NATIONAL COMMODITY CLEARING LIMITED

Circular to all Members of the Clearing Corporation
Circular No.   : NCCL/CLEARING-045/2022
Date   : September 28, 2022
Subject   : Standardization of file formats - Clearing and Settlement

This is in continuation of Circular No. NCCL/CLEARING-022/2022 dated June 09, 2022 and Circular No. NCCL/CLEARING-030/2022 date July 05, 2022 on "Standardization of file formats – Clearing and Settlement".

In this regard, as part of standardization of clearing and settlement reports, Clearing Corporations (CCs) have mutually decided to provide select reports in standardized format (csv format and ISO tags) which shall be common across all CCs as part of continued efforts to streamline the interface between CCs & Members.

In addition to reports as per Circular No. NCCL/CLEARING-022/2022, following reports will be provided in standardized format from October 31, 2022.

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

For and on behalf of
National Commodity Clearing Limited

Sweedin Satav
Vice President

For further information / clarifications, please contact
1. Customer Service Group on toll free number: 1800 266 6007
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List of Reports

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1. Margin Reporting to Trading Member

- **Naming convention**: <Trading Member Code>_MGN_DDMMYYYYHHMMSS.CSV
- This file can be downloaded by Trading Members for reporting Margin collected and Excess Collateral with other CCs of their clients.
- The file structure for the same is as given below.

Sr. No.	Field Name	Data Type	Description
1	Date	DD_MMM-YYYY	Valuation Date
2	Trading Member Code	Var Char (12)	Broker or Custodian Participant Identification
3	Client Code/CP Code	Var Char (12)	Client Identification
4	Filler		
5	Filler		
6	Filler		
7	Initial Margin	Numeric (22,2)	Initial Margin
8	Other Margin	Numeric (22,2)	Other Margin
9	MTM Margin	Numeric (22,2)	Mark To Market Margin
10	Filler		
11	Filler		
12	Peak Margin	Numeric (22,2)	Peak Margin
13	Initial Margin Collection	Numeric (22,2)	Initial Margin Reported
14	Other Margin Collection	Numeric (22,2)	Other Margin Reported
15	MTM Margin Collection	Numeric (22,2)	Mark To Market Margin Reported
16	Filler		
17	Peak Margin reported	Numeric (22,2)	Peak Margin Reported
18	Shortfall in Initial Margin	Numeric (22,2)	Initial Margin Deficit Amount

19	Shortfall in Other Margin	Numeric (22,2)	Other Margin Deficit Amount
20	Shortfall in MTM (Gain)/Loss	Numeric (22,2)	Mark To Market Margin Deficit Amount
21	Shortfall in Peak Margin	Numeric (22,2)	Peak Margin Deficit Amount
22	Filler		
23	Initial Margin at Peak Short Allocation	Numeric (22,2)	Initial Margin at the time of Peak Short Allocation
24	Collateral Value at EOD	Numeric (22,2)	Collateral Value at End of Day
25	Collateral Value at Peak Short Allocation	Numeric (22,2)	Collateral Value at Peak Short Allocation
26	Excess Collateral With Other CCs (ICCL)	Numeric (22,2)	Excess Collateral Value
27	Excess Collateral With Other CCs (MCXCCL)	Numeric (22,2)	Excess Collateral Value
28	Excess Collateral With Other CCs (NCL)	Numeric (22,2)	Excess Collateral Value
29	Excess Collateral With Other CCs (Others)	Numeric (22,2)	Excess Collateral Value
30	Delay In Processing Allocation Request	Numeric (22,2)	Delay In Processing Allocation Request
31	Trade In Wrong Client Code	Numeric (22,2)	Trade in Incorrect Client Code
32	Shortfall in EOD Short allocation	Numeric (22,2)	Deficit in EOD Short Allocation
33	Shortfall in Peak Short allocation	Numeric (22,2)	Deficit in Peak Short Allocation

2. **Margin Reporting to Clearing Member**

- **Naming convention**: <Primary Member Code>_CM_MGN_DDMMYYYYHHMMSS.CSV
- This file can be downloaded by Clearing Members for reporting Margin collected and Excess Collateral with other CCs of their Trading Members.
- The file structure for the same is as given below.

