

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CAPITAL MARKET SEGMENT

Download Ref No: NCL/CMPT/46061

Date : October 16, 2020

Circular Ref. No: 076/2020

All Members,

Sub: Margin and Collateral Reports

This is in continuation to our circular no 049/2020 (Download ref.no NCL/CMPT/44903) dated July 03, 2020 and circular no 056/2020 (Download ref no. NCL/CMPT/45105) 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 participants (CC01)– The report shall provide client level eligible value and utilised value of client collateral re-pledged 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 level collateral re-pledged to NSE Clearing.
2. Security Release report (SECRET) – Additional column included for Depository identification

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

Participants 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 PARTICIPANTS(CC01)

Naming convention: S_CC01_<PARTICIPANT CODE>_<DDMMYYYY>.csv.gz

File Location: slbftp/reports

File details and format:

The file for a trading member shall contain the following values

Client/UCC Code

Eligible Value

Utilised Value

2. Consolidated Margin Report (MG01)

File Naming convention: S_MG01_Participant code_ddmmyyyy.lis

File Location: slbftp/reports

File details and format: LIS File (LIS)

STATEMENT

A) Collateral Details

- 1) Cash component
- 2) Non cash component
- 3) Cash Margin
- 4) Total (A1+A2+A3)
- 5) Effective Deposits
- 6) Non-usable Non-cash Component (A4-A5)

B) Margin Details

- 7) Minimum capital
- 8) MTM loss
- 9) VAR Margin
- 10) Extreme Loss Margin
- 11) Adhoc Margin
- 12) Margin as Borrower
- 13) Margin as Lender
- 14) Total Margins (B9+B10+B11+B12+B13)
- 15) Client Collateral credit
- 16) Effective Deposits required for MTM Loss and Total Margin (B7+B8+B14-B15)
- 17) Balance Deposits Available (A5-B16)
- 18) Margin Transaction
- 19) Lending Price transaction

3. S_SECRETL_PARTICIPANT CODE_DDMMYYYY_NN.CSV

NN (Batch Number – incremental.

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

File location: slbftp/reports

File details and format:

Field Name	Datatype	Remarks
Segment	Char (1)	
CM Code	Varchar (6)	

Participant 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)	