

The following margin reports are provided on a daily basis:

Margin Statement of Clearing Members : MG-09

This report gives the margin summary for a Clearing Member for the trade date across all trading members/ custodial participants, clearing through him. The report gives a break up of Initial Margin and Premium Margin.

Margin Statement of Trading Member/ Custodial Participant : MG-10

This report gives the margin summary for a Trading Member for the trade date across all his clients. The report gives a break up of Initial Margin and Premium Margin.

Margin Payable Statement of Clearing Member : MG-11

This report gives the following details for a Clearing Member (i) the break up of total deposits, (ii) total margin payable for the day, and (iii) the margin amount payable by the member to NSCCL or the excess amount lying with NSCCL (the amount to be paid to NSCCL will be a positive number. The excess amount with NSCCL is given in brackets).

Detail Margin File of Clearing Members : MG - 12

This file provides details of margins payable by trading members who clear and settle through the CM. The file format is : Date, Trading Member Code/CP Code, SPAN margin, Net Buy Premium, Total Margin and Exposure Margin.

Client Level Margin File of Trading Members : MG-13

This file provides details of margin payable by the clients who have traded through the TM. The file format is : Date, Client Code, SPAN Margin, Net Buy Premium, Total Margin and Exposure Margin

Detailed provisional margin report for clearing member MG-12

Additional provisional margin report is downloaded to members. This file provides details of margins payable by trading members who clear and settle through the CM. The file format is : Date, Trading Member Code/CP Code, SPAN margin, Net Buy Premium, Total Margin and Exposure Margin.

Client Level provisional Margin File of Trading Members: MG-13

Additional provisional margin report is downloaded to members. This file provides details of margin payable by the clients who have traded through the TM. The file format is : Date, Client Code, SPAN Margin, Net Buy Premium, Total Margin and Exposure Margin.

Cross margin benefit report for clearing member: MG - 14

This file provides details of cross margin benefit at trading member/CP code level. The file format is: Trading Member Code/ CP code, Initial Margin Benefit and Exposure Margin Benefit.

Cross margin benefit report for trading member: MG - 15

This file provides details of cross margin benefit at client level. The file format is: TM Code, Client code, Initial Margin Benefit and Exposure Margin Benefit.

Offset positions report for trading member (XM_01)

At the trading member level, this file provides details of net positions for each contract and the position quantity considered for the purpose of offset. The file format is: Client code, contract description, net positions and offset positions.

Offset positions report for clearing member (XM_02)

At the clearing member level, this file provides details of net positions for each contract and the position quantity considered for the purpose of offset. The file format is: Trading member/CP code, client code, contract description, net positions and offset positions.