Sr. No.	Field Name	Data Type	Description
1	Date	DD_MMM-YYYY	Valuation Date
2	Clearing Member ID	Varchar (12)	Clearing Member Code
3	Trading Member Code	Var Char (12)	Broker or Custodian Participant Identification
4	Filler		
5	Filler		
6	Filler		
7	Filler		
8	Initial Margin	Numeric (22,2)	Initial Margin
9	Other Margin	Numeric (22,2)	Other Margin
10	MTM Margin	Numeric (22,2)	Mark To Market Margin
11	Filler		
12	Filler		
13	Peak Margin	Numeric (22,2)	Peak Margin
14	Initial Margin Collection	Numeric (22,2)	Initial Margin Reported
15	Other Margin Collection	Numeric (22,2)	Other Margin Reported
16	MTM Margin Collection	Numeric (22,2)	Mark To Market Margin Reported
17	Filler		
18	Peak Margin reported	Numeric (22,2)	Peak Margin Reported
19	Shortfall in Initial Margin	Numeric (22,2)	Initial Margin Deficit Amount
20	Shortfall in Other Margin	Numeric (22,2)	Other Margin Deficit Amount
21	Shortfall in MTM (Gain)/Loss	Numeric (22,2)	Mark To Market Margin Deficit Amount
22	Shortfall in Peak Margin	Numeric (22,2)	Peak Margin Deficit Amount
23	Initial Margin at Peak Short Allocation	Numeric (22,2)	Initial Margin at the time of Peak Short Allocation
24	Collateral Value at EOD	Numeric (22,2)	Collateral Value at End of Day

25	Collateral Value at Peak Short Allocation	Numeric (22,2)	Collateral Value at Peak Short Allocation
26	Excess Collateral With Other CCs (ICCL)	Numeric (22,2)	Excess Collateral Value
27	Excess Collateral With Other CCs (MCXCCL)	Numeric (22,2)	Excess Collateral Value
28	Excess Collateral With Other CCs (NCL)	Numeric (22,2)	Excess Collateral Value
29	Excess Collateral With Other CCs (Others)	Numeric (22,2)	Excess Collateral Value
30	Delay In Processing Allocation Request	Numeric (22,2)	Delay In Processing Allocation Request
31	Trade In Wrong Client Code	Numeric (22,2)	Trade in Incorrect Client Code
32	Shortfall in EOD Short allocation	Numeric (22,2)	Deficit in EOD Short Allocation
33	Shortfall in Peak Short allocation	Numeric (22,2)	Deficit in Peak Short Allocation

3. Margin Reporting from Trading Member

- **Naming convention**: <Trading Member Code>_MGN_DDMMYYYYHHMMSS.CSV:
- This file can be Uploaded by Trading Members for reporting Margin collected and Excess Collateral with other CCs of their clients.
- The file structure for the same is as given below.

Sr. No.	Field Name	Data Type	Description
1	Date	DD_MMM-YYYY	Valuation Date
2	Trading Member Code	Var Char (12)	Broker or Custodian Participant Identification
3	Client Code/CP Code	Var Char (12)	Client Identification
4	Filler		
5	Filler		
6	Filler		
7	Initial Margin	Numeric (22,2)	Initial Margin
8	Other Margin	Numeric (22,2)	Other Margin
9	MTM Margin	Numeric (22,2)	Mark To Market Margin

