

**NSE Clearing Limited**

(Formerly known as National Securities Clearing Corporation Limited)

**Department : CAPITAL MARKET SEGMENT**

Download Ref No: NCL/CMPT/46060

Date : October 16, 2020

Circular Ref. No: 337/2020

All Members,

**Sub: Margin and Collateral Reports**

This is in continuation to our circular no 0223/2020 (Download ref.no NCL/CMPT/44899) dated July 03, 2020 and circular no 0240/2020 (Download ref no. NCL/CMPT/45099) dated July 22, 2020 regarding Margin Obligations to be given by way of Pledge/ Re-pledge.

Based on market participants feedback following additional end of day reports shall be provided by NSE Clearing

1. Client collateral benefit for trading member (CC01)– The report shall provide client level eligible value and utilised value of client collateral re-pledged to NSE Clearing
2. Client collateral benefit for clearing member (CC02)- The report shall provide Trading member and client level eligible value and utilised value of collateral re-pledge to NSE Clearing

Further, following reports shall be modified

1. Consolidated Margin Report (MG01) – The report shall be modified to include margin credit for client/Trading member level collateral re-pledged to NSE Clearing.
2. Security Release report (SECREL) – Additional column included for Depository identification

In view of the changes in the provided in Annexure 1.

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 1

### 1. CLIENT COLLATERAL BENEFIT FOR TRADING MEMBER (CC01)

*Naming convention:* C\_CC01\_<MEMBER CODE>\_<DDMMYYYY>.csv.gz

*File Location:* CMFTP/C<MEMBERCODE>/REPORTS

*File details and format:*

The file for a trading member shall contain the following values

Client/UCC Code

Eligible Value

Utilised Value

### 2. CLIENT COLLATERAL BENEFIT FOR CLEARING MEMBER (CC02)

*Naming convention:* C\_CC02\_<MEMBER CODE>\_<DDMMYYYY>.csv.gz

*File Location:* CMFTP/C<MEMBERCODE>/REPORTS

*File details and format:*

The file for a clearing member shall contain the following values

Trading Member Code/CP Code

Client/UCC Code

Eligible Value

Utilised Value

### 3. Consolidated Margin Report (MG01)

*Clearing member File Name:* C\_MG01\_<mem\_cd>\_DDMMYYYY.lis

*File Location:* CMFTP/C<MEMBERCODE>/REPORTS

*File details and format:*

## STATEMENT

### A) Collateral Details

- 1) Cash component
- 2) Non cash component
- 3) Total (A1 + A2)
- 4) Effective Deposits
- 5) Non-usable Non-cash Component (A3 - A4)

### B) Margins Details

- 6) Base Minimum capital
- 7) MTM loss
- 8) VAR Margin
- 9) Extreme Loss Margin
- 10) Adhoc Margin
- 11) Total Margins (B8+B9+B10)
- 12) Client Collateral credit
- 13) Cash Component required for BMC & MTM Loss (B6 + B7)
- 14) Effective Deposits required for BMC, MTM Loss and Total Margin (B6 + B7 + B11 - B12)
- 15) Balance Deposits Available (A4 - B14)
- 16) Margin Transaction

4. C\_SECRET\_PRIMARY MEMBER CODE\_DDMMYYYY\_NN.CSV

NN (Batch Number – incremental.

As clearing members may not have release for each batch the same may not be sequential)

File location: CMFTP/C<MEMBERCODE>/REPORTS

File details and format:

Field Name	Datatype	Remarks
Segment	Char (1)	
CM Code	Varchar (6)	
TM Code/CP Code	Varchar (12)	Can be blank
UCC	Varchar (10)	Can be blank
Depository	Varchar (4)	
Symbol	Varchar (10)	
Instrument Type	Varchar (3)	
ISIN	Varchar (12)	
BP ID (Pledge sequence number)	Varchar (14)	
Quantity released (in the current release batch)	NUMBER 18 (15,3)	