

DEPARTMENT: CURRENCY DERIVATIVE SEGMENT

Download Ref No: NCL/CD/55118

Date: Jan 03, 2023

Circular Ref. No: 02/2023

All Members,

Sub: Standardization of Clearing and Settlement file formats-Update

This is in continuation to circular NCL circular NCL/CD/54399 dated Nov 11, 2022 and NCL consolidated circular NCL/CD/55099 dated Jan 02, 2023.

Please find attached revised standardized formats and nomenclature for list of files involving upload and response, as Annexure B. Kindly note following

1. It shall be optional for members to specify header in upload files of client margin reporting and collateral release. The same is specified in Annexure B index.
2. The header shall be provided in collateral export and in response file of client margin reporting and collateral release request irrespective of whether the member has specified header in upload file. The same is specified in Annexure B index.
3. The revised formats of such files involving upload/ response shall be mandatory from 03rd April 2023 only. Till such time old (existing) format of upload/ response only shall continue.
4. The client margin reporting done on or after 03-April-2023 for trade dates prior to 03-April-2023, shall need to be done in revised format only.

Further please note that

1. Reports specified in Annexure 1 have been removed from scope of standardization and members shall refer to non-standardized reports in such case.
2. The revised standardized formats of end of day reports have been incorporated in NCL consolidated circular NCL/CD/55099 dated Jan 02, 2023 as Part E.
3. The ISO tag used for Trading Member Code/CP Code for intraday and end of day MCGM, MG18 is revised to "BrkrOrCtdnPtcptId"

Market participants are advised to take note of the same and plan necessary changes in their systems.

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

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Chief Manager

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Annexure 1

Sr no	Name	File name
1	Client margin reporting penalty file TM Level	NCL_X_PNL01_<MEMBER CODE>_DDMMYYYY.CSV
2	Client margin reporting penalty file CM Level	NCL_X_PNL02_<MEMBER CODE>_DDMMYYYY.CSV
3	Client margin reporting penalty file CM Level	NCL_X_PNL03_<MEMBER CODE>_DDMMYYYY.CSV