Files to be submitted by Trading Members (TMs)

- Each row of the file MG 13 ('Client Margin File for Trading Members' provided to TMs) provides the details of margins for a specific constituent, as per the client code entered by the Trading members at the time of order entry.
- Members are required to add a field (field 8) at the end of each row (for each constituent) in the file MG 13 representing the actual initial margin amount collected from that constituent.
- The file should be uploaded in the Collateral Interface for Members (CIM) or the Extranet Server with the file name F_MRG_TM_<DDMMYYYY>.nn.CSV.

Where:

<DDMMYYYY> is the trade date

and 'nn' is the batch number of the file.

Members are required to provide batch number in every file they upload starting with 01. Thereafter subsequent files are required to have incremental batch numbers viz 02, 03 etc up to maximum of 99. This enables members to send multiple files for the same trade date with incremental batch numbers. Multiple files can be sent by the members till 5 working days after the trade date. Where multiple files are uploaded by members for a client for a trade day, the information of client margin collected as provided in the file with latest batch number for the trade day is considered as final by the Clearing Corporation.

For eg. For the file to be uploaded by trading member 09999 for the trade date, the filename should be F_MRG_TM_ddmmyyyy_01.CSV

If the trading member has a client code 101 with margin reported as Rs.10000 in the file with batch number 01 and Rs 5000 in the file with batch number 02 then Rs.5000 reported in the latest file batch number 02 is considered by the Clearing Corporation.

- The TM is required to append the initial margin amount collected from each constituent against the relevant record for the constituent in MG 13 file. This figure should not be negative.
- The file format is comma delimited.
- The file should be placed in the CIM or Extranet Server on or before the end of the T+5 day.
- Members are required to ensure that no other record in the file is modified other than as detailed above. Any modification of a record results in such record being rejected by NSCCL.
- Margins are required to be reported by TMs only for client positions.
- Any variation in the file naming convention as specified above results in the file not being picked by the Clearing Corporation and this is treated as non reporting of client margin.
- Members are required to ensure that the size of the file transferred to the CIM or extranet server is not "0" bytes. If the file size is "0" bytes, it is not picked up for processing and hence this will be treated as non reporting of client margin.