before renewal.
10.	Renewed Amount	Numeric (24,4)	Renewed amount.
11.	Start Date	Char (8)	Start Date of the renewed Collateral. Format: DDMMYYYY. For example: 05042010.
12.	Expiry Date	Char (8)	Expiry Date of the renewed Collateral. Format: DDMMYYYY. For example: 05042010.
13.	Claim Date	Char (8)	Claim Date of the renewed Collateral. Format: DDMMYYYY. For example: 06042010.

Group Type:

Code	Description
01	Cash
02	Fixed Deposit
03	Bank Guarantee
04	G-Sec
05	T-Bills
07	Share Securities

Collateral Type:

Code	Description
01	Cash
02	Cash Collateral
03	Others

5.24.   Expiring Collaterals

File Name: MCCIL_ExpiringCollateral_<Member ID>_<yyyymmdd>.csv	File Type: CSV
Available: CNS	
File Path: **For Clearing Member:** FTP Root path\Clearing Member ID\Date Folder\	
There would be no column title row in file.	

Detail Record (Reflecting renewal of BG and FD collaterals, if any)

Sr. No	Field Name	Field Size	Remarks
1.	Date	Char (8)	Business Date on which the file is exported. Format: DDMMYYYY
2.	Group Type	Numeric (2,0)	Values assigned to Collateral Group. For values, please refer table Group Type.
3.	Collateral Type	Numeric (2,0)	Values assigned to Collateral Type. For values, please refer table Collateral Type.
4.	Instrument/Bank Name	Char (50)	Description of the collateral. Bank name in case of BG, FD. In case of G-Sec and T-Bills, it would display description as entered in G-Sec / T-Bills master.
5.	Instrument No.	Char (50)	Bank Guarantee No. / Fixed Deposit No. For Collateral as G-Sec and T- Bills, it would be blank.
6.	Expiry Date	Char (8)	Expiry / Maturity date of the collateral. Format: DDMMYYYY
7.	Net Value before Hair Cut.	Numeric (24,4)	Value before applying hair cut (%).
8.	Hair Cut (%)	Numeric (5,2)	Hair cut (%).
9.	Net Value after Hair Cut	Numeric (24,4)	Value after applying hair cut (%).
10.	Currency Code	Char (3)	Currency code, for e.g. 'INR','USD'.

Group Type:

Code	Description
02	Fixed Deposit
03	Bank Guarantee
04	G-Sec
05	T-Bills

Collateral Type:

Code	Description
01	Cash
02	Cash Collateral
03	Others

5.25.   EXDI File

File Name: For Clearing Member: MCCIL_EXDI_<CM ID>_<YYYYMMDD>.csv For Trading Member : MCCIL_EXDI_<TM ID>_<YYYYMMDD>.csv	File Type: CSV
Available: CNS	Mode: FTP
File Path: For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\ For Trading Member: FTP Root path\Trading Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No.	Field Name	Field Size	Remarks
1.	Date	Char (10)	Business date for which EXDI file is generated. Format : 'DDMMMYYYY'
2.	EXDI Number	Numeric (15,0)	EXDI Number
3.	Buy/Sell	Char (1)	Buy/Sell Indicator
4.	Exercise / Do Not Exercise Flag	Char (1)	'E' for Exercise 'A' for Assigned 'N' for Do Not Exercise/ Assigned.
5.	CM ID	Char (12)	Clearing Member ID
6.	TM ID/INST	Char (12)	Trading Member ID If accepted CP trades, this will contain 'INST'
7.	Account Type	Char (1)	'P' for proprietary 'C' for client 'I' for Institutional accepted trades
8.	Account ID	Char (10)	Client Account ID For Account Type 'P' , TM ID For Account Type 'I' , INST
9.	Instrument Name	Char (6)	Instrument Name as defined
10.	Symbol	Char (10)	Symbol
11.	Expiry Date	Char (9)	Expiry Date Format : 'DDMMMYYYY'
12.	Strike Price	Numeric (11,4)	Strike price
13.	Options Type	Char (2)	Options Type
14.	Requested Quantity	Numeric (9,0)	Requested quantity for Exercise . In case of Assignment, assigned quantity.
15.	Rejected Quantity	Numeric (9,0)	Rejected Quantity
16.	Rejection Reason	Char (50)	Reason in case of Rejection
17.	Accepted Quantity	Numeric (9,0)	Actual Exercised / Assigned Quantity
18.	Remarks	Char (50)	Remarks entered by Member at the time of EXDI Entry
19.	Reserved	Char (12)	Reserved for Future use and any value in same should be ignored.

5.26.   JV to Member

File Name:	File Type: CSV
For Clearing Member: MCCIL_ JV_<CM ID>_<YYYYMMDD>.csv	
Available: CNS	Mode: FTP
File Path:	
For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date	Char (8)	Business date for which JV is posted. Format DDMMYYYY
2.	CM ID	Char (12)	Clearing Member ID
3.	Reference Number	Char (25)	Reference Number for JV.
4.	Debit Account	Char(50)	Account Debited Eg. Initial Margin
5.	Reserved	Char(3)	Reserved for Future use and any value in same should be ignored.
6.	Credit Account	Char(50)	Account Credited Eg. Daily Obligation
7.	Currency Code	Char(3)	Currency Code Eg. 'INR'
8.	Amount	Numeric(20,2)	Amount For which JV is posted.

5.26.1.   Notes :

Reference No. : JV/0910/1 where

2010 – Financial Year

JV – Journal Voucher

1 – Serial No. in incremental order for respective year.

5.27. Margin Surveillance Upload

File Name:	File Type: CSV
For Clearing Member: 'CSV' file with below given format	
Available: MAT (ITCM/PCM)	**Mode:** Online
File Path:	
For Clearing Member: MAT (ITCM/PCM) → Control → Margin Surveillance Upload	
There would be no column title row in file.	
This file can be uploaded from the local path.	

Sr. No	Field Name	Field Size	Remarks
1.	Member	Char (12)	Valid TM / TCM / CP ID
2.	Margin Limit	Numeric (15,2)	Margin Limits in Actual
3.	MTM Limit	Numeric (15,2)	MTM Limit in Actual
4.	Remarks	Char (25)	Remarks if any.

