

File Format

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1. Contract Master for Basket Repo

File Name	File Type	Available
GREPO_SM_DDMMYY.CSV	CSV	Extranet

File Structure

Control Record

Sr. No.	Field Name	Data Type	Sample Value
1	Segment Indicator	CHAR(6)	Underlying Market. Default value should be '4'
2	Version Number	CHAR(5)	Default value as 1.0.0
3	Date	CHAR(11)	DDMMYY (Next Trading Date)

Detail Record

Sr. No.	Field Name	Data Type	Sample Value
1	Token No.	INT	1000001
2	Symbol (Basket Symbol)	VARCHAR(20)	Example : CBAAAPSU1TO5
3	Basket ID	INT	1
4	T- Transferable /NT- Non Transferable security	CHAR(2)	T
5	Repo Tenor	INT	Example : 5, 15, 30, 60, 90, 180, 360 Days
6	Issuer Type	VARCHAR(10)	AAAPSU
7	Tick Size	NUMERIC (10,2)	0.01
8	Order Market lot	INT	Transferable - 100 Non Transferable- 1
9	Multiplier (Lot Size)	INT	100000
10	Max order size	INT	10000
11	Settlement Type	VARCHAR(2)	T0 or T1
12	Contract Start Date (DD-MM-YYYY)	CHAR(10)	For T0 & T1 : 18-01-2018
13	Contract Start Time (HH:MM:SS)	Char(8)	For T0 & T1 : 09.00.00
14	Decimal Locator	INT	2
15	Contract End Date (DD-MM-YYYY)	CHAR (10)	For T0 : 18-01-2018 For T1 : 18-01-2018
16	Contract End Time (HH:MM:SS)	Char(8)	For T0 - 14:00:00 For T1 - 17:00:00
17	Repo Maturity date (Forward Leg Settlement date) (DD-MM-YYYY)	CHAR(10)	For 5 Days T0 & T1 : 23-01-2018 & 24-01-2018

			For 15 Days T0 & T1 : 02-02-2018 & 03-02-2018
18	Upper Price Band	NUMERIC (10,2)	2.00
19	Lower Price Band	NUMERIC (10,2)	20.00
20	NTA Capacity Group ID	INT	1
21	NTA Product ID	INT	0
22	NTA Partition ID	INT	1
23	Trading status (A - Active , E-expired)	CHAR(1)	A
24	Security Type CB- Corporate Bond CD - Certificate of Deposit	CHAR(2)	CB
25	Filler1	VARCHAR (50)	
26	Filler2	VARCHAR (50)	
27	Filler3	VARCHAR (50)	
28	Filler4	VARCHAR (50)	
29	Filler5	VARCHAR (50)	

2. Trade file For Basket Repo

Nomenclature

Name	File	Description	Available
GREPO_TRADE_T0_TM_<MemberCode>_YYYYMMDD	CSV	Settlement Type T0	Extranet
GREPO_TRADE_T1_TM_<MemberCode>_YYYYMMDD	CSV	Settlement Type T1	Extranet
GREPO_TRADE_T0_CM_<MemberCode>_YYYYMMDD	CSV	Settlement Type T0	Extranet
GREPO_TRADE_T1_CM_<MemberCode>_YYYYMMDD	CSV	Settlement Type T1	Extranet

File Format

Field No	Field Name	Data Type	Sample Description
1	Token Number	Integer	140001
2	Trade status	Numeric (2,0)	11- Original trade 12- Modified trade 17- Approved Trader 18- Rejected Trade
3	Borrow (B) /Lend (L)	Varchar(1)	B/L
4	Trade Number	Integer	
5	Trade Date	Date Time	DD-MM-YYYY HH:MM:SS
6	Settlement Type	Varchar(3)	T0 or T1
7	T- Transferable /NT- Non Transferable security	CHAR(2)	T
8	Symbol (Basket Symbol)	VARCHAR(20)	
9	Repo Tenor (In Days)	Char(6)	1
10	Repo Maturity date (Forward leg settlement Date)	Date	DD-MM-YYYY
11	Order No	Number (20)	
12	Client Code	Varchar(11)	
13	TM code	Char (6)	Member code
14	Client Type	Numeric (1)	1- Client 2- OWN 3- INST 4 –SPLCLI
15	Order Market lot	Numeric(09)	100
16	Repo Rate	Numeric(11,2)	5.25
17	Borrow/Lend Amount	Numeric(22,2)	52500000.00
18	Order Date Time	Date Time	DD-MM-YYYY HH:MM:SS
19	Location ID	Large Int	
20	CM code	Char (12)	Clearing Member Code

21	Custodian ID	Char (12)	<p>If this field has Custodian ID (as provided at the time of order entry) trade shall be settled by him.</p> <p>If there is no Custodian ID then this field shall have blank value and CM code specified in field 20 shall settled the trade</p>
22	Trader ID	Char (10)	10001
23	Filler1	Varchar(20)	blank
24	Filler2	Varchar(20)	blank
25	Active/ passive Flag	Varchar(2)	If the Order is Active then "0" If Passive Order then "1"

3. Deal Ticket Report format for Special Repo

Nomenclature: DealTicket_<Order No>_Trade Date (DDMMYY).pdf

Example: DealTicket_12345678945_020218. PDF

Path: There report shall be made available from MY REPORT → DEAL TICKET REPO (New option) from NDT-RST system login

Deal Ticket	Description
Participant	Member Name
Dealer	Dealer Name
Repo Type	Special Repo
Order Type	Negotiated
Order No	R201805220000395
Trade Date	22-05-2018
Trade Time	11:15:55
Borrow / Lend	Lend
Settlement Type	T0
Settlement Date	22-05-2018
Tenor	10D
Repo Maturity Date	01-06-2018
ISIN	INE115A07569
Issuer	LIC HOUSING
Coupon (%)	11.08
Maturity Date	13-08-2018
Face Value (Rs.)	100000.00
Value in FV terms(Rs.)	10000000.00
Valued at YTM (%)	6.69
Consideration (after Valuation) (Rs.)	11105332.90
Applied Haircut (%)	7.50
Borrowing / Lending Amount(Rs.)	10272432.93
Repo Rate (%)	7.11
READY LEG DETAILS	
Total Consideration(Rs.)	10272432.93
Ready Leg Settlement Date	22-05-2018
FORWARD LEG DETAILS	
Ready Leg Consideration(Rs.)	10272432.93
Repo Interest(Rs.)	20010.14
Total Consideration(Rs.)	10292443.07
Forward Leg Settlement Date	01-06-2018

4. Valuation File for Basket and Special Repo

File Name	File Type	Available
REPOVALUATION_DDMMYY.CSV	CSV	Extranet

Sr. No.	Field Name	Data Type	Sample Value
1	ISIN	VARCHAR(12)	INE752E07NJ1
2	Issuer	VARCHAR(100)	POWER GRID CORPORATION OF INDIA LTD
3	Coupon	Numeric (10.2)	8.70
4	Maturity Date	CHAR(10)	DD-MM-YYYY
5	Face Value	INT	1000000
6	Rating	VARCHAR(10)	AAA
7	YTM	Numeric (10.2)	7.50
8	Symbol (Basket Symbol)	VARCHAR(20)	CBAAAPSU1TO5
9	Basket ID	INT	1
10	Dirty price	Numeric (10.2)	10111111.00
11	Special Repo Trading (Negotiated Bidding) Allowed	CHAR(1)	Y = Yes N=No
12	Security Type	Char(2)	CD - Certificate of Deposit CB - Corporate Bond
13	Filler	VARCHAR(10)	Default value 'Blank'