NSE Clearing

NSE Clearing Limited

Department :COMPLIANCE

Download Ref No: NCL/CMPL/46640	Date: December 14, 2020
Circular Ref. No: 45/2020	

All Custodians/ Members,

Sub: Peak Margin Reporting- Interim Process

This is further to circular no. NCL/CMPL/46478 dated November 26, 2020 and circular no. NCL/CMPL/46503 dated November 27, 2020 on Peak Margin reporting of Custodial Participant trades in FO and CD segment and for Marginable Custodial Participant trades in Capital Market Segment.

As an interim process, Clearing Corporation shall generate a report for Custodians/ PCMs/ TMCMs who are required to report peak margins. The said reports shall be available on T+1 day on NCIS/ extranet for custodians and members. The file nomenclature, format and path is as per Annexure 1.

Custodians and members are required to report Peak Margin for all CP codes mentioned in the file as per existing process of mailing on cmsegpeakmargin@nsccl.co.in for cash segment and peakmargins@nsccl.co.in for FO and CD segment.

The provisions of this circular shall be applicable with effect from December 15, 2020.

For and on behalf of
NSE Clearing Ltd

Jinal Shah
Chief Manager

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NSE Clearing Limited

Cash Market Segment:

File nomenclature: C_MEM CODE_PEAK_MARGIN_INTERIM_DDMMYYYY
File path: /vmc2nncis/users/ncicmmgr/NCISC2N_FILES/ncisfiles/cm/<Custodian>/dnld
File format: .csv file
  where;
   DDMMYYYY = Trade date

File Details:
TRD_DATE
CUST
CP_CODE
PEAK_MARGIN

Futures & Options Segment:
File nomenclature: F_MEM CODE_PEAK_MARGIN_INTERIM_DDMMYYYY
File path: /FAOFTP/F<MEM CODE>/Letters/Dnld
File format: .csv file
  where;
   DDMMYYYY = Trade date

File Details:
TRD_DATE
CM_CODE
CP_CODE
PEAK_MARGIN

Currency Derivatives Segment:
File nomenclature: X_MEM CODE_PEAK_MARGIN_INTERIM_DDMMYYYY
File path: /CDSFTP/X<MEM CODE>/Letters/Dnld
File format: .csv file
  where;
   DDMMYYYY = Trade date

File Details:
TRD_DATE
CM_CODE
CP_CODE
PEAK_MARGIN