

DEPARTMENT: FUTURES & OPTIONS

Download Ref No: NCL/CMPT/52822

Date: Jun 30, 2022

Circular Ref. No: 071/2022

All Members,

Sub: Standardization of Clearing and Settlement file formats-Additional reports

This is in continuation to circular NCL/CMPT/52489 dated Jun 01, 2022 regarding Standardization of Clearing and Settlement file formats.

The standardised file formats for additional files are provided in Annexure A (CTM position, Intraday and end of day Margin reports) and Annexure B (Do not Exercise request upload file and response, Client margin upload file and response, Client epi allocation upload file and response, collateral release/ transfer upload file and response and Collateral data export).

NCL shall start downloading reports specified in circular NCL/CMPT/52489 dated Jun 01, 2022 and reports specified in Annexure A of this circular from 04-Jul-2022, in standardised format, in parallel with reports in existing format. The reports shall be downloaded at location specified in Annexure. The download of these reports in existing format shall be discontinued from 31-Oct-2022 and standardized format shall prevail thereafter.

Further the files specified in Annexure B (including DNE request upload request) shall be uploaded by members in existing format and the response to such files shall be provided in existing format till 30-Oct-2022. The new format shall be applicable only from 31-Oct-2022.

For client margin reporting, members have time till T+5 for reporting. From 31st Oct 2022 the margin reporting for trade dates prior to 31st Oct-2022 shall be in new format only.

Members are advised to take note of the same and initiate necessary changes in their systems.

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

Prashant Shinde
Chief Manager

Telephone No	Fax No	Email id
18002660050	+91-22-26598242	fao_clearing_ops@nsccl.co.in