

NSE Circulars on Client Margin Reporting for F&O & CD (NSE_FNO,CD_NSE, CD_BSE,BSE_FNO)

Segments 02/07/2018.

EXCHANGE HAS CHANGE FILE FORMAT OF MG13. YOU HAVE TO UPLOAD FILE IN THIS OPTION ONLY

The screenshot displays the TECHEXCEL software interface. At the top, the date is 29/06/2018 04:10:27 and the year is 2018-2019. The interface is divided into several sections:

- Navigation Pane (Left):** Contains a list of menu items categorized by function:
 - STT:** STT(*.CSV)
 - Price:** Closing Price(.md), Contract Price (.cn01), Bhav Copy(*.csv)
 - Position:** Position(PS03), Position(PS04)
 - Obligation:** Bank 1 (* BK01*.csv), Bank 2 (* BK02*.csv)
 - Masters:** Corp. Action(* Existing *.csv), Corp. Action(* Adjusted*.csv), Market Lot
 - Margin:** Margin File Upload (MG13), Crystallised margin Upload (MG17), MG13 Penalty File(F_PNL*.*), Exchange Return MG13, Margin File Upload (MG12)
 - HairCut:** Import Nse Varf(.txt), Approved Security HairCut
- Main Content Area:** Shows the 'mg13 - Margin Upload (.lis)' option selected. Below the title bar, there is a form with the following fields:
 - Margin Date:** 02/07/2018
 - File:** [Empty field]
 - Buttons:** Browse..., Upload

KINDLY NOTE THAT PROCEDURE FOR MARGIN REPORTING OF NSE_FNO & NSE_CD AS IT IS BUT FROM THE DATE OF 01/07/2018 YOU HAVE TO GENERATE THE FILE COMPULSORY IN BELOW MENTIONED SCREEN OPTION (LOGIC >01/07/2018)....

T	A	D	MF	NSE_FNO	MASTERS	DAY-TO-DAY	Margin Reporting(New)(R500)	REPORTS-II	SM	CR	500		
Logic:	NONE	Trade Dt.:	29/06/2018	Pending Dt.:	01/04/2018	Penalty On:	T+1	Stock Opt.:	SYSTEM	View	Excel	Formula	Exch Doc.

Note : For Old format kindly use None option.

Notes For Margin Reporting Logic & Calculations Are As Follows From 02nd July, 2018 Onwards:

- Span Margin + Premium Margin + Exposure Margin To Report / Collect on T Day.
- Balance Considered Will Be Closing Balance Of T Day Excluding:
 - T Days Bill Amount For Derivative / Currency Segment.
 - T Day & T-1 Days Bill For Cash Segment
- For M2M Reporting Following Will Be Considered:
 - Excess Cash + Collateral Credit After T Day's Margin Reporting
 - T+1 Day's Net Credit Balance Of Receipt, Payment & JV

Following Are Few Examples To Explain All Cases:

Cases	Required Margin (Initial + Exposure) (A)	Required M2M (B)	T Day Collateral Value (Stock+FD+BG) (C)	T Day Ledger Closing (Cash) (D)	Margin Short (Without M2M) $E=(C+D)-A$, If Short	Cash Available For M2M $F=(C+D)-A$, If Excess	T+1 Day Rec/ Pay / JV (Only Ledger Net Credit Will Be Consider) (G)	M2M Short $H=(F+G)-B$	Margin Reported (A-E) + (B-H)
Case 1	100000	10000 Dr	110000	20000	0	30000	-15000	0	110000
Case 2	100000	10000 Dr	110000	4000	0	14000	5000	0	110000
Case 3	100000	10000 Dr	70000	20000	10000	0	0	10000	90000
Case 4	100000	10000 Dr	70000	30000	0	0	20000	0	110000
Case 5	100000	10000 Dr	0	50000	50000	0	10000	0	60000
Case 6	100000	10000 Dr	0	100000	0	0	0	10000	100000
Case 7	100000	10000 Dr	110000	0	0	10000	0	0	110000
Case 8	100000	10000 Dr	40000	-20000	80000	0	20000	0	30000