5.28. Margin Shortage File to Member

File Name:	File Type: CSV
For Clearing Member: MCCIL_MARGINSHORTAGE_<YYYYMMDD>_.Enn	
For Trading Member: MCCIL_MARGINSHORTAGE_<YYYYMMDD>_.Enn	
Available: CNS	Mode: FTP
File Path:	
For Clearing Member: FTP Root Path\Clearing Member ID\Margin Folder\upld\	
For Trading Member: FTP Root Path\Trading Member ID\Margin Folder\upld\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date	Char (10)	Date of Margin File from Member Format : 'DDMMMYYYY'
2.	CM ID	Char (12)	Clearing Member ID
3.	TM / CP ID	Char (12)	Trading Member ID In case of accepted CP trades, this will contain CP ID
4.	Account Type	Char (1)	'P' for proprietary 'C' for client 'I' for Institutional accepted trades
5.	Account ID	Char (10)	Client Account ID. For Account Type 'P' , TM ID For Account Type 'I' , INST
6.	Regular Margin	Numeric (22,2)	Regular Margin.
7.	Special Margin	Numeric (22,2)	Special Margin.
8.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
9.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
10.	Final Settlement Margin	Numeric (22,2)	Final Settlement Margin.
11.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
12.	Net Buy Premium	Numeric (22,2)	Net Buy Premium
13.	Total Margin	Numeric (22,2)	Total margin.
14.	MTM	Numeric (22,2)	Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms - Net Pay-Out of option premium. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
15.	Margin Collected	Numeric (22,2)	Margin collected.
16.	MTM Collected	Numeric (22,2)	MTM Collected
17.	Margin Shortage	Numeric (22,2)	Margin Shortage (i.e. Total Margin – Margin collected)
18.	MTM Shortage	Numeric (22,2)	MTM Shortage (i.e. MTM – MTM Collected)
19.	Total Shortage	Numeric (22,2)	Total Shortage It would be sum of Margin Shortage and MTM Shortage.

5.28.1. Notes

- YYYYMMDD – Business Date

- E – File Indicator

- nn – Batch number (is a running sequence) – valid values 01 to 99. It would be in same order as received by Member.

5.29.   Margin Shortage Statement to Clearing Member

File Name:		File Type: CSV	
For Clearing Member: MCCIL_MSSC_<YYYYMMDD>.Enn			
Available: CNS		**Mode:** FTP	
File Path:			
For Clearing Member: FTP Root Path\Clearing Member ID\Margin Folder\upld\			
There would be no column title row in file.			

Sr. No	Field Name	Field Size	Remarks
1.	CM/TM/CP ID	Char (12)	First record for Clearing Member followed by TM & CP
2.	Initial Margin	Numeric (22,2)	For first record, it would display Initial margin at CM level, followed by Initial Margin at TM & CP.
3.	Special Margin	Numeric (22,2)	First record special margin at CM level followed by special margin at TM & CP
4.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
5.	Final Settlement Margin	Numeric (22,2)	First record final settlement margin at CM level, followed by final settlement margin at TM & CP
6.	Reserved	Numeric (22,2)	Reserved for Future use and any value in same should be ignored.
7.	Net Buy Premium	Numeric (22,2)	Net Buy Premium
8.	Total Margin	Numeric (22,2)	First record total margin at CM level, followed by total margin at TM & CP Total of Initial Margin, Special Margin, Final Settlement Margin
9.	MTM	Numeric (22,2)	Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms - Net Pay-Out of option premium. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
10.	Margin Collected	Numeric (22,2)	Margin collected from TM/CP For CM record, it would be blank
11.	MTM Collected	Numeric (22,2)	MTM Collected
12.	Margin Shortage	Numeric (22,2)	Margin Shortage (i.e. Total Margin – Margin collected) For CM record, it would be blank.
13.	MTM Shortage	Numeric (22,2)	MTM Shortage (i.e. MTM – MTM Collected)
14.	Total Shortage	Numeric (22,2)	Total Shortage It would be sum of Margin Shortage and MTM Shortage.

5.29.1.   Notes

• File would be sent to PCM and ITCM only

• 'E' indicates that the file is sent by the exchange

• 'nn' is the batch no from 01 to 99.

• YYYYMMDD - Business Date

5.30.   Consolidated Charges

File Name: **For Clearing Member**: MCCIL_ConsCharges_<CM ID>_<YYYYMMDD>.csv **For Trading Member**: MCCIL_ConsCharges_<TM ID>_<YYYYMMDD>.csv		**File Type:** CSV	
Available: Penalty & Charges		**Mode:** FTP	
File Path: **For Clearing Member**: FTP Root path\Clearing Member ID\Date Folder\ **For Trading Member**: FTP Root path\Trading Member ID\Date Folder\			
There would be column title row in file.			

Sr. No	Field Name	Field Size	Remarks
1.	Report Date	Char (10)	Computation/Business Date Format: DD/MM/YYYY
2.	CM/TM/CP Code	Char (20)	CM/TM/CP ID
3.	CM/TM/CP Name	Char (50)	CM/TM/CP Name
4.	Chargeable At	Char (2)	Valid Values are 'CM' and 'TM'
5.	Bill No./Dr/Cr Note No	Char (50)	Bill No. or Debit/Credit Note No. generated Eg. MCCILCCL/1112/01
6.	Charge Code	Char (20)	Code defined for charge name
7.	Charge Name	Char (50)	Charge Name
8.	Debit/Credit	Char (1)	C- For Credit D-For Debit
9.	Amount	Numeric (22,2)	Amount before Service Tax + Education Cess + Higher Education Cess
10.	Service Tax	Numeric (22,2)	Summation of Service Tax + Education Cess + Higher Education Cess.
11.	Total Amount	Numeric (22,2)	Summation of Amount + Service Tax
12.	Payment Due Date	Char (10)	Funds Pay-in Date Format: DD/MM/YYYY
13.	Remarks	Char (255)	Remarks if any

5.30.1.   Notes

- YYYYMMDD – Business Date

5.31.   Daily Margin Shortfall and Penalty to Trading Member

File Name:		File Type: CSV
For Clearing Member: MCCIL_CMR_<CM ID>_<YYYYMMDD>.csv		
For Clearing Member: MCCIL_CMR_<TM ID>_<YYYYMMDD>.csv		
Available: Penalty & Charges		**Mode:** FTP
File Path:		
For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\		
For Trading Member: FTP Root path\Trading Member ID\Date Folder\		
There would be column title row in file.		

