

National Stock Exchange Of India Limited

Department: Debt Segment

Download Ref No: NSE/DS/49072

Date: July 27th, 2021

Circular Ref. No: 07/2021

All Participants,

Changes in debt reporting platform (CBRICS)

As per SEBI's MDAC Working Group 1D recommendations, Exchanges have been instructed to make following changes on their debt reporting platforms. Accordingly, NSE will make following changes mandatory on its CBRICS platform effective from August 09, 2021:

1. Disallow reporting of zero yields and disseminate trades on the Exchange website which fall outside a yield range as computed by the Exchanges. The yield range will be updated every quarter based on the latest trade data across all Exchanges and all Participants would be informed in advance regarding the same. The applicable yield range shall be displayed on the reporting screen. Participants entering yield outside the yield range will have to provide/select the rationales at the time of reporting
2. Users to provide exact trigger date along with YTC/YTP/YTM while reporting
3. Additional option to report Buyback trades under deal type

Participants may also take note of the availability of reporting IST trades by all participant categories on CBRICS platform. The above changes will also impact bulk upload format and hence it will also undergo change. The new bulk upload format is provided in the Annexure-1.

For and on behalf of
National Stock Exchange of India Limited

Abhijeet Sontakke
Associate Vice President

Toll Free No	Fax No	Email id
1800-266-0050 - (1)	+91-22-26598155	msm@nse.co.in

Annexure-1

New bulk upload format

F	ISIN	Buyer	Value	Price	Interest	Settle ment	Deal Type	Trade Date		Yield	Trade time	Referenc e Number	Yield Type	Put/Call Date	Yield Violation Reason
V				Clean Price	Accrued Interest	Same Day t+1 t+2	B-Brokered D-Direct I-Interscheme Y-BuyBack	dd-mm-yyyy	Filler					dd-mm-yyyy	1- Credit Related 2- Liquidity Related
S													YTP YTC YTM		

F- Field, V-Value Shown, S-Sample Record

Note: A brief description for file prepared for uploading

Type: Comma delimited

Name: <Any Name>.csv

Structure: No header and Control Record