10	Filler		
11	Filler		
12	Peak Margin	Numeric (22,2)	Peak Margin
13	Initial Margin Collection	Numeric (22,2)	Initial Margin Reported
14	Other Margin Collection	Numeric (22,2)	Other Margin Reported
15	MTM Margin Collection	Numeric (22,2)	Mark To Market Margin Reported
16	Filler		
17	Peak Margin reported	Numeric (22,2)	Peak Margin Reported
18	Shortfall in Initial Margin	Numeric (22,2)	Initial Margin Deficit Amount
19	Shortfall in Other Margin	Numeric (22,2)	Other Margin Deficit Amount
20	Shortfall in MTM (Gain)/Loss	Numeric (22,2)	Mark To Market Margin Deficit Amount
21	Shortfall in Peak Margin	Numeric (22,2)	Peak Margin Deficit Amount
22	Filler		
23	Initial Margin at Peak Short Allocation	Numeric (22,2)	Initial Margin at the time of Peak Short Allocation
24	Collateral Value at EOD	Numeric (22,2)	Collateral Value at End of Day
25	Collateral Value at Peak Short Allocation	Numeric (22,2)	Collateral Value at Peak Short Allocation
26	Excess Collateral With Other CCs (ICCL)	Numeric (22,2)	Excess Collateral Value
27	Excess Collateral With Other CCs (MCXCCL)	Numeric (22,2)	Excess Collateral Value
28	Excess Collateral With Other CCs (NCL)	Numeric (22,2)	Excess Collateral Value
29	Excess Collateral With Other CCs (Others)	Numeric (22,2)	Excess Collateral Value
30	Delay In Processing Allocation Request	Numeric (22,2)	Delay In Processing Allocation Request
31	Trade In Wrong Client Code	Numeric (22,2)	Trade in Incorrect Client Code
32	Shortfall in EOD Short allocation	Numeric (22,2)	Deficit in EOD Short Allocation
33	Shortfall in Peak Short allocation	Numeric (22,2)	Deficit in Peak Short Allocation

4. Margin Reporting from Clearing Member

- **Naming convention**: <Primary Member Code>_CM_MGN_DDMMYYYYHHMMSS.CSV
- This file can be Uploaded by Clearing Members for reporting Margin collected and Excess Collateral with other CCs of their Trading Members.
- The file structure for the same is as given below.

Sr. No.	Field Name	Data Type	Description
1	Date	DD_MMM-YYYY	Valuation Date
2	Clearing Member ID	Varchar(12)	Clearing Member Code
3	Trading Member Code	Var Char (12)	Broker or Custodian Participant Identification
4	Filler		
5	Filler		
6	Filler		
7	Filler		
8	Initial Margin	Numeric (22,2)	Initial Margin
9	Other Margin	Numeric (22,2)	Other Margin
10	MTM Margin	Numeric (22,2)	Mark To Market Margin
11	Filler		
12	Filler		
13	Peak Margin	Numeric (22,2)	Peak Margin
14	Initial Margin Collection	Numeric (22,2)	Initial Margin Reported
15	Other Margin Collection	Numeric (22,2)	Other Margin Reported
16	MTM Margin Collection	Numeric (22,2)	Mark To Market Margin Reported
17	Filler		
18	Peak Margin reported	Numeric (22,2)	Peak Margin Reported
19	Shortfall in Initial Margin	Numeric (22,2)	Initial Margin Deficit Amount

20	Shortfall in Other Margin	Numeric (22,2)	Other Margin Deficit Amount
21	Shortfall in MTM (Gain)/Loss	Numeric (22,2)	Mark To Market Margin Deficit Amount
22	Shortfall in Peak Margin	Numeric (22,2)	Peak Margin Deficit Amount
23	Initial Margin at Peak Short Allocation	Numeric (22,2)	Initial Margin at the time of Peak Short Allocation
24	Collateral Value at EOD	Numeric (22,2)	Collateral Value at End of Day
25	Collateral Value at Peak Short Allocation	Numeric (22,2)	Collateral Value at Peak Short Allocation
26	Excess Collateral With Other CCs (ICCL)	Numeric (22,2)	Excess Collateral Value
27	Excess Collateral With Other CCs (MCXCCL)	Numeric (22,2)	Excess Collateral Value
28	Excess Collateral With Other CCs (NCL)	Numeric (22,2)	Excess Collateral Value
29	Excess Collateral With Other CCs (Others)	Numeric (22,2)	Excess Collateral Value
30	Delay In Processing Allocation Request	Numeric (22,2)	Delay In Processing Allocation Request
31	Trade In Wrong Client Code	Numeric (22,2)	Trade in Incorrect Client Code
32	Shortfall in EOD Short allocation	Numeric (22,2)	Deficit in EOD Short Allocation
33	Shortfall in Peak Short allocation	Numeric (22,2)	Deficit in Peak Short Allocation