Sr. No	Field Name	Field Size	Remarks
1.	Trade Date	Date	DD-Mmm-YY Eg. 27-Dec-12
2.	CM ID	Char(20)	CM ID
3.	CM Name	Char(50)	CM Name
4.	TM/CP ID	Char(20)	For TCM/TM, it would be TM/TCM ID For ITCM/PCM, it would be TM/CP ID
5.	TM/Fund Name	Char(150)	For TCM/TM, it would be TM/TCM Name For ITCM/PCM, it would be TM/Fund Name
6.	Client Code	Char(50)	Client Code It would be blank for ITCM/PCM
7.	Margin Utilized	Numeric(22,2)	Margin Utilized
8.	Margin Reported	Numeric(22,2)	Margin Reported
9.	Margin Shortfall	Numeric (22,2)	Margin Shortfall
10.	MTM	Numeric (22,2)	MTM
11.	MTM Reported	Numeric (22,2)	MTM Reported
12.	MTM Shortfall	Numeric (22,2)	MTM Shortfall
13.	Shortfall	Numeric(22,2)	Shortfall (i.e. Margin Shortfall+ MTM Shortfall)
14.	Shortfall%	Numeric(5,2)	Shortfall in %
15.	Count of Shortfall for Consecutive Days	Numeric(2,0)	Count of Shortfall for Consecutive Days
16.	Count of Shortfall in the Calendar Month	Numeric(2,0)	Count of Shortfall in the Calendar Month
17.	Applicable Penalty %	Numeric(22,2)	Applicable Penalty
18.	Penalty Amount	Numeric(20,2)	Penalty Amount

5.32.   INST Trade Confirmation file from Custodian

File Name: MCCIL_<YYYYMMDD>TRD	**File Type:** CSV
Available: ITCM/PCM	**Mode:** FTP
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Mandatroy / Optional	Remarks
1.	Trade Number	Numeric (16,0)	Mandatory	Trade Number.
2.	Buy/Sell Indicator	Char (1)	Mandatory	'B' - Buy 'S' – Sell
3.	TM ID	Char (5)	Mandatory	Trading Member Code.
4.	Participant Settler	Char (12)	Mandatory	CP Code.
5.	Instrument Name	Char (6)	Mandatory	Instrument Name
6.	Symbol	Char (10)	Mandatory	Symbol
7.	Expiry Date	Char (9)	Mandatory	Expiry Date Format: 'YYYYMMDD'.
8.	Reserved	Char (2)	Optional	Reserved for Future use and any value in same should be ignored
9.	Strike Price	Numeric (11,4)	Mandatory / Optional	Strike Price Mandatory for Option product.
10.	Options Type	Char (2)	Mandatory / Optional	Options Type Mandatory for Option product.
11.	Trade Quantity	Numeric (9,0)	Mandatory	Quantity traded for the order number – trade number combination.
12.	Price	Numeric (11,4)	Mandatory	Should be the actual traded price for the order number – trade number combination
13.	Accepted/Rejected Status	Char (1)	Mandatory	'A' - if record is accepted. 'R' - if record is rejected
14.	Reserved	Char (2)	Optional	Reserved for Future use and any value in same should be ignored.
15.	Reserved	Char (2)	Optional	Reserved for Future use and any value in same should be ignored.
16.	Order Number	Numeric (16,0)	Mandatory	Order Number.
17.	Last Modified Time	Char (20)	Mandatory	Last Modified Time It should be in DD MMM YYYY HH:MM:SS format.
18.	Reserved	Char (10)	Optional	Reserved for Future use and any value in same should be ignored.
19.	Reserved	Char (10)	Optional	Reserved for Future use and any value in same should be ignored
20.	Reserved	Char (7)	Optional	Reserved for Future use and any value in same should be ignored
21.	Remarks	Char (25)	Optional	It should not accept more than 25 alphanumeric characters. No special characters other than Space should be allowed.

5.33.   Daily Margin Shortfall and Penalty to Trading Member (New)

File Name: For Clearing Member: MCCIL_NCMR_<CM ID>_<YYYYMMDD>.csv For Trading Member: MCCIL_NCMR_<TM ID>_<YYYYMMDD>.csv	File Type: CSV
Available: Penalty & Charges	Mode: FTP
File Path: For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\ For Trading Member: FTP Root path\Trading Member ID\Date Folder\	
There would be column title row in file.	

Sr. No.	Field Name	Field Size	Remarks
1.	Trade Date	Date	DD-Mmm-YY E.g. 03-Jul-13
2.	CM ID	Char(20)	CM ID
3.	CM Name	Char(50)	CM Name
4.	TM/CP ID	Char(20)	For TCM/TM, it would be TM/TCM ID For ITCM/PCM, it would be TM/CP ID
5.	TM/Fund Name	Char(150)	For TCM/TM, it would be TM/TCM Name For ITCM/PCM, it would be TM/Fund Name
6.	Client Code	Char(50)	Client Code It would be blank for ITCM/PCM
7.	Margin Utilised	Numeric (22,2)	Margin Utilised
8.	Margin Reported	Numeric (22,2)	Margin Reported
9.	Margin Shortfall	Numeric (22,2)	Margin Shortfall
10.	MTM	Numeric (22,2)	MTM
11.	MTM Reported	Numeric (22,2)	MTM Reported
12.	MTM Shortfall	Numeric (22,2)	MTM Shortfall
13.	Actual Shortfall	Numeric (22,2)	Actual Shortfall (i.e. Margin Shortfall+ MTM Shortfall)
14.	Shortfall on which penalty has been levied	Numeric (22,2)	Shortfall on which penalty has been levied
15.	Shortfall%	Numeric (5,2)	Shortfall%
16.	Count of Shortfall for Consecutive Days	Numeric (2,0)	Count of Shortfall for Consecutive Days
17.	Count of Shortfall in the Calendar Month	Numeric (2,0)	Count of Shortfall in the Calendar Month
18.	Applicable Penalty %	Numeric (22,2)	Applicable Penalty %
19.	Penalty Amount	Numeric (20,2)	Penalty Amount

5.34.   Share Securities Outward File from Clearing Member

File Name:				File Type: CSV
For Clearing Member: MCCIL_RRQ_<YYYYMMDD>_<Member ID>.Mnn				
Available: CNS				Mode: FTP
File Path:				
For Clearing Member: FTP Root path\Clearing Member ID\CollateralOutward\UPLD\				
There would be no column title row in file.				

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
1.	Custodian code	Char (5)	Mandatory	Custodian Code
2.	Symbol	Char (10)	Mandatory	Security symbol
3.	Series	Char (3)	Mandatory	Series
4.	Requested Quantity	Numeric (12,4)	Mandatory	Requested Quantity

5.34.1.   Notes

- YYYYMMDD – Business Date

- 'M' indicates that the file is sent by the member

- nn – Batch number (is a running sequence) – valid values 01 to 99

5.35.   Share Securities Outward Response File to Clearing Member

File Name:		
For Clearing Member: MCCIL_RRQ_<YYYYMMDD>_<Member ID>.Enn		File Type: CSV
Available: CNS		Mode: FTP
File Path:		
For Clearing Member: FTP Root path\Clearing Member ID\CollateralOutward\DNLD\		
There would be column title row in file.		

