

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department: CAPITAL MARKET SEGMENT

Download Ref No: NCL/CMPT/46995

Date: January 12, 2021

Circular Ref. No:0017/2021

All Members,

Sub: Additional reports in CM segment

This is in continuation to our circular (download ref.no NCL/CMPT/43841) dated March 12, 2020 regarding additional reports in CM segment. Based on market participants' feedback, the format of the following report shall be revised;

- Client level detailed margin report (CLMG02) - The report provides break-up of settlement wise, security wise, client wise margins as provided in MG12/MG13

The detailed file structure for the above report is provided in Annexure. The above report with revised format shall be available from February 01, 2021.

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)

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Vice President

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Annexure**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

File location:

For CMs/ TMs - CMFTP/C/REPORTS

For Custodians - NCIS> File Download

File details and format:

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

VAR+ ELM

Minimum margin

Additional Margin

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

VAR+ELM

Minimum margin

Additional Margin

MTM Loss

Total Margins (Minimum margin+ Additional Margin + MTM Loss)

Security wise, margin record

Record Type – Value will be 40

Security Symbol

Security Series

Open Qty

Open value

Margin %

Margin

Minimum Margin

Member wise, total margin record

Record Type – Value will be 50

VAR+ELM

Minimum margin

Additional Margin

MTM Loss

Total Margins (Minimum margin+ Additional Margin + MTM Loss)