NSE Clearing

Circular

NSE Clearing Limited
(Formerly known as National Securities Clearing Corporation Limited)

DEPARTMENT:	
Download Ref No : NCL/COMP/41068	Date : May 20, 2019
Circular Ref. No : 0135/2019	

All Members/Custodians/PCM,

Sub: Reporting of Trading Member-wise, client-wise Collateral details by Clearing Members.

Attention of all Clearing members is drawn towards NSE circulars Ref No: NSE/INSP/39393 dated November 13, 2018, NSE/INSP/39855 dated January 03, 2019 and NSE/INSP/40743 dated April 12, 2019 on weekly upload of Holding statements.

Clearing Members are hereby informed that a standardised report on details of collaterals (across Clearing corporations) placed by the trading members and clients with them is to be uploaded on a weekly basis. This is applicable for Clearing Members who are clearing for other Trading Members. Clearing Members shall make the following 2 submissions giving details of the Trading member and client wise collaterals held by them:

1. DP account-wise, Trading Member and client-wise and ISIN wise details of securities (Non-cash collateral) held. The format of reporting is enclosed as **Annexure-1**
2. Trading Member-wise details of Cash & cash equivalent collateral. The format of reporting is enclosed as **Annexure-2**

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

Clearing 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 SEBI, other Clearing Corporations & Member associations.

The provisions of this circular shall be applicable from August 01, 2019.

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

Nisha Pillai

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Chief Manager

Annexure 1

File Nomenclature: *<CMPAN>_Collat_Sec_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

Clearing Member ID (Assigned by CC)	Clearing Member PAN	Holding Date	Clearing Member's Demat Account No.	Clearing Member Account Type	Trading member Name	Trading member PAN	Client UCC	Client PAN	ISIN	Security Type	Total Quantity	Action

File description:

Sr no.	Field Name	Length	Description
1	Clearing Member ID (Assigned by CC)	Char (6)	Alpha Numeric Clearing Member ID
2	Clearing Member PAN	Char (10)	Alpha-numeric clearing member PAN
3	Holding Date	DATE	Date of holding in demat account Expected sample value : DD-MM-YYYY
4	Clearing Member's Demat Account No.	Char (16)	Demat account Number in 16 digit Alpha-numeric
5	Clearing Member Member Account Type	Char (7)	Clearing member collateral account Value shall be: CM COLL
6	Trading member name	Char (100)	Alpha Numeric Client Name
7	Trading member PAN	Char (10)	Alpha-numeric trading member PAN
8	Client UCC	Char (12)	Client UCC
9	Client PAN	Char (10)	Alpha-numeric Client PAN
10	ISIN	Char (12)	Alpha-numeric ISIN code
11	Security type	Char (4)	Security type shall be either of following: EQ MF BOND DEBT

			PREF IDR WT GOVT.SEC FOR SOVEREIGN SEC
12	Total Quantity	Number (20)	Quantity of securities – Total quantity of security given by the Trading member in Numeric form Decimals shall be allowed upto 3 digits
13	Action	Char (1)	Refer point (e) below: Expected sample value: A D U

a) Members have to submit the data for all calendar days of the week except Sunday on or before the next four trading days of subsequent week. For example, data for the week from April 01, 2019 (Monday) to April 06, 2019 (Saturday) shall be submitted by April 11, 2019 (Thursday).
b) In order to bring in uniformity and ensure upload of a single file for all the dates (Monday to Saturday) in a week the file naming convention shall be CM_Collat_Sec_ddmmyyyy.nn wherein date shall be end of the reporting week (i.e. Saturday)
c) The Holding statement has to be maintained & submitted scrip-wise for all the demat accounts where clearing member is holding trading member securities in collateral account.
d) Clearing Members have to report holding data of all collateral securities kept in each demat account reported including Equity, MF units, Bond, Debentures, Pref. Share, Indian Depository Receipts (IDR), Warrants, etc., whether suspended or not under the heading 'Security Type'.

Security type	**Report Values**
Equity	EQ
MF units	MF
Bond	BOND
Debentures	DEBT
Pref. Share	PREF
Indian Depository Receipts	IDR
Warrants	WT
Government Securities	GSEC
Foreign Sovereign Securities	FSS

e) 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.

Annexure 2

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

Clearing Member ID (Assigned by CC)	Clearing Member PAN	Date	Trading member Name	Trading member PAN	Cash	BG	FDR	Securities (Total value of Securities in Rs)	Action

File description:

Sr no.	Field Name	Length	Description
1	Clearing Member ID (Assigned by CC)	Char (6)	Alpha Numeric Clearing Member ID
2	Clearing Member PAN	Char (10)	Alpha-numeric clearing member PAN
3	Date	DATE	Date of holding the collaterals Expected sample value : DD-MM-YYYY
4	Trading member name	Char (100)	Alpha Numeric Client Name
5	Trading member PAN	Char (10)	Alpha-numeric trading member PAN
6	Cash	Number (20)	Value in Rs.
7	Bank Guarantee (BG)	Number (20)	Value in Rs.
8	Fixed deposit receipt (FDR)	Number (20)	Value in Rs.
9	Securities (Total Value of Securities in Rs.)	Number (20,3)	Value of securities – Total value of securities given by the Trading member in Numeric form Decimals shall be allowed upto 3 digits
10	Action	Char (1)	Refer point (a) below: Expected sample value: A D U

f) 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.