Sr. No	Field Name	Field Size	Mandatory /Optional	Remarks
1.	Custodian code	Char (5)	Mandatory	Custodian Code
2.	Symbol	Char (10)	Mandatory	Security Symbol
3.	Series	Char (3)	Mandatory	Series
4.	Requested Quantity	Numeric (12,4)	Mandatory	Requested Quantity
5.	Reference No.	Char (13)	Mandatory / Optional	Reference No. for successfully imported Records. Would be blank for rejected records.
6.	Status	Char (1)	Mandatory	F: Failure S: Success
7.	Error Code	Numeric (2,0)	Mandatory / Optional	Error Code for Status 'F'. For Status 'S', it would be blank.

List of error codes at file level

Error Code	Description
001	Invalid File Naming convention/Invalid date in file name
002	File with the same batch number already imported
003	File not in the incremental order of batch number
004	Incorrect file format
005	Invalid Member Code in file naming convention
006	Duplicate record
007	Quantity does not exist for custodian-symbol-series combination
008	Requested Qty. is blank or incorrect
009	Requested Qty. cannot be '0' for new outward request
010	Requested Qty. is greater than Balance Qty.
011	Outward request for same combination already in process

5.35.1.   Notes

- YYYYMMDD – Business Date

- 'E' indicates that the file is sent by the exchange

- nn – Batch number (is a running sequence) – valid values 01 to 99

5.36.   Conversion Rates to Member

File Name: MCCIL_CON_RATE_YYYYMMDD.csv	File Type: CSV
Available: CNS	Mode: FTP
File Path: FTP Root path\Common\	
There would be no column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	Date	Char (8)	Business date Format DDMMYYYY
2.	From Currency Code	Char (3)	From Currency, for e.g. 'EUR'.
3.	From Currency Unit	Numeric (3,0)	From Currency Unit of "From Currency Code".
4.	To Currency Code	Char (3)	"To Currency", for e.g. 'USD'.
5.	Conversion Rate	Numeric (12,6)	Conversion rate of the above From and To Currency Code.

5.36.1.   Notes :

Eg. For 100 JPY = 0.884 USD

From Currency Unit   = 100
From Currency   = JPY
To Currency   = USD
Conversion Rate   = 0.884

Eg. For 1 EUR = 1.111 USD

From Currency Unit   = 1
From Currency   = EUR
To Currency   = USD
Conversion Rate   = 1.111

5.37.   Clearing Fees to Clearing Member

File Name: MCCIL_TXNSummary_<CM ID>_<MMMYYYY>.CSV	File Type: CSV
Available: CNS	Mode: FTP
File Path:	
For Clearing Member: FTP Root path\Clearing Member ID\Date Folder\	
There would be column title row in file.	

Sr. No	Field Name	Field Size	Remarks
1.	CM Code	Char (5)	Clearing Member ID
2.	CM Name	Char (50)	Clearing Member Name
3.	Bill No.	Char (20)	Bill No generated
4.	Bill Amount (In Rs.)	Numeric (22,2)	Clearing Fees Amount
5.	Due Date of Payment	Char (10)	Funds-Pay in Date. Format: DD/MM/YYYY

5.37.1.   Notes

- MMMYYYY – Month of computation.
  Eg. AUG2012

Change History

6. Changes Made

This section shows the changes made between versions.

6.1. Version 1.3 to Version 1.4

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.11	Format for "Additional Margin File"	10	Position	Description changed as "Total Non-Spread position for the Product".

6.2. Version 1.4 to Version 1.5

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.1	Format for Underlying Asset/Product	9	Reserved	Changed field size from Num (28,8) to Num (9,4).
5.1	Format for Underlying Asset/Product	11	Base Price	Changed field size from Num (28,8) to Num (9,4).
5.1	Format for Underlying Asset/Product	20	Price Tick	Changed field size from Num (28,8) to Num (9,4).
5.1	Format for Underlying Asset/Product	53	Decimal Locator	It would display value of decimals in which price would be displayed.
5.1	Format for Underlying Asset/Product	54	Block Deal	0 – Underlying Asset/Product is disallowed for trading in Block Deal. 1 – Underlying Asset/Product is allowed for trading in Block Deal.
5.1	Format for Underlying Asset/Product	55	Currency Code	It would display the Currency Code of Underlying Asset / Product, for e.g. 'INR', 'USD', etc.
5.1	Format for Underlying Asset/Product	56	Reserved	Added new field as "Reserved".
5.1	Format for Underlying Asset/Product	57	Delivery Weight	Application would display Delivery Weight.
5.1	Format for Underlying Asset/Product	58	Delivery Unit	Application would display Delivery Unit.
5.2	Trade File			File format description of below given files is merged into one file named Trade File. 1) Online Trades File 2) All Trades File 3) Real Time Trade File
5.2	Trade File	11	Book Type	Added new tag as; "5 – Block Deal"
5.2	Trade File	12	Book Type Name	Added new book type as; "BD – Block Deal"
5.2	Trade File	19	Account Type	Field name Pro/Client replaced with "Account Type".
5.2	Trade File	32	Reference Number	Multi Reference Number.
5.2	Trade File	33	Reserved	Added new field as "Reserved".
5.3	Online Orders File	11	Book Type	Added new tag as; "5 – Block Deal"

5.3	Online Orders File	12	Book Type Name	Added new book type as; "BD – Block Deal"
5.3	Online Orders File	29	Account Type	Field name Pro/Client replaced with "Account Type".
5.3	Online Orders File	39	Reserved	Added new field as "Reserved".
5.3	Online Orders File	40	Reserved	Added new field as "Reserved".
5.4	Market Statistics File	26	Currency Code	It would display the Currency Code of Underlying Asset / Product, for e.g. 'INR', 'USD', etc.
5.5	XML Position File	20	<currency>	It would display the Base Currency of the Exchange. i.e. INR
5.5	XML Position File	30	<currency>	It would display the currency code of the respective Product.
5.5	XML Position File	57	<currency>	It would display the Base Currency code of the Exchange. i.e. INR
5.5	XML Position File	67	<currency>	It would display the currency code mapped to the respective product.
5.5	XML Position File	91	<currency>	It would display the currency code of the respective exchange.
5.6	CSV Position File	33	Reserved	Added new field as "Reserved".
5.7	Margin File	9	Delivery Margin	Reserved field renamed as "Delivery Margin". Sum of Delivery Margin at end client level for each contract where end client has delivery marked positions
5.8	XML Terminalwise Position File	20	<currency>	It would display the Base Currency of the Exchange. i.e. INR
5.8	XML Terminalwise Position File	30	<currency>	It would display the currency code of the respective Product.
5.8	XML Terminalwise Position File	57	<currency>	It would display the Base Currency code of the Exchange. i.e. INR
5.8	XML Terminalwise Position File	67	<currency>	It would display the currency code mapped to the respective product.
5.8	XML Terminalwise Position File	91	<currency>	It would display the currency code of the respective exchange.
5.11	Debit/Credit Note to Member	13	Currency Code	It would display currency code of the respective charge, for e.g. 'INR', 'USD', etc.
5.18	Margin File From Member	9	Delivery Margin	Reserved field renamed as "Delivery Margin". Sum of Delivery Margin at end client level for each contract where end client has delivery marked positions
5.19	Response of Margin File to Member	9	Delivery Margin	Reserved field renamed as "Delivery Margin". Sum of Delivery Margin at end client level for each contract where end client has delivery marked positions
5.20	Bank File Details to Member	9	Currency Code	It would display the currency code, for e.g. 'INR', 'USD', etc.
5.21	Next Day Bank File to Member	5	Currency Code	It would display the currency code, for e.g. 'INR', 'USD', etc.

