Annexure 1

Margin Reporting & Penalty File Formats

Segment: Equity Cash Segment

1. **Margin Reporting File for Clearing Members/Custodian Clearing Members /Trading Members**

Title	Margin Reporting File for Clearing Member/Custodian Clearing Member/Trading Member	
File Name	EQ_MGCM_<MEMBERCODE>_DDMMYYYY.CSV	**For Clearing Members/Custodian Clearing Members**
	EQ_MGTM_<MEMBERCODE>_DDMMYYYY.CSV	**For Trading Members**

Sr.No	Field Name	Remarks	Data type
1	Trade Date	DD-MMM-YYYY	Char (11)
2	Trading Member Code/CP Code/Client Code	Client code/CM Code/TM Code	VarChar (12)
3	VaR Margin	This field will contain the VaR Margin	Numeric
4	Extreme Loss Margin (ELM)	This field will contain the Extreme Loss Margin	Numeric
5	MTM Margin	This field will contain the MTM Margin (Net loss)	Numeric
6	Filler	Reserved for future use & any value in the same shall be ignored	Numeric
7	Filler	Reserved for future use & any value in the same shall be ignored	Numeric
8	Total Margin	Total Margin Payable (Sr.No 3+4+5+6+7)	Numeric
9	Account Type	Not applicable (N)	Char (1)

2. Margin Reporting File Received from Clearing Members/Custodian Clearing Members /Trading Members

Title	Margin Reporting File Received from Clearing Member/Custodian Clearing Member/Trading Member	
File Name	EQ_MRCM_<MEMBERCODE>.Mnn	**For Clearing Members/Custodian Clearing Members**
	EQ_MRTM_<MEMBERCODE>.Mnn	**For Trading Members**

Sr.No	Field Name	Remarks	Data type
1	Trade Date	DD-MMM-YYYY	Char (11)
2	Trading Member Code/CP Code/Client Code	Client code/CM Code/TM Code	VarChar (12)
3	VaR Margin	This field will contain the VaR Margin	Numeric
4	Extreme Loss Margin (ELM)	This field will contain the Extreme Loss Margin	Numeric
5	MTM Margin	This field will contain the MTM Margin	Numeric
6	Filler	Reserved for future use & any value in the same shall be ignored	Numeric
7	Filler	Reserved for future use & any value in the same shall be ignored	Numeric
8	Total Margin	Total Margin Payable (Sr.No 3+4+5+6+7)	Numeric
9	Account Type	Not applicable (N)	Char (1)
10	Margin collected	Reserved for Member Reporting	Numeric

Notes:

M: File indicator
nn: incremental number (the information of margin collected as provided in the file with latest batch number for the trade day is considered as final by the Clearing Corporation)

General Instructions:

✓ Members will be required to report a single consolidated value comprising of VaR margin, ELM margin, mark to market loss and any other margin as stipulated by Exchange/ICCL in case of Equity cash segment.
✓ Default value in the filler fields will be "0".
✓ Members should adhere to file naming conventions strictly for uploading files on Extra-net portal.

- ✓ In case where the same margin file is uploaded multiple times by the member, then the latest uploaded file will be considered as final.
- ✓ The working day excludes Saturday, Sunday, or a holiday at the Exchange, Clearing Banks.

3. Margin Response File to Clearing Members/Custodian Clearing Members /Trading Members

Title	Margin Response File to Clearing Member/Custodian Clearing Member/Trading Member	
File Name	EQ_MGRCM_<MEMBERCODE>_DDMMYYYY.CSV	**For Clearing Members/Custodian Clearing Members**
	EQ_MGRTM_<MEMBERCODE>_DDMMYYYY.CSV	**For Trading Members**

Sr.No	Field Name	Remarks	Data type
1	Trade Date	DD-MMM-YYYY	Char (11)
2	Trading Member Code/CP Code/Client Code	Client code/CM Code/TM Code	VarChar (12)
3	VaR Margin	This field will contain the VaR Margin	Numeric
4	Extreme Loss Margin (ELM)	This field will contain the Extreme Loss Margin	Numeric
5	MTM Margin	This field will contain the MTM Margin	Numeric
6	Filler	Reserved for future use & any value in the same shall be ignored	Numeric
7	Filler	Reserved for future use & any value in the same shall be ignored	Numeric
8	Total Margin	Total Margin Payable (Sr.No 3+4+5+6+7)	Numeric
9	Account Type	Not applicable (N)	Char (1)
10	Margin File uploaded datetime	Date & Time of margin file uploaded into the exchange system. (Eg: 03DEC2019 15:01:52:350)	Datetime
11	Reported Margin	Margin Reported by member	Numeric
12	Margin shortage	If any difference in Total Margin and Margin collected.	Numeric

13	Penalty code	If any Margin shortage then apply penalty category. (A, B & C)	Char (1)
14	Penalty Amount	If any Margin shortage then applied penalty as given by SEBI.	Numeric

4. **Monthly penalty File for short/ non-reporting file to Trading Members/Clearing Members/Custodian Clearing Members**

Title	Margin Penalty File to Clearing Member/Custodian Clearing members/Trading Member (Monthly)	
File Name	EQ_PNLCM_<MEMBERCODE>_MMYYYY	**For Clearing Members/Custodian Clearing Members**
	EQ_PNLTM_<MEMBERCODE>_MMYYYY	**For Trading Members**

Sr.No.	Field Name	Remarks	Data type
1	Trade Date	DD-MMM-YYYY	Char (11)
2	Trading Member Code/CP Code/Client Code	Client code/CM Code/TM Code	Char (12)
3	Shortfall Amount		Numeric
4	Penalty Amount		Numeric
5	GST Amount		Numeric
6	Total Penalty Amount		Numeric

5. **Daily penalty File for short/ non-reporting file to Trading Members/ Clearing Members/Custodian Clearing Members**

Title	Margin Penalty File to Clearing Member/Custodian Clearing Member/Trading Member (Daily)	
File Name	EQ_PNLCM_<MEMBERCODE>_DDMMYYYY	**For Clearing Members/Custodian Clearing Members**
	EQ_PNLTM_<MEMBERCODE>_DDMMYYYY	**For Trading Members**

Sr.No.	Field Name	Remarks	Data type
1	Trade Date	DD-MMM-YYYY	Char (11)
2	Trading Member Code/CP Code/Client Code	This field will contain the Trading Member ID / Custodial Participant Code/Client ID (Client for TM).	Char (12)
3	Shortfall Amount		Numeric
4	Penalty Amount		Numeric
5	GST Amount		Numeric
6	Total Penalty Amount		Numeric

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