

Details of Margin Reports

The following margin reports are provided on a daily basis:

Margin Statement of Clearing Members : MG-09

Naming convention: - X_MG09_<MEMBER CODE>_DDMMYYYY.LIS.gz

File location: /CDSFTP/X<MEMBER CODE>/REPORTS

File details and format:

Sr. No

TM/CP Code

Initial Margin

Premium Margin

Total Margin

Futures Final Settlement margin

This report gives margin summary for the clearing member code across all his Trading Members /CPs.

Margin Statement of Trading Member : MG-10

Naming convention: - X_MG10_<MEMBER CODE>_DDMMYYYY.LIS.gz

File location: /CDSFTP/X<MEMBER CODE>/REPORTS

File details and format:

Sr. No

Proprietary/ Client

Initial Margin

Premium Margin

Total Margin

This report gives margin summary for the TM/CP code across with his account types.

Margin Payable Statement of Clearing Member : MG-11

Naming convention - X_MG11_<MEMBER CODE>_DDMMYYYY.LIS.gz

File location: /CDSFTP/X<MEMBER CODE>/REPORTS

File details and format:

A. CAPITAL

- Total Cash Capital
- Total Non-Cash Capital
- Total Capital (A1 + A2)
- Cash Component Required (%)
- Effective Deposits [Min (A1/A4, A3)]
- Non-usable Non-cash Capital (A3 - A5)

B. MARGIN INFORMATION

- Minimum Liquid Net Worth

- Initial Margin Amount
- Extreme Loss Margin
- Effective Deposits Required For Initial Margin (B7 + B8)
- Effective Deposits Required For ELM (B7+B8 +B9)
- Effective Deposit requirement for the Clearing Member [Higher of (B10, B11)]

C. TRANSACTION AMOUNT

- Excess Effective Deposits Required (B12 'A5)
- Minimum Free Deposit for Pay-in Transaction
- Minimum Free Deposit for Pay-out Transaction
- Additional Deposit Required
- Daily Cash Margin Already Paid By the Member
- Non-usable Non-cash Allocation
- Cash Margin Payable(+)/Receivable(-)

This report gives the collateral and margin payable statement for a clearing member

Detail Margin File for Clearing Members : MG - 12

Naming convention - X_MG12_<MEMBER CODE>_DDMMYYYY.LIS.gz

File location: /CDSFTP/X<MEMBER CODE>/REPORTS

File details and format:

The file for a clearing member shall contain the following values

Trade date

Trading member /Custodial participant code

Initial margin

Extreme Loss Margin

Total margin

Filler

Client Level Margin File for Trading Members : MG-13

Naming convention - X_MG13_<MEMBER CODE>_DDMMYYYY.LIS.gz

File location: /CDSFTP/X<MEMBER CODE>/REPORTS

File details and format:

The file for a trading member shall contain the following values

Trade date

Client Code

Initial margin

Extreme Loss Margin

Total margin

Filler

Client/PRO flag

Detail Intraday provisional Margin File for Clearing Members : MG – 12

Naming convention - X_MG12_P_<MEMBER CODE>_DDMMYYYY.LIS.gz

File location: /CDSFTP/X<MEMBER CODE>/REPORTS

File details and format:

The file for a clearing member shall contain the following values

Trade date

Trading member /Custodial participant code

Initial margin

Extreme Loss Margin

Total margin

Filler

Client Level Intraday provisional margin File for Trading Members : MG-13

Naming convention - X_MG13_P_<MEMBER CODE>_DDMMYYYY.LIS.gz

File location: /CDSFTP/X<MEMBER CODE>/REPORTS

File details and format:

The file for a trading member shall contain the following values

Trade date

Client Code

Initial margin

Extreme Loss Margin

Total margin

Filler

Client/PRO flag