Msg. No	Message Name	Field No	Field Name	Change
5.24	Margin Statement to Clearing Member	4	Delivery Margin	Reserved field renamed as "Delivery Margin". Sum of Delivery Margin at end client level for each contract where end client has delivery marked positions
5.25	Margin Statement from Clearing Member	4	Delivery Margin	Reserved field renamed as "Delivery Margin". Sum of Delivery Margin at end client level for each contract where end client has delivery marked positions
5.26	Response of Margin Statement to Clearing Member	4	Delivery Margin	Reserved field renamed as "Delivery Margin". Sum of Delivery Margin at end client level for each contract where end client has delivery marked positions
5.28	Spread IOC/Combination Orders File			Replaced "Spread IOC Orders" file with "Spread IOC / Combination Orders" file.
5.29	Obligation File to Clearing Member			Added new file format.
5.30	Obligation File to Trading Member			Added new file format.
5.31	Margin File to Clearing Member			Added new file format.
5.32	Margin File to Trading Member			Added new file format.
5.33	Collateral File to Clearing Member			Added new file format
	All Files			All files would have "Exchange Code_" (i.e MSEI_) as prefix to the file name.

6.3. Version 1.5 to Version 1.6

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.12	UCC File from Member	5	Category (Detail Record)	Added new values as; Individual/Proprietary Concerns - 01 Non Resident Individual - 02 Statutory Bodies - 03 FII - 04 Overseas Corporate Bodies - 05 Mutual Fund - 06 Direct Foreign Investments - 07 PMS Clients - 08 NBFC - 09 Public & Private Companies/Body Corporate – 13 Non Tax Paying Entity - 14 Partnership Firm/Association of Persons - 15 HUF - 16 Trust/Society - 17 Domestic Financial Institutions - 18

			Bank - 19 Insurance – 20 Others – 99
5.12	UCC File from Member	53	Relationship Code (Detail Record)	New Field added
5.12	UCC File from Member	54	Status (Detail Record)	New Field added
5.12	UCC File from Member	55	Flag (Detail Record)	Field moved from 53rd to 55th.

6.4. Version 1.6 to Version 1.7

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.1	Format for Underlying Asset/Product	2	Instrument Id	Added New Value for Options
5.1	Format for Underlying Asset/Product	8	Reserved	Changed field name and description to Strike Price
5.1	Format for Underlying Asset/Product	9	Reserved	Changed field name and description to Options Type
5.1	Format for Underlying Asset/Product			Note added on rate would be replaced with premium or strike price or strike price + premium as per the case.
5.2	Trade File	3	Instrument Id	Added new Value for Options
5.2	Trade File	8	Reserved	Changed field name and description to Strike Price
5.2	Trade File	9	Reserved	Changed field name and description to Options Type
5.3	Online Orders File	3	Instrument ID	Added new value for Options
5.3	Online Orders File	8	Reserved	Changed field name and description to Strike Price
5.3	Online Orders File	9	Reserved	Changed field name and description to Options Type
5.4	Market Statistics File	4	Instrument ID	Added new Value for Options
5.4	Market Statistics File	9	Reserved	Changed field name and description to Strike Price
5.4	Market Statistics File	10	Reserved	Changed field name and description to Options Type
5.6	CSV Position File	9	Reserved	Changed field name and description to Strike Price
5.6	CSV Position File	9	Reserved	Changed field size from Numeric (9,2) to Numeric (9,4)
5.6	CSV Position File	10	Reserved	Changed field name and description to Options Type
5.6	CSV Position File	19	Reserved	Changed field name to Pre Exercise/Assignment Buy Quantity
5.6	CSV Position File	20	Reserved	Changed field name to Pre Exercise/Assignment Buy Value
5.6	CSV Position File	21	Reserved	Change field name to Pre Exercise/Assignment Sell Quantity
5.6	CSV Position File	22	Reserved	Change field name to Pre Exercise/Assignment Sell Value
5.6	CSV Position File	23	Reserved	Change field name to Exercised

Msg. No	Message Name	Field No	Field Name	Change
				Quantity
5.6	CSV Position File	24	Reserved	Change field name to Assigned Quantity
5.6	CSV Position File	25	Reserved	Change field name to Post Exercise/Assignment Buy Quantity
5.6	CSV Position File	26	Reserved	Change field name to Post Exercise/Assignment/ Buy Value
5.6	CSV Position File	27	Reserved	Change field name to Post Exercise/Assignment Sell Quantity
5.6	CSV Position File	28	Reserved	Change field name to Post Exercise/Assignment/ Buy Value
5.6	CSV Position File	30	Reserved	Changed field name to Net Premium
5.6	CSV Position File	32	Reserved	Changed field name to Exercised / Assigned Value
5.9	Additional Margin File	5	Reserved	Changed field name and description to Strike Price
5.9	Additional Margin File	6	Reserved	Changed field name and description to Options Type
5.27	Institution Give Up File	9	Reserved	Changed field name and description to Strike Price
5.27	Institution Give Up File	10	Reserved	Changed field name and description to Options Type
5.34	Online Exercise Request			Added new file format.
5.35	EXDI File			Added new file format.
5.36	JV to Member			Added New file format
	Modified descriptions and data type to maintain the consistency.			For Strike Price and Options Type

6.5. Version 1.7 to Version 1.8
The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.33	Collateral File to Clearing Member			Modified file format
5.34	Expiring Collaterals			Added new file format

6.6. Version 1.8 to Version 1.8.1
The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.14	CTCL File from Member	30	Relationship with trading Member	Added "6) Employee of Authorized Person – 61" in description.
5.15	CTCL Response File to Member			Added Error Code – 25.

