DEPARTMENT: COMPLIANCE

Download Ref No: NCL/CMPL/46364	Date: November 17, 2020
Circular Ref. No: 32/2020	

All Members

Sub: Change in File format for reporting of Trading Member-wise Collateral details by Clearing Members.

NSE Clearing Ltd (NCL) had issued circular Ref No. NCL/CMPL/45083 dated July 21, 2020 on Framework to Enable Verification of Upfront Collection of Margins from Clients in Cash and Derivatives segments in view of the SEBI circular dated July 20, 2020 SEBI/HO/MRD2/DCAP/CIR/P/2020/127.

As per the circular, verification of availability of margins with TM/CM, as at EOD and peak margin during the day, shall be done by exchanges/ clearing corporations on a weekly basis by verification of the balances in the books/ ledgers of the TM/ CM in respect of the client. In order to enable the verification of EOD and Peak margin collaterals it is proposed to change the existing reporting format of Trading Member-wise Collateral details by Clearing Members.

In view of above, the format as stated in NCL circular No. NCL/CMPL/43201 dated January 10, 2020 on weekly submission of collateral details is being revised and placed as Annexure 1.

The data shall be uploaded, in a single file, for all calendar days of the week, except Sunday, on or before the next four trading days of subsequent week.

Members are, hereby, advised to make necessary developments at their end to generate the required data in the specified format.

The format has been finalized in consultation with other Clearing Corporations.

The provisions of this circular shall be applicable for the week starting from November 30, 2020 to December 05, 2020 for which the due date will be December 10, 2020.

For and on behalf of
NSE Clearing Limited

Dhawal Shah

Head-Compliance

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Annexure 1

File Nomenclature: <CMPAN>_Collat_details_ddmmyyyy.nn

Where

CMPAN is the reporting Clearing member's PAN (10 digit)

ddmmyyyy is end of reporting week i.e. Saturday in ddmmyyyy format

nn = incremental batch no

File format: CSV

File description:

Sr.No.	Particulars	Length	Remarks
1	Clearing Member ID (Assigned by CC)	Char (6)	Alphanumeric Clearing Member ID
2	Clearing Member PAN	Char (10)	Alphanumeric Clearing Member PAN
3	Date	DATE	Date of holding the collateral. Expected sample value: DD-MM-YYYY
4	Trading Member code/ Custodian Participant code	Char (12)	Trading Member Code/ CP Code of respective Clearing Member
5	Trading Member/Custodian Participant name	Char (100)	Alphanumeric Trading Member/ CP Name
6	Trading Member/Custodian Participant PAN	Char (10)	Alphanumeric Trading Member/ CP PAN
7	Account Type	Char (1)	Value 'P' for Collateral provided towards Proprietary Positions Value 'C' for Collateral provided towards Client Positions
8	Segment Indicator	Char (2)	Values shall be CM, FO, CD, CO, SB and DT
9	EoD Ledger Balance	Number (20)	EoD Value in Rs.
10	EoD Bank Guarantee (BG)	Number (20)	EoD Value in Rs.
11	EOD Fixed deposit receipt (FDR)	Number (20)	EoD Value in Rs.
12	EOD Government Securities (Total value of G-Sec)	Number (20)	EoD Value of G-Sec in Rs. Numeric form Decimals shall be allowed up to 3 digits
13	EOD Equity shares (Total Value)	Number (20)	EoD Value of Equity Shares in Rs.

			Numeric form Decimals shall be allowed up to 3 digits
14	EOD Mutual Fund (Total value of MF)	Number (20)	EoD Value of Mutual Funds in Rs. Numeric form Decimals shall be allowed up to 3 digits
15	EOD Corporate Bonds (CB)	Number (20)	EoD Value of Corporate Bonds in Rs. Numeric form Decimals shall be allowed up to 3 digits
16	EOD Others	Number (20)	EoD Value in Rs. Numeric form Decimals shall be allowed up to 3 digits
17	Peak Ledger Balance	Number (20)	Peak Value in Rs.
18	Peak Bank Guarantee (BG)	Number (20)	Peak Value in Rs.
19	Peak Fixed deposit receipt (FDR)	Number (20)	Peak Value in Rs.
20	Peak Government Securities (Total value of G-Sec)	Number (20)	Peak Value of G-Sec in Rs. Numeric form Decimals shall be allowed up to 3 digits
21	Peak Equity shares (Total Value)	Number (20)	Peak Value of Equity Shares in Rs. Numeric form Decimals shall be allowed up to 3 digits
22	Peak Mutual Fund (Total value of MF)	Number (20)	Peak Value of Mutual Funds in Rs. Numeric form Decimals shall be allowed up to 3 digits
23	Peak Corporate Bonds (CB)	Number (20)	Peak Value of Corporate Bonds in Rs. Numeric form Decimals shall be allowed up to 3 digits
24	Peak Others	Number (20)	Peak Value in Rs. Numeric form Decimals shall be allowed up to 3 digits
25	Action	Char (1)	Expected sample value: 'A', 'D', 'U' (Refer Point below)

The format shall incorporate an additional column “Action” indicating any revision in the report submitted. “A” will be default option available in the column while making the submission. In case of any revision, Members shall only upload the file with incremental data and shall mention ‘D’ for deleted records and ‘U’ for updated records in the said additional column