

DEPARTMENT: FUTURES & OPTIONS

Download Ref No: NCL/CMPT/55116

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/CMPT/54398 dated Nov 11, 2022 and NCL consolidated circular NCL/CMPT/55098 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 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. The standardization of reports other than penalty report is dropped in view of Netting of Cash and F&O obligation from March 2023 expires as per circular NCL/CMPT/54663 dated November 30, 2022.
2. The revised standardized formats of end of day reports have been incorporated in NCL consolidated circular NCL/CMPT/55098 dated Jan 02, 2023 as part E.
3. The ISO tag used for Trading Member Code/CP Code in intraday and end of day MCGM, is revised to "BrkrOrCtdnPtcptld"

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_FO_PNL01_<MEMBER CODE>_DDMMYYYY.CSV
2	Client margin reporting penalty file CM Level	NCL_FO_PNL02_<MEMBER CODE>_DDMMYYYY.CSV
3	Client margin reporting penalty file CM Level	NCL_FO_PNL03_<MEMBER CODE>_DDMMYYYY.CSV
4	STT on Auction buyer for physical shortage	NCL_FO_STT05_<MEMBER CODE>_DDMMYYYY.CSV
5	Stamp Duty on Auction buyer for physical shortage	NCL_FO_SD05_<MEMBER CODE>_DDMMYYYY.CSV
6	Auction Square Off Report to delivering member	NCL_FO_<MEMBER CODE>_ASQR_D_DDMMYYYY.csv
7	Auction Square Off Report to receiving member	NCL_FO_<MEMBER CODE>_ASQR_R_DDMMYYYY.csv
8	Auction Difference Report	NCL_FO_<MEMBER CODE>_ADIF_DDMMYYYY.csv
9	Security Shortage report to receiving member	NCL_FO_<MEMBER CODE>_SHRT_R_DDMMYYYY.csv
10	Security Shortage report to delivering member	NCL_FO_<MEMBER CODE>_SHRT_D_DDMMYYYY.csv
11	CTM position Member Download	NCL_F_CTM_<MEMBER CODE>_DDMMYYYY.CSV
12	Do not Exercise request Upload	NCL_F_CTM_<MEMBER CODE>_DDMMYYYY.Tnn
13	Do not Exercise request response	NCL_F_CTM_<MEMBER CODE>_DDMMYYYY.Snn or Rnn
14	Early pay-in of securities upload	NCL_CLNTEPI_F_YYYYMMDD.Ynn
15	Early pay-in of securities response	NCL_<Memcode>_CLNTEPI_F_YYYYMMDD.Snn or Rnn