6.7. Version 1.8.1 to Version 1.9
The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.1	Format for Underlying Asset/Product	21	Near Month Product	Modified field to 'Near Month Product Symbol' and changed data type from Numeric (10,0) to Char (10) Removed "Blank spaces for

				others." from description.
5.1	Format for Underlying Asset/Product	22	Far Month Product	Modified field to 'Far Month Product Symbol' and changed data type from Numeric (10,0) to Char (10) Removed "Blank spaces for others." from description.
5.1	Format for Underlying Asset/Product	55	Trading Currency Code	Modified 'Trading Currency Code' to 'Currency Code'
5.1	Format for Underlying Asset/Product	59	Product Month	Added new field.
5.1	Format for Underlying Asset/Product	60	Trade Group ID	Added new field.
5.1	Format for Underlying Asset/Product	61	Matching No.	Added new field.
5.1	Format for Underlying Asset/Product	62	Reserved	Added new field.
5.1	Format for Underlying Asset/Product	63	Spread Type	Added new field.
5.2	Trade File	2	Trade Status	Added "13 – Cancelled trade" Modified Description.
5.2	Trade File	14	User ID	Modified Description.
5.2	Trade File	23	TM ID	Modified description.
5.2	Trade File	34	Reserved	Added new field.
5.2	Trade File	35	ISV Unique No.	Added new field.
5.2	Trade File	36	Product Month	Added new field.
5.3	Online Orders File	2	Order Trade Status	Modified description.
5.3	Online Orders File	41	ISV Unique No.	Added new field
5.3	Online Orders File	42	Product Month	Added new field
5.4	Market Statistics File	2	Session ID	Modified data type from Numeric (1,0) to Numeric (2,0)
5.4	Market Statistics File	26	Trading Currency Code	Modified 'Trading Currency Code' to 'Currency Code'
5.8	Additional Margin File	3	Symbol	Modified data type from Varchar (50) to Char (10) and description
5.8	Additional Margin File	7	CM ID	Modified data type from Char (50) to Char (10)
5.8	Additional Margin File	9	TM ID	Modified 'TM ID' to 'TM ID/INST'
5.8	Additional Margin File	12	Additional Margin	Modified description
5.9	Custodian Participant Master File	6	Type	Modified 'Type' to 'CP Category'
5.10	Debit/Credit Note to Member	1	Business Date	Modified 'Business Date' to 'Date'.
5.10	Debit/Credit Note to Member	11	Charge Amount	Renamed "Amount" to "Charge Amount".
5.17	Margin File from Member	11	Net Buy Premium	Added new field
5.18	Response of Margin File to Member	11	Net Buy Premium	Added new field
5.23	Margin Statement to Clearing Member	6	Net Buy Premium	Added new field
5.24	Margin Statement from Clearing Member	6	Net Buy Premium	Added new field
5.25	Response of Margin Statement to Clearing Member	6	Net Buy Premium	Added new field
5.26	Institution Give Up File	13	Trade Status	Modified description.
5.26	Institution Give Up File	19	Reserved	Added new field.
5.26	Institution Give Up File	20	Product Month	Added new field.
5.27	Spread IOC/Combination Orders File	17	Business Date time	Modified 'Business Date time' to 'Date'.
5.27	Spread IOC/Combination Orders File	26	1st leg Expiry Date	Modified data type from 'DDMMMYYYY' to 'Char (10)
5.27	Spread IOC/Combination Orders File	40	2nd leg Expiry Date	Modified data type from

Msg. No	Message Name	Field No	Field Name	Change
				'DDMMMYYYY' to 'Char (10)
5.27	Spread IOC/Combination Orders File	54	3rd leg Expiry Date	Modified data type from 'DDMMMYYYY' to 'Char (10)
5.27	Spread IOC/Combination Orders File	64	Product Month	Added new field.
5.30	Margin File to Clearing Member	7	Symbol	Changed data type from Char (12) to Char (10)
5.30	Margin File to Clearing Member	19	Net Buy Premium	Added new field
5.30	Margin File to Clearing Member	13	Net Buy Premium	Added new field
5.30	Margin File to Clearing Member	16	Net Buy Premium	Added new field
5.30	Margin File to Clearing Member	22	Net Buy Premium	Added new field
5.31	Margin File to Trading Member	17	Net Buy Premium	Added new field
5.31	Margin File to Trading Member	16	Net Buy Premium	Added new field
5.31	Margin File to Trading Member	20	Net Buy Premium	Added new field
5.32	Collateral File to Clearing Member	3	Group Type	Updated section – 40, Order of priority changed from 1st BG and 2nd FD to 1st FD and 2nd BG.
5.33	Expiring Collaterals	10	Currency Code	Added new field
5.37	Margin Surveillance Upload			Added new file
	XML Terminalwise Position File			Removed
	All File Formats			Modified data type of all price related fields from Numeric (9,4) to Numeric (11,4). Line of displaying no header record modified to '**There would be no column title row in file.**' Standardization is done in all the file formats.

6.8. Version 1.9 to Version 1.9.1
The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.18	Response of Margin File to Member			List of error codes at file level: New error code '06-Client level information' added.

6.9. Version 1.9.1 to Version 1.9.2
The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.5	XML Position File			Added note for considering the positions in terms of lots
5.8	CSV Position File			Added note for considering the positions in terms of lots
5.11	UCC File From Member	5	Category	Removed Categories FII – 4, Overseas Corporate Bodies – 5 and Non Tax Paying Entity – 14
5.11	UCC File From Member	13	Telephone Number	Description changed to 'If Mobile No. is provided then Telephone Number is optional'.
5.11	UCC File From Member	16	PAN Number	Field Size changed from Char (25)

5.11	UCC File From Member	18	UIN	Description updated to add 'CIN'
5.11	UCC File From Member	31	Passport Number	Description updated to add 'CIN'
5.11	UCC File From Member	35	Driving License Number	Description updated to add 'CIN'
5.11	UCC File From Member	39	Voter ID	Description updated to add 'CIN'
5.11	UCC File From Member	42	Ration Card Number	Description updated to add 'CIN'
5.11	UCC File From Member	55	Reserved	Added new field.
5.11	UCC File From Member	56	Mobile Number	Added new field.
5.11	UCC File From Member	57	Email ID	Added new field.
5.11	UCC File From Member	58	Relationship	Added new field.
5.11	UCC File From Member	59	CIN of Client	Added new field.
5.11	UCC File From Member	60	Reserved	Added new field.
5.12	UCC Response File to Member			Added Note for file naming convention
5.13	CTCL File From Member	2	Market Segment	Removed Segment 'S' – Spot.
5.13	CTCL File From Member	35	Regd No. of the Derivatives Certification Test	Mandatory if Purpose of CTCL Id is TRD or TST. For ADM and VIEW it is optional.
5.13	CTCL File From Member	36	Certificate Valid Upto	Mandatory if Purpose of CTCL Id is TRD or TST. For ADM and VIEW it is optional.
5.13	CTCL File From Member	41	Reserved	Added new field.
5.13	CTCL File From Member			Removed list of error codes.
5.14	CTCL Response File to Member			Added Note for file naming convention
5.31	Margin File to Trading Member	2	Account Type	Removed remarks for Account Type 'I" from Information at End Client Level for TM
5.31	Margin File to Trading Member	3	Account Type	Removed remarks for Account Type 'I" from Summary Margin Information at End Client Level
5.31	Margin File to Trading Member	3	Account ID	Removed remarks for Account Type 'I" from Information at End Client Level for TM
5.38	IPF Charges to Clearing Member			Added new file format
5.39	Transaction Charges to Clearing Member			Added new file format
5.40	Consolidated Charges			Added new file format
5.41	SEBI Debarred Export to Trading Member			Added new file format
5.42	UCC PAN Verification Export to Trading Member			Added new file format

6.10.   Version 1.9.2 to Version 1.9.6

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.2	Trade File	37	Reserved	Added new field
5.3	Online Orders File	43	Reserved	Added new field
5.7	Margin File	11	Reserved	Added new field
5.11	UCC File From Member	18	UIN	Description updated to add 'Registration No.'

