
NATIONAL COMMODITY CLEARING LIMITED

Circular to all Members of the Clearing Corporation

Circular No. : NCCL/CLEARING-046/2023

Date : June 27, 2023

Subject : Format of Report downloads for Clearing and Settlement

This is with reference to the Circular No. NCCL/CLEARING-062/2019 dated September 13, 2019, Circular No. NCCL/CLEARING-055/2022 dated November 22, 2022 and Circular No. NCCL/CLEARING-003/2023 dated January 16, 2023 regarding, "Format of Report downloads" and "Standardization of file formats - Clearing and Settlement". The file formats for clearing and settlement are consolidated at one place and made available to the members in this Circular.

- 1. Masters**
- 2. Trades**
- 3. Positions**
- 4. Funds**
- 5. Collaterals**
- 6. Physical Settlement**
- 7. Margin and Short Allocation Reporting Files**
- 8. Standardized file formats**

Members and their Clients are requested to take note of the same.

For and on behalf of

National Commodity Clearing Limited

Sweedini Satav,
Vice President

For further information / clarifications, please contact

1. Customer Service Group on toll free number: 1800 266 6007
 2. Customer Service Group by e-mail to : contactus@nccl.co.in
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CONSOLIDATED LIST OF REPORTS

A. MASTERS

Sr. No.	File name	File Name Details
1	CN01	Contracts Report
2	BC	Clearing Bhav Copy Report

B. TRADES

Sr. No.	File name	File Name Details
1	TR01	Trades Report for Trading Member
2	TR02	Trades report for Clearing Member
3	CTT01	Commodities Transaction Tax details for Trading Member
4	CTT02	Commodities Transaction Tax details for Clearing Member
5	SD01	Stamp Duty Report for Trading Member
6	SD02	Stamp Duty Report for Clearing Member

C. POSITIONS

Sr. No.	File name	File Name Details
1	PS03	Detailed Position File for Trading Member
2	PS04	Detailed Position File for Clearing Member
3	PS06	Detailed Position File for STCM and PCM
4	EX01	Detailed Exercise Report for Trading Member
5	EX02	Detailed Exercise Report for Clearing Member
6	AS01	Detailed Assignment Report for Trading Member
7	AS02	Detailed Assignment Report for Clearing Member

D. FUNDS

Sr. No.	File name	File Name Details
1	BK01	Netted Bank Transaction Report
2	BK02	Bank Summary Report
3	BK03	Bank Transaction Report

E. COLLATERALS

Sr. No.	File name	File Name Details
1	CL01	Collateral Details - Statement of Capital and Collateral Breakup
2	CL02	Report providing details of Collateral kept towards BMC
3	FSBR	Fund Shortage Block Report
4	MSBR	Margin Shortage Block Report
5	VALUATION_CM	Securities Valuation Report for Clearing Member
6	VALUATION_TM	Securities Valuation Report for Trading Member

F. PHYSICAL SETTLEMENT

Sr. No.	File name	File Name Details
1	RS03	Request Status Report (With Counter Party Details)
2	SS03	Settlement Report for Deliveries Obligation
3	SS06	Settlement Report for Deliveries Obligation
4	AL02	Delivery Allocation Status Report for Clearing Member
5	AL03	Delivery Allocation Status Report for Trading Member
6	SS04	Deliveries Premium-Discount Report
7	SS05	Deliveries Shortage Report
8	DWTH	Member wise Withheld Commodities Statement
9	DFRS	Commodity Wise Receipt Statement
10	DFDS	Commodity Wise Delivery Statement
11	EPIR	Early pay-in report
12	SL01	Goods and Service Tax (GST) Settlement Obligation Report

G. MARGIN AND SHORT ALLOCATION REPORTING FILES

Sr. No.	File name	File Name Details
1	MGN	Margin and EOD Short Allocation Reporting to Trading Member
2	MGN_CM	Margin and EOD Short Allocation Reporting to Clearing Member
3	MGN	Margin and EOD Short Allocation Reporting from Trading Member
4	MGN_CM	Margin and EOD Short Allocation Reporting from Clearing Member
5	Client Margin Status Report	Margin and EOD Short Allocation Reporting Response file for Trading Member
6	Member Margin Status Report	Margin and EOD Short Allocation Reporting Response file for Clearing Member
7	PSA_CM	Intraday/Peak Short Allocation Reporting Format for Clearing Members
8	PSA_TM	Intraday/Peak Short Allocation Reporting Format for Trading Members

