

DEPARTMENT: CAPITAL MARKET

Download Ref No: NCL/CMPT/55117

Date: Jan 03, 2023

Circular Ref. No: 06/2023

All Members/ Custodians/ PCM,

Sub: Standardization of Clearing and Settlement file formats-Update

This is in continuation to circular NCL circular NCL/CMPT/54937 dated Nov 11, 2022 and NCL consolidated circular NCL/CMPT/55097 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. Header is not applicable to client epi allocation of securities upload and response file.
4. Kindly note that 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.
5. 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 have been removed from scope of standardization and members shall refer to non-standardized reports in such case. The standardization reports for T+2 settled securities (with identifier _2) is dropped in view of discontinuation of T+2 settlement.
2. The revised standardized formats of end of day reports have been incorporated in NCL consolidated circular NCL/CMPT/55097 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	Daily Obligation report to Trading member	NCL_CM_memcode_DOBG01_2_<Market>_DDMMYYYY.csv
2	Daily Obligation report to Clearing member	NCL_CM_memcode_DOBG02_2_<Market>_DDMMYYYY.csv
3	Detailed Daily Obligation report to Clearing member	NCL_CM_memcode_DDOBG_2_<Market>_DDMMYYYY.csv
4	Final Obligation report to Trading member	NCL_CM_memcode_FOBG01_2_<Market>_DDMMYYYY.csv
5	Final Obligation report to Clearing member	NCL_CM_memcode_FOBG02_2_<Market>_DDMMYYYY.csv
6	Detailed Final Obligation report to Clearing member	NCL_CM_memcode_DFOBG_2_<Market>_DDMMYYYY.csv
7	STT report for Trading member	NCL_CM_STT01_memcode_2_DDMMYYYY.csv
8	STT report for Clearing member	NCL_CM_STT02_memcode_2_DDMMYYYY.csv
9	Security Shortage report to receiving member	NCL_CM_memcode_SHRT_2_R_DDMMYYYY.csv
10	Security Shortage report to delivering member	NCL_CM_memcode_SHRT_2_D_DDMMYYYY.csv
11	Client margin reporting penalty file TM Level	NCL_C_PNL01_<MEMBER CODE>_DDMMYYYY.CSV
12	Client margin reporting penalty file CM Level	NCL_C_PNL02_<MEMBER CODE>_DDMMYYYY.CSV
13	Client margin reporting penalty file CM Level	NCL_C_PNL03_<MEMBER CODE>_DDMMYYYY.CSV