5.11	UCC File From Member	31	Passport Number	Description updated to add 'Registration No.'
5.11	UCC File From Member	35	Driving License Number	Description updated to add 'Registration No.'
5.11	UCC File From Member	39	Voter ID	Description updated to add 'Registration No.'
5.11	UCC File From Member	42	Ration Card Number	Description updated to add 'Registration No.'
5.11	UCC File From Member	45	Registration Number	Field name 'CIN of Client' renamed to 'Registration Number'. Description has also been updated.
5.11	UCC File From Member	46	Registering Authority	Field name 'CIN Authority' renamed to 'Registering Authority. Description has also been updated.
5.11	UCC File From Member	47	Place of Registration	Field name 'Place of CIN' renamed to 'Place of Registration'. Description has also been updated.
5.11	UCC File From Member	48	Date of Registration	Field name 'Date of CIN' renamed to 'Date of Registration'. Description has also been updated.
5.16	Non Updated CTCL Details to Member			File format removed.
5.16	Margin File from Member	11	Reserved	New field added
5.17	Response of Margin File to Member	11	Reserved	New field added
5.22	Margin Statement to Clearing Member	6	Reserved	New field added
5.23	Margin Statement from Clearing Member	6	Reserved	New field Added
5.24	Response of Margin Statement to Clearing Member	6	Reserved	New field Added
5.29	Margin File to Clearing Member	20	Reserved	Added new field for record type 10
5.29	Margin File to Clearing Member	14	Reserved	Added new field for record type 20
5.29	Margin File to Clearing Member	17	Reserved	Added new field for record type 30
5.29	Margin File to Clearing Member			Description for record type 40 changed form 'Information at End Client Level for the CM' to 'Information at End Client - Product Level'
5.30	Margin File to Trading Member	18	Reserved	Added new field for record type 10
5.30	Margin File to Trading Member	17	Reserved	Added new field for record type 30
5.30	Margin File to Trading Member			Description for record type 40 changed from 'Information at End Client Level for the TM' to 'Information at End Client - Product Level'
5.37	Margin Shortage File to Member			Added new file
5.38	Margin Shortage Statement to Clearing Member			Added new file
5.42	SEBI Debarred Export to Trading Member	3	SEBI Order No.	Changes field size from Char(50) to Char(200)
5.42	SEBI Debarred Export to Trading	5	Reason	Changed field size from

Msg. No	Message Name	Field No	Field Name	Change
	Member			Char(1000) to Char(32767)
5.42	SEBI Debarred Export to Trading Member	6	Order Effective From	Changed field name and description to 'Reserved'
5.42	SEBI Debarred Export to Trading Member	7	Order Effective Till	Changed field name and description to 'Reserved'
5.42	SEBI Debarred Export to Trading Member	8	MSEI Circular No.	Changed field size from Char(50) to Char(200)
5.44	Daily Margin Shortfall and Penalty			Added new file format

6.11.   Version 1.9.6 to Version 1.9.7

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.45	INST Trade Confirmation File from Custodian			Added new file format

6.12.   Version 1.9.7 to Version 1.9.8

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.11	UCC File From Member			File Format removed
5.12	UCC Response File to Member			File Format removed
5.40	SEBI Debarred Export to Trading Member	11	First Name	Modified field name from First Name' to 'Client Name' and Data Type from Char (100) to Char(150)
5.40	SEBI Debarred Export to Trading Member	12	Middle Name	'Middle Name' field removed
5.40	SEBI Debarred Export to Trading Member	13	Last Name	'Last Name' field removed

6.13.   Version 1.9.8 to Version 1.9.9

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.13	UCC Non Updated Client Details to Member			File format removed and provided separately.
5.15	Bank File Details to Member			Bank File would be exported to TM also for Ad hoc Charges. File naming convention and file path for the same is updated for TM.
5.16	Next Day Bank File to Member			Next Day Bank File would be exported to TM also for Ad hoc Charges. File naming convention and file path for the same is updated for TM.
5.40	SEBI Debarred Export to Member			File format removed and provided

Msg. No	Message Name	Field No	Field Name	Change
				separately.
5.41	UCC PAN Verification Export to Member			File format removed and provided separately.

6.14. Version 1.9.9 to Version 1.9.10
The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.41	Daily Margin Shortfall and Penalty to Trading Member (New)			Added new file format

6.15. Version 1.9.10 to Version 1.9.11

The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.28	Collateral File to Clearing Member	3	Inward/Outward (Section: Reflecting collateral inward/outward for the day)	Following sentence added: 1. It would display "INWARDTRF" if the Collateral transfer is done from other segment. 2. It would display "OUTWARDTRF" if the Collateral transfer is done to other segment. Order of priority also updated considering transfer records.
5.42	Share Securities Outward File from Clearing Member			Added new file format
5.43	Share Securities Outward Response File to Clearing Member			Added new file format

6.16. Version 1.9.11 to Version 1.9.12
The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.43	Share Securities Outward Response File to Clearing Member			Description for Error Code '001' updated as 'Invalid File Naming convention/Invalid date in file name'.

6.17. Version 1.9.12 to Version 1.9.13
The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.44	Conversion Rates to Member			New File format added.

