

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department: CAPITAL MARKET SEGMENT

Download Ref No: NCL/CMPT/43841

Date: March 12, 2020

Circular Ref. No: 0124/2020

All Members,

Sub: Additional reports in CM segment

This is in continuation to our circular (download ref.no NCL/CMPT/42900) dated December 12, 2019 regarding client margin reporting in CM Segment.

Based on market participants feedback following additional reports shall be provided

1. Detailed margin file for clearing member (MG18) – The report shall provide total margins for trading member/custodial participants clearing through the clearing member
2. Client level detailed margin report (CLMG02)- The report shall provide break-up of settlement wise, security wise, client wise margins as provided in MG12/MG13

The detailed file structure for additional reports is provided in Annexure. The above reports shall be available from March 16, 2020.

Members are requested to take note of the above.

For and on behalf of
NSE Clearing Limited
(Formerly known as National Securities Clearing Corporation Limited)

Huzefa Mahuvawala
Vice President

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Annexure**Detailed Margin file for clearing member (MG18)**

Naming convention - C_MG18_<MEMBER CODE>_DDMMYYYY.LIS.gz

File location: CMFTP/C/REPORTS

File details and format:

The file for a clearing member shall contain the following values

Trade date

Trading member /Custodial participant code

VAR margin

Extreme Loss margin

Additional margin

MTM Loss

Total margin (VAR margin + Extreme Loss margin+ Additional margin + MTM Loss)

Detail Margin Report (CLMG02)

Clearing member File Name: C_CLMG02_<mem_cd>_DDMMYYYY.csv.gz

Trading member File Name: C_CLMG02_<mem_cd>_T_DDMMYYYY.csv.gz

Trading Member, Client wise, security wise margin record

Record Type – Value will be 10

Trading Member Code

Client Code

Security Symbol

Security Series

Settlement Type

Settlement Number

Buy Qty

Buy Value

Sell Qty

Sell Value

Net Open Qty

Net Open value

MTM Price

MTM Profit/Loss

Margin Amount

Client wise, mark to market record

Record Type – Value will be 20

Trading Member Code

Client Code

Settlement type

Settlement Number

MTM Profit/ Loss

Client wise, total margin record

Record Type – Value will be 30

Trading Member Code

*Client Code**Margins**MTM Loss**Total Margins**Security wise, margin record**Record Type – Value will be 40**Security Symbol**Security Series**Open Qty**Open value**Margin %**Margin**Member wise, total margin record**Record Type – Value will be 50**Margins**MTM Loss**Total Margins*