



NATIONAL SECURITIES CLEARING CORPORATION LIMITED

DEPARTMENT : CURRENCY DERIVATIVES SEGMENT

Download Ref No : NSCCL/CD/37280

Date : March 23, 2018

Circular Ref. No : 23/2018

All Members,

Sub: Margin provisions for intra-day crystallised losses

This is in continuation to our circular ref. no. NSCCL/CMPT/37093 dated March 01, 2018 regarding margin provisions for intra-day crystallised losses.

The provisions of above mentioned circular shall be implemented with effect from April 06, 2018. Details of additional reports to be provided for intra-day crystallised losses are mentioned in the Annexure

Members are requested to take note of the above.

For and on behalf of
National Securities Clearing Corporation Limited

Huzefa Mahuvawala
Asst. Vice President

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Annexure

Additional Reports for intra-day crystallised losses

1. Intra-day crystallised losses report for clearing member (MG-16)

Naming convention: -X_MG16_<MEMBER CODE>_DDMMYYYY.lis

File location: /FAOFTP/F<MEMBER CODE>/REPORTS

File details and format:

The file for a clearing member shall contain the following values

Trade date

Trading Member Code/ CP code

Crystallised losses amount

Note – The file shall have records only for Trading Member/CP which have crystallised losses at end of day

2. Intra-day crystallised losses report for trading member (MG-17)

Naming convention: - X_MG17_<MEMBER CODE>_DDMMYYYY.lis

File location: /FAOFTP/F<MEMBER CODE>/REPORTS

File details and format:

The file for a trading member shall contain the following values

Trade date

Client Code

Crystallised losses amount

Client/PRO indicator

Note – The file shall have records only for client codes which have crystallised losses at end of day