H. STANDARDIZED FILE FORMATS
a) Files with header applicability (with ISO Tags)

Sr. No.	File name	File Name Details
1	TR01	Trade Report for Trading Member
2	TR02	Trade Report for Clearing Member
3	FOBG01	Final Obligation Report for Clearing Member
4	FOBG02	Final Obligation Report for Trading Member
5	PS03	Detailed Position File for Trading Member
6	PS04	Detailed Position File for Clearing Member
7	PS06	Detailed Position File for STCM and PCM
8	PNL01	Client Penalty Report
9	PNL02	Member Penalty Report
10	MGTM	Margin Reporting to Trading Member (MGTM)
11	MGCM	Margin Reporting to Clearing Member (MGCM)
12	MGTM	Margin Reporting from Trading Member (MGTM)
13	MGCM	Margin Reporting from Clearing Member (MGCM)
14	MGRTM	Margin Reporting Response file for Trading Member
15	MGRCM	Margin Reporting Response file for Clearing Member

b) Files without header applicability (without ISO tags)

Sr. No.	File name	File Name Details
1	CTT01	Commodities Transaction Tax Report for Trading Member
2	CTT02	Commodities Transaction Tax Report for Clearing Member
3	SD01	Stamp Duty Report for Trading Member
4	SD02	Stamp Duty Report for Clearing Member

A. Masters

1. Contracts Report

- **Naming Convention:** NCDEX_CN<01>_DDMMYYYY.CSV
- This report is for trading and clearing members. It contains information about the active contracts for a business day.
- This file will be generated after close of trading hours on each business date
- The file structure for the same is as given below:

Sr. No.	Column Name	Data Type	Description/Remarks
1	Date	Char (11)	Business date in DD-MON-YYYY Format
2	Contract Instrument Type	Char (6)	FUTCOM for Futures on Commodity OPTFUT for Options in Goods FUTIDX for Futures on Index
3	Symbol	Char (10)	Contract Descriptor
4	Expiry Date	Char (11)	Expiry date of Contract DD-MON-YYYY format
5	Strike Price	Double (9,2)	0 for Futures contract Strike price of Options contract
6	Option Type	Char (2)	CE for Call European Option PE for Put European Option FF – Futures on Commodity and Futures on Index
7	Corporate Action level	Long Int (2)	Default – 0
8	Contract Multiplying factor Numerator	Long Int (9)	Multiplying Factor Numerator Of the Contract
9	Contract Multiplying factor Denominator	Long Int (9)	Multiplying Factor Denominator of the Contract
10	Price Unit	Char (10)	Price Unit of the Contract
11	Qty Unit	Char (10)	Quantity Unit Of the Contract
12	Delivery Lot	Long Int (9)	Delivery Lot of the Contract
13	Delivery Unit	Char (10)	Delivery Unit of the Contract
14	Regular Lot	Long Int (5)	Market lot
15	Contract Start Date	Char (11)	Start date of Contract in DD-MON-YYYY format
16	Contract Maturity Date	Char (11)	Maturity date of contract in DD-MON-YYYY format
17	Exercise Start Date	Char (11)	Exercise start date for Options Contract Not applicable for Futures Contracts
18	Exercise End Date	Char (11)	Exercise end date for options contract Not applicable for Futures Contracts

19	Exercise Style	Char (1)	E-Futures / European Options A-American Options
20	Market Type	Char (1)	Default value 'N' – Normal
21	Open Price	Double (13,2)	Open price of the contract on business date
22	High Price	Double (13,2)	High price of the contract on business date
23	Low Price	Double (13,2)	Low price of the contract on business date
24	Closing Price	Double (13,2)	Close price of the contract on business date
25	Daily Settlement Price	Double (13,2)	Settlement Price of the contract on business date
26	Underlying Settlement Price	Double (13,2)	On maturity date, the Settlement price of the underlying else it will be 0.
27	Underlying Instrument Type	Char (6)	NULL for Futures on Commodity and Futures on Index 'FUTCOM' for Options in Goods
28	Underlying Symbol	Char (10)	Underlying Symbol (commodity) for the Contract
29	Underlying Series	Char (2)	Default value as XX
30	Underlying Expiry Date	Char (11)	NULL for Futures on Commodity and Futures on Index Expiry of underlying Futures contract for Options
31	Underlying Strike Price	Double (9,2)	NULL for Futures on Commodity and Futures on Index Strike 0 for underlying futures for Options
32	Underlying Option Type	Char (2)	NULL for Futures on Commodity and Futures on Index 'FF' for Options
33	Underlying Corporate Action Level	Long Int (2)	NULL for Futures on Commodity and Futures on Index 0 for Options