5. **Margin Reporting Response file for Trading Member**

- **Naming convention**:

  <TMID>_DDMMYYYY_Client_Margin_Status_Report_DDMMYYYYHHMMSS.CSV

- This file can be downloaded by Trading Members in response to the Margin collected and Excess Collateral with other CCs reported for their clients.

- The file structure for the same is as given below.

Sr. No.	Field Name	Data Type	Description
1	Date	DD_MMM-YYYY	Valuation Date
2	Trading Member Code	Var Char (12)	Broker or Custodian Participant Identification
3	Client Code/CP Code	Var Char (12)	Client Identification
4	Filler		

5	Filler		
6	Filler		
7	Initial Margin	Numeric (22,2)	Initial Margin
8	Other Margin	Numeric (22,2)	Other Margin
9	MTM Margin	Numeric (22,2)	Mark To Market Margin
10	Filler		
11	Filler		
12	Peak Margin	Numeric (22,2)	Peak Margin
13	Initial Margin Collection	Numeric (22,2)	Initial Margin Reported
14	Other Margin Collection	Numeric (22,2)	Other Margin Reported
15	MTM Margin Collection	Numeric (22,2)	Mark To Market Margin Reported
16	Filler		
17	Peak Margin reported	Numeric (22,2)	Peak margin Reported
18	Shortfall in Initial Margin	Numeric (22,2)	Initial Margin Deficit Amount
19	Shortfall in Other Margin	Numeric (22,2)	Other Margin Deficit Amount
20	Shortfall in MTM (Gain)/Loss	Numeric (22,2)	Mark To Market Margin Deficit Amount
21	Shortfall in Peak Margin	Numeric (22,2)	Peak Margin Deficit Amount
22	Filler		
23	Initial Margin at Peak Short Allocation	Numeric (22,2)	Initial Margin at the time of Peak Short Allocation
24	Collateral Value at EOD	Numeric (22,2)	Collateral Value at End of Day
25	Collateral Value at Peak Short Allocation	Numeric (22,2)	Collateral Value at Peak Short Allocation
26	Excess Collateral With Other CCs (ICCL)	Numeric (22,2)	Excess Collateral Value
27	Excess Collateral With Other CCs (MCXCCL)	Numeric (22,2)	Excess Collateral Value
28	Excess Collateral With Other CCs (NCL)	Numeric (22,2)	Excess Collateral Value
29	Excess Collateral With Other CCs (Others)	Numeric (22,2)	Excess Collateral Value

30	Delay In Processing Allocation Request	Numeric (22,2)	Delay In Processing Allocation Request
31	Trade In Wrong Client Code	Numeric (22,2)	Trade in Incorrect Client Code
32	Shortfall in EOD Short allocation	Numeric (22,2)	Deficit in EOD Short Allocation
33	Shortfall in Peak Short allocation	Numeric (22,2)	Deficit in Peak Short Allocation
34	Filler		
35	Status/ Reason code	Varchar (2)	Defining Code

6. Margin Reporting Response file for Clearing Member

- **Naming convention**:

  <TMID>_DDMMYYYY_Member_Margin_Status_Report_DDMMYYYYHHMMSS.CSV

- This file can be downloaded by Clearing Members in response to the Margin collected and Excess Collateral with other CCs reported for their Trading Members.
- The file structure for the same is as given below.

