

## **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