2. Clearing Bhav Copy Report

- **Naming Convention:** NCDEX_BC_DDMMYYYY.DAT
- This report is for trading and clearing members. It contains contract-wise price movement information for a business day including Daily Settlement Price and Open Interest
- Control Record Structure is given below :

Sr. No.	Column Name	Data Type	Description/Remarks
1	Record Type	Char (2)	Default Value '01'
2	Number of Detail Records	Number (6)	Total number of records in the file
3	Batch date	Date (8)	Date in DDMMYYYY format

4	Batch Number	Number (7)	Batch number of the file
5	Total Traded quantity	Number (18)	Sum of traded quantity of all detail records in the file
6	Total traded value	Number (19,2)	Sum of traded value of all detail records in the file

Detail Record Structure is given below:

Sr. No.	Column Name	Data Type	Description/Remarks
1	Record Type	Char (2)	Default Value '02'
2	Instrument type	Char (6)	FUTCOM for Futures on Commodity OPTFUT for Options in Goods FUTIDX for Futures on Index
3	Symbol	Char (10)	Contract Descriptor
4	Expiry Date	Date (8)	DDMMYYYY
5	Strike Price	Number (9,2)	Strike Price
6	Option type	Char (2)	FF for Futures on Commodity and Futures on Index CE for Call European Option PE for Put European Option
7	CA level	Number (2)	Blank
8	Open Price	Number (13,2)	Open price of the contract on application date
9	High Price	Number (13,2)	High price of the contract on application date
10	Low Price	Number (13,2)	Low price of the contract on application date
11	Close Price	Number (13,2)	Final Close price of the contract on application date
12	Last Traded Price	Number (13,2)	Last traded price of the contract
13	Previous Daily Settlement Price	Number (13,2)	Settlement price on previous trading day of the contract
14	Settlement Price	Number (13,2)	Settlement price of the contract on application date
15	Traded Quantity	Number (14)	Traded quantity
16	Trade Value	Number (17,2)	Traded value of the contract

17	Current Open Interest In Quantity	Number (9)	Total Position outstanding of the contract on application date
18	Change in Open interest	Number (10)	Difference in Open Interest of the contract from previous trading day

B. Trades

1. Trades Report for Trading Members (TR01)

- **Naming convention:** NCDEX_TR01_<Member Code>_DDMMYYYY.CSV
- The file is generated for each trading member for all contracts in member has executed at least one trade on the business date.
- The file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below.

Sr. No.	Column Name	Data Type	Description/Remarks
1	Trade Number	Varchar2 (18)	Trade Number
2	Trade Date	Date	Date in DD-MON-YYYY format
3	Activity Type	Number (2)	'02' - For Original Trade '51' - For Custodian trades not confirmed
4	Market Type	Varchar2 (1)	A-Auction/N-Normal
5	Instrument Type	Varchar2 (6)	FUTCOM – Futures on Commodity OPTFUT – Options in Goods FUTIDX - Futures on Index
6	Symbol	Varchar2 (10)	Contract Descriptor
7	Expiry Date	Date	Date in DD-MON-YYYY format
8	Strike Price	Number (9,2)	0 for futures contracts Strike price of options contracts
9	Option Type	Varchar2 (2)	FF for Futures on Commodity and Futures on Index CE for Call European option PE for Put European option
10	Corporate Action level	Number (2)	Default Value - "0"
11	Buy TM Code	Varchar2 (5)	Buy Trading Member Code

