

DEPARTMENT: FUTURES AND OPTIONS

Download Ref No: NCL/CMPT/53167

Date: August 02, 2022

Circular Ref. No: 088/2022

All Members,

Sub: File format for reporting collateral against Short Allocation

This is with reference to the Consolidated circular no. 001/2022 (Download No: NCL/CMPT/50877) dated January 03, 2022, circular no. 030/2022 (Download No: NCL/CMPT/51658) dated March 17, 2022 and recent circular no. 078/2022 (Download No: NCL/CMPT/52987) dated July 15, 2022.

This is further to circular no 086/2022 (Download No: NCL/CMPT/53134) dated July 29, 2022 wherein it was specified that members shall have an opportunity to report amount of client collateral available against such segment wise short allocation.

In view of the same, the file format to be considered for uploading the reporting to the clearing corporation is provided in Annexure attached. The reporting shall be done by T+4 days and only the latest file uploaded by the member would be considered by the Clearing Corporation.

Members are requested to take note of the above.

**For and on behalf of
NSE Clearing Limited**

**Nisha Pillai
Associate Vice President**

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Annexure 1

1. Reporting done by Trading Member for short allocation (SA_TM)

File Name - F_SA_TM_<DDMMYYYY>.CSV

File Upload Path:- <Member folder>/SA/Upld

File Details

Particulars	Remarks
Date	As provided in SA04
Snapshot Number	As provided in SA04
Client Code	As provided in SA04
Minimum Margin /SPAN+ELM (a)	As provided in SA04
Total Cash Collateral (b)	As provided in SA04
Total Non Cash Collateral (c)	As provided in SA04
Excess Collateral of other segments (d)	As provided in SA04
Total Value of Collateral (e = b + c + d)	As provided in SA04
Short Allocation [f=a-e]	As provided in SA04
Collateral available	To be reported by member
Reason Code*	To be reported by member
CC Code**	To be reported by member

2. Reporting done by Clearing Member for short allocation (SA_CM)

File Name - F_SA_CM_<DDMMYYYY>.CSV

File Upload Path:- <Member folder>/SA/Upld

File Details

Particulars	Remarks
Date	As provided in SA05
Snapshot number	As provided in SA05
TM/CP Code	As provided in SA05
Minimum Margin /SPAN+ELM (a)	As provided in SA05
Total Cash Collateral (b)	As provided in SA05

Particulars	Remarks
Total Non Cash Collateral (c)	As provided in SA05
Excess Collateral of other segments (d)	As provided in SA05
Total Value of Collateral (e = b + c + d)	As provided in SA05
Short Allocation [f=a-e]	As provided in SA05
Collateral available	To be reported by member
Reason Code *	To be reported by member
CC Code **	To be reported by member

* Permitted Reason code

Reason Code	Particulars
01	Excess collateral available in another CC

**For Reason Code 1, CC code needs to be specified in following manner: -

For ICCL – IC
For MCCIL – MC
For NCCL – NC
For MCXCCL – MX