

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : SECURITIES LENDING & BORROWING SCHEME (SLBS)

Download Ref No : NCL/CMPT/38684

Date : August 24, 2018

Circular Ref. No : 065/2018

All Participants / Custodians,

Sub: Additional Report in Securities Lending and Borrowing Scheme

Further to circular No. 031/2017 (NSCCL/CMPT/34655), dated April 17, 2017, Participants are requested to note that in addition to all existing reports, a provisional report shall be downloaded to Borrowing Participants on 'T' day (i.e. Trade date) with effect from August 27, 2018.

The file shall specify the Lending Price value along with the provisional margin amounts on the shares borrowed which shall be levied on T+1 day.

Name of the file	Details
S_PROV_MGN_<Participant code>_ddmmyyyy.csv.gz	The File shall only be provided to a Borrowing participant on Trade date.
	The File shall consist of details regarding the Lending price value on the shares borrowed on the Trade date by the Participant along with the Provisional Margins which shall be actually levied on the Participant on T+1 day (Post Successful First Leg Settlement)

File format for the above report is attached as Annexure I.

**For and on behalf of
NSE Clearing Limited**

(Formerly known as National Securities Clearing Corporation Limited)

Nisha Pillai
Chief Manager

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ANNEXURE I

File Naming convention: S_PROV_MGN_<Participant _code>_ddmmyyyy.csv.gz

File Location: slbftp\reports

File details and format: Comma separated File (CSV)

Client wise, security wise margin record

10	Client Code	Security Symbol	Security Series	Expiry Date	Settlement Type	Settlement Number	Buy Qty	Lending Price	Lending Price Value	Margin Amount
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Client wise, total margin record

20	Client Code	Lending Price Value	Margin Amount
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Security wise, margin record

30	Security Symbol	Security Series	Expiry Date	Buy Qty	Lending Price Value	Margin Amount
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Participant wise, total margin record

40	Lending Price Value	Total Margins
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