12	Sell TM Code	Varchar2 (5)	Sell Trading Member Code
13	Trade Price	Number (10,2)	Trade Price
14	Trade Date Time	Date	Trade execution time in DD-MON-YYYY HH24:MI:SS format
15	Trade Quantity	Number (12)	Trade quantity
16	Token Number	Number (15)	Numeric Contract Token No.
17	Trade Buy Branch	Number (2)	
18	Buy CM Code	Varchar2 (6)	Buy Clearing Member Code
19	Sell CM Code	Varchar2 (6)	Sell Clearing Member Code
20	Trade Sell Branch	Number (2)	
21	Buy Custodial Participant Code	Varchar2 (12)	
22	Buy Side Confirmation	Varchar2 (1)	
23	Sell Custodial Participant Code	Varchar2 (12)	
24	Sell Side Confirmation	Varchar2 (1)	
25	Buy Covered Uncovered Flag	Varchar2 (1)	Covered / Uncovered flag on Buy side Covered – C, Uncovered - U
26	Sell Covered Uncovered Flag	Varchar2 (1)	Covered / Uncovered flag on Sell side Covered – C, Uncovered –U
27	Buy Old Custodial Participant Code	Varchar2 (12)	
28	Buy Old CM Code	Varchar2 (6)	Buy Old Clearing Member Code
29	Sell Old Custodial Participant Code	Varchar2 (12)	
30	Sell Old CM Code	Varchar2 (6)	Sell Old Clearing Member Code
31	Buyer User ID	Number (5)	Buy member User id
32	Seller User ID	Number (5)	Sell member User id

33	Buy Order No	Varchar2 (12)	
34	Sell Order No	Varchar2 (12)	
35	Buy Client Code	Varchar2 (10)	
36	Sell Client Code	Varchar2 (10)	
37	Buy Remarks	Varchar2 (24)	
38	Sell Remarks	Varchar2 (24)	
39	Buy Position Open/Close Indicator	Varchar2 (1)	Default value 'O' - Open
40	Sell Position Open/Close Indicator	Varchar2 (1)	Default value 'O' - Open
41	Buy Proprietor / Client Flag	Varchar2 (1)	P – Proprietary C – Client
42	Sell Proprietor / Client Flag	Varchar2 (1)	P – Proprietary C – Client
43	Control Flag	Varchar2 (1)	Default 'N'
44	Buy CTCL ID	Varchar2 (15)	15 digit Buy NNF ID/CTCL ID
45	Sell CTCL ID	Varchar2 (15)	15 digit Sell NNF ID/CTCL ID

2. Trades Report for Clearing Members (TR02)

- **Naming convention:** NCDEX_TR02_<CM Primary Member Code>_DDMMYYYY.CSV
- The file is generated for each clearing member for all contracts in which trading member and/or custodian participant linked with such clearing member has executed at least one trade on the business date.
- The file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below.

Sr. No.	Column Name	Data Type	Description/Remarks
1	Trade Number	Varchar2 (18)	Trade Number
2	Trade Date	Date	Date in DD-MON-YYYY format
3	Activity Type	Number (2)	'02' - For Original Trade

			'51' - For Custodian trades not confirmed
4	Market Type	Varchar2 (1)	A-Auction/N-Normal
5	Instrument Type	Varchar2 (6)	FUTCOM – Futures on Commodity OPTFUT – Options in Goods FUTIDX - Futures on Index
6	Symbol	Varchar2 (10)	Contract Descriptor
7	Expiry Date	Date	Date in DD-MON-YYYY format
8	Strike Price	Number (9,2)	0 for futures contracts Strike price of options contracts
9	Option Type	Varchar2 (2)	FF for Futures on Commodity and Futures on Index CE for Call European option PE for Put European option
10	Corporate Action level	Number (2)	Default Value - "0"
11	Buy TM Code	Varchar2 (5)	Buy Trading Member Code
12	Sell TM Code	Varchar2 (5)	Sell Trading Member Code
13	Trade Price	Number (10,2)	Trade Price
14	Trade Date Time	Date	Trade execution time in DD-MON-YYYY HH24:MI:SS format
15	Trade Quantity	Number (12)	Trade quantity
16	Token Number	Number (15)	Numeric Contract Token No.
17	Trade Buy Branch	Number (2)	
18	Buy CM Code	Varchar2 (6)	Buy Clearing Member Code
19	Sell CM Code	Varchar2 (6)	Sell Clearing Member Code
20	Trade Sell Branch	Number (2)	
21	Buy Custodial Participant Code	Varchar2 (12)	
22	Buy Side Confirmation	Varchar2 (1)	
23	Sell Custodial Participant Code	Varchar2 (12)	