6.18.   Version 1.9.13 to Version 1.9.14
The changes made between these versions are:

Msg. No	Message Name	Field No	Field Name	Change
5.1	Underlying Asset/Product	64	Option Pricing Method	New field added

6.19.   Version 1.9.14 to Version 1.9.15

Msg. No	Message Name	Field No	Field Name	Change
5.1	Underlying Asset/Product	65	Reserved	New field added

6.20.   Version 1.9.15 to Version 1.9.16

Msg. No	Message Name	Field No	Field Name	Change
5.11	CTCL File from Member	8	State-City Code	Field name updated from 'City / Town' to 'State-City Code'. Description has also been updated
5.11	CTCL File from Member	10	Reserved	Field name updated from 'State/Union Territory' to 'Reserved'. Description has also been updated.
5.11	CTCL File from Member	23	Reserved	Field name updated from 'Residential address of approved Person – 4' to 'Reserved'. Description has also been updated.
5.11	CTCL File from Member	24	State-City Code	Field name updated from 'Residential address of approved Person – 5' to 'State-City Code'. Description has also been updated.
5.11	CTCL File from Member	28	Reserved	Field name updated from 'Permanent address of approved Person – 4' to 'Reserved'. Description has also been updated
5.11	CTCL File from Member	29	State-City Code	Field name updated from 'Permanent address of approved Person – 5' to 'State-City Code'. Description has also been updated
5.11	CTCL File from Member	30	Relationship with trading Member	Description updated as: Valid Values for relationship: 1) Employee – 11.

Msg. No	Message Name	Field No	Field Name	Change
				2) Authorized Person - 31 3) Approved User – 41. 4) Employee of Authorized Person – 61
5.11	CTCL File from Member	42	PAN No. of Approved Person using CTCL	New field added

6.21.   Version 1.9.16 to Version 1.9.17

Msg. No	Message Name	Field No	Field Name	Change
5.2	Trade File	1	Trade Number	Modified field size from Numeric (7,0) to Numeric (10,0)
5.22	Institution Give Up File	1	Trade Number	Modified field size from Numeric (7,0) to Numeric (10,0)
5.7	Margin File	14	MTM	New field added
5.13	Margin File from Member	14	MTM	New field added
5.13	Margin File from Member	16	MTM Collected	New field added
5.14	Response of Margin File to Member	14	MTM	New field added
5.14	Response of Margin File to Member	16	MTM Collected	New field added
5.19	Margin Statement to Clearing Member	9	MTM	New field added
5.20	Margin Statement from Clearing Member	9	MTM	New field added
5.20	Margin Statement from Clearing Member	11	MTM Collected	New field added
5.21	Response of Margin Statement to Clearing Member	9	MTM	New field added
5.21	Response of Margin Statement to Clearing Member	11	MTM Collected	New field added
5.34	Margin Shortage File to Member	14	MTM	New field added
5.34	Margin Shortage File to Member	16	MTM Collected	New field added
5.34	Margin Shortage File to Member	18	MTM Shortage	New field added
5.34	Margin Shortage File to Member	19	Total Shortage	New field added
5.35	Margin Shortage Statement to Clearing Member	9	MTM	New field added
5.35	Margin Shortage Statement to Clearing Member	11	MTM Collected	New field added
5.35	Margin Shortage Statement to Clearing Member	13	MTM Shortage	New field added
5.35	Margin Shortage Statement to Clearing Member	14	Total Shortage	New field added

6.22.   Version 1.9.17 to Version 1.9.18

Msg. No	Message Name	Field No	Field Name	Change
5.7	Margin File	14	MTM	Description updated as Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms - Net Pay-Out of option premium. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
5.13	Margin File from Member	14	MTM	Description updated as Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms - Net Pay-Out of option premium. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
5.14	Response of Margin File to Member	14	MTM	Description updated as Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms - Net Pay-Out of option premium. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
5.19	Margin Statement to Clearing Member	9	MTM	Description updated as Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms - Net Pay-Out of option premium. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
5.20	Margin Statement from Clearing Member	9	MTM	Description updated as Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms - Net Pay-Out of option premium. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
5.21	Response of Margin Statement to Clearing Member	9	MTM	Description updated as Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms - Net Pay-Out of option premium. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
5.34	Margin Shortage File to Member	14	MTM	Description updated as Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms - Net Pay-Out of option premium. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
5.35	Margin Shortage Statement to Clearing Member	9	MTM	Description updated as Net Pay-in value of (MTM + Exercise/Assignment) in absolute terms - Net Pay-Out of option premium. In case of Net Pay-Out value of (MTM + Exercise/Assignment), then it would be 0.00
5.39	Daily Margin Shortfall and Penalty to Trading Member	4	TM/CP ID	For TCM/TM, it would be TM/TCM ID. For ITCM/PCM, it would be TM/CP ID
5.39	Daily Margin Shortfall and Penalty to Trading Member	5	TM/Fund Name	For TCM/TM, it would be TM/TCM Name. For ITCM/PCM, it would be TM/Fund Name
5.39	Daily Margin Shortfall and Penalty to Trading Member	6	Client Code	Client Code. It would be blank for ITCM/PCM
5.39	Daily Margin Shortfall and Penalty to Trading Member	9	Margin Shortfall	New field added
5.39	Daily Margin Shortfall and Penalty to Trading Member	10	MTM	New field added

Msg. No	Message Name	Field No	Field Name	Change
5.39	Daily Margin Shortfall and Penalty to Trading Member	11	MTM Reported	New field added
5.39	Daily Margin Shortfall and Penalty to Trading Member	12	MTM Shortfall	New field added
5.39	Daily Margin Shortfall and Penalty to Trading Member	13	Shortfall	Description Updated Shortfall (i.e. Margin Shortfall+ MTM Shortfall)
5.41	Daily Margin Shortfall and Penalty to Trading Member (New)	4	TM/CP ID	For TCM/TM, it would be TM/TCM ID For ITCM/PCM, it would be TM/CP ID
5.41	Daily Margin Shortfall and Penalty to Trading Member (New)	5	TM/Fund Name	For TCM/TM, it would be TM/TCM Name For ITCM/PCM, it would be TM/Fund Name
5.41	Daily Margin Shortfall and Penalty to Trading Member (New)	6	Client Code	Client Code It would be blank for ITCM/PCM
5.41	Daily Margin Shortfall and Penalty to Trading Member (New)	9	Margin Shortfall	New field added
5.41	Daily Margin Shortfall and Penalty to Trading Member (New)	10	MTM	New field added
5.41	Daily Margin Shortfall and Penalty to Trading Member (New)	11	MTM Reported	New field added
5.41	Daily Margin Shortfall and Penalty to Trading Member (New)	12	MTM Shortfall	New field added
5.41	Daily Margin Shortfall and Penalty to Trading Member (New)	13	Actual Shortfall	Description Updated Actual Shortfall (i.e. Margin Shortfall+ MTM Shortfall)

6.23.   Version 1.9.18 to Version 1.9.19

Msg. No	Message Name	Field No	Field Name	Change
				File formats bifurcated based on availability from Exchange and Clearing Corporation
5.2	Product Mapping File			Added New file format
5.3	Trade File			Note 5.4.1 updated for exporting exchangewise separate trade files.
5.36	Clearing Fees to Clearing Member			Added new File format