

## VaR Margin Rate File

This file would be generated and disseminated everyday on the extranet server in the common/varrate directory.

Naming convention: C\_VAR1\_DDMMYYYY\_N.DAT

### Control Record

Sr. No.	Field Name	Length	Mandatory/ Optional	Description
1	Record Type	Char (2)	Mandatory	Value is 10
2	Date	Char(8)	Mandatory	Date on which file is generated
3	Daily Index VaR	Number (5,2)	Mandatory	
4	Total records	Numeric (7)	Mandatory	Total number of detail records

### Detail Record

Sr. No.	Field Name	Length	Mandatory/ Optional	Description
1	Record Type	Char (2)	Mandatory	Value is 20
2	Sec Symbol	Char(10)	Mandatory	
3	Sec Series	Char (2)	Mandatory	
4	ISIN	Char(12)	Mandatory	
5	Security VaR	Number (5,2)	Optional	
6	Index VaR	Number (5,2)	Optional	
7	VaR Margin	Number (5,2)	Mandatory	
8	Extreme Loss Rate	Number (5,2)	Mandatory	
9	Adhoc Margin	Number (5,2)	Mandatory	
10	Applicable Margin Rate	Number (5,2)	Mandatory	