Sr. No.	Field Name	Data Type	Description
1	Date	DD_MMM-YYYY	Valuation Date
2	Clearing Member ID	Varchar(12)	Clearing Member Code
3	Trading Member Code	Var Char (12)	Broker or Custodian Participant Identification
4	Filler		
5	Filler		
6	Filler		
7	Filler		
8	Initial Margin	Numeric (22,2)	Initial Margin
9	Other Margin	Numeric (22,2)	Other Margin
10	MTM Margin	Numeric (22,2)	Mark To Market Margin
11	Filler		
12	Filler		

13	Peak Margin	Numeric (22,2)	Peak Margin
14	Initial Margin Collection	Numeric (22,2)	Initial Margin Reported
15	Other Margin Collection	Numeric (22,2)	Other Margin Reported
16	MTM Margin Collection	Numeric (22,2)	Mark To Market Margin Reported
17	Filler		
18	Peak Margin Reported	Numeric (22,2)	Peak Margin Reported
19	Shortfall in Initial Margin	Numeric (22,2)	Initial Margin Deficit Amount
20	Shortfall in Other Margin	Numeric (22,2)	Other Margin Deficit Amount
21	Shortfall in MTM (Gain)/Loss	Numeric (22,2)	Mark To Market Margin Deficit Amount
22	Shortfall in Peak Margin	Numeric (22,2)	Peak Margin Deficit Amount
23	Initial Margin at Peak Short Allocation	Numeric (22,2)	Initial Margin at the time of Peak Short Allocation
24	Collateral Value at EOD	Numeric (22,2)	Collateral Value at End of Day
25	Collateral Value at Peak Short Allocation	Numeric (22,2)	Collateral Value at Peak Short Allocation
26	Excess Collateral With Other CCs (ICCL)	Numeric (22,2)	Excess Collateral Value
27	Excess Collateral With Other CCs (MCXCCL)	Numeric (22,2)	Excess Collateral Value
28	Excess Collateral With Other CCs (NCL)	Numeric (22,2)	Excess Collateral Value
29	Excess Collateral With Other CCs (Others)	Numeric (22,2)	Excess Collateral Value
30	Delay In Processing Allocation Request	Numeric (22,2)	Delay In Processing Allocation Request
31	Trade In Wrong Client Code	Numeric (22,2)	Trade in Incorrect Client Code
32	Shortfall in EOD Short allocation	Numeric (22,2)	Deficit in EOD Short Allocation
33	Shortfall in Peak Short allocation	Numeric (22,2)	Deficit in Peak Short Allocation
34	Filler		
35	Status	Varchar (2)	Defining Code

7. Client Penalty Report (PLN01)

- **Naming convention**: NCCL_PNL01_<Trading Member Code>DDMMYYYY.csv
- This file can be downloaded by Trading Members giving details of penalties levied for their clients.
- The file structure for the same is as given below.

Sr. No.	Field Name	Data Type	Description
1	Trade Date	Date	Date in DD-MON-YYYY format
2	Client Code	Varchar(12)	Client Identification
3	Shortfall Amount	Number(20,2)	Total Shortfall
4	Penalty Amount	Number(20,2)	Penalty Amount for Trade Date
5	GST Amount	Number(20,2)	GST amount
6	Total Penalty Amount	Number(20,2)	Penalty amount including GST

8. Member Penalty Report

- Naming convention: NCCL_PNL02_<Clearing Member Code>DDMMYYYY.csv
- This file can be downloaded by Clearing Members giving details of penalties levied for their Trading Members.
- The file structure for the same is as given below.

Sr. No.	Field Name	Data Type	Description
1	Trade Date	Date	Date in DD-MON-YYYY format
2	TM Code/ CP Code	Varchar(12)	Broker or Custodian Participant Identification
3	Shortfall Amount	Number(20,2)	Total Shortfall
4	Penalty Amount	Number(20,2)	Penalty Amount for Trade Date
5	GST Amount	Number(20,2)	GST amount
6	Total Penalty Amount	Number(20,2)	Penalty amount including GST