24	Sell Side Confirmation	Varchar2 (1)	
25	Buy Covered Uncovered Flag	Varchar2 (1)	Covered / Uncovered flag on Buy side
26	Sell Covered Uncovered Flag	Varchar2 (1)	Covered / Uncovered flag on Sell side
27	Buy Old Custodial Participant Code	Varchar2 (12)	
28	Buy Old CM Code	Varchar2 (6)	Buy Old Clearing Member Code
29	Sell Old Custodial Participant Code	Varchar2 (12)	
30	Sell Old CM Code	Varchar2 (6)	Sell Old Clearing Member Code
31	Buyer User ID	Number (5)	Buy member User id
32	Seller User ID	Number (5)	Sell member User id
33	Buy Order No	Varchar2 (12)	
34	Sell Order No	Varchar2 (12)	
35	Buy Client Code	Varchar2 (10)	
36	Sell Client Code	Varchar2 (10)	
37	Buy Remarks	Varchar2 (24)	
38	Sell Remarks	Varchar2 (24)	
39	Buy Position Open/Close Indicator	Varchar2 (1)	Default value 'O' - open
40	Sell Position Open/Close Indicator	Varchar2 (1)	Default value 'O' - open
41	Buy Proprietor Client Flag	Varchar2 (1)	P – Proprietary C – Client
42	Sell Proprietor Client Flag	Varchar2 (1)	P – Proprietary C – Client
43	Control Flag	Varchar2 (1)	Default 'N'
44	Buy CTCL ID	Varchar2 (15)	15 digit Buy NNF ID/CTCL ID

45	Sell CTCL ID	Varchar2 (15)	15 digit Sell NNF ID/CTCL ID
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3. Commodities Transaction Tax details for Trading Member (CTT01)

- **Naming convention:** NCDEX_CTT01_<Member code>_DDMMYYYY.CSV
- The file is generated for each trading members giving details of Commodities Transaction Tax.
- The file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below:

Control record type 10 – CTT information at Trading Member level

Sr. No.	Field	Data Type	Description/Remarks
1	Record Type	Number (2)	Value – 10
2	CTT date	Date	DD-MMM-YYYY
3	Trading Member Code	Varchar2 (5)	
4	Total CTT	Number (15,2)	

Details record type 20 – CTT information at Client level

Sr. No.	Field	Data Type	Description/Remarks
1	Record Type	Number (2)	Value – 20
2	CTT date	Date	DD-MMM-YYYY
3	Trading Member Code	Varchar2 (5)	
4	Trading client code	Varchar2 (12)	
5	Total CTT	Number (15,2)	

Details record type 30 – CTT information at client contract level for sale of contracts

Sr. No.	Field	Data Type	Description/Remarks
1	Record Type	Number (2)	Value – 30
2	CTT date	Date	DD-MMM-YYYY

3	Trading Member Code	Varchar2 (5)	
4	Client Code	Varchar2 (12)	
5	Instrument Type	Varchar2 (6)	FUTCOM for Futures on Commodity OPTFUT for Options in Goods FUTIDX for Futures on Index
6	Symbol	Varchar2 (10)	
7	Expiry Date	Date	
8	Strike price	Number (9,2)	0 for Futures Strike Price of options contract
9	Option Type	Varchar2 (2)	CE for Call European options PE for Put European options FF for Futures on Commodity and Futures on Index
10	CA level	Number (2)	Default value 0
11	Sell quantity	Number (12)	Sell quantity for Futures or Options contract
12	Sell value	Number (15,2)	Sell value for Futures contract (Premium for options)
13	Taxable sell value futures	Number (15,2)	Taxable sell value for futures
14	Taxable sell value options	Number (15,2)	Taxable Sell value for options
15	CTT futures	Number (15,2)	CTT amount for futures
16	CTT options	Number (15,2)	CTT amount for options
17	Total CTT	Number (15,2)	

Details record type 40 – CTT information at client contract level for exercise of contracts

Sr. No.	Field	Data Type	Description/Remarks
1	Record Type	Number (2)	Value - 40
2	CTT date	Date	DD-MMM-YYYY
3	Trading Member Code	Varchar2 (5)	

4	Trading Client Code	Varchar2 (12)	
5	Instrument Type	Varchar2 (6)	OPTFUT for Options in Goods
6	Symbol	Varchar2 (10)	Underlying Symbol
7	Expiry Date	Date	DD-MMM-YYYY
8	Strike price	Number (9,2)	Strike price of options contract
9	Option Type	Varchar2 (2)	CE for Call European Options PE for Put European Options
10	CA level	Number (2)	Default value 0
11	Exercise quantity	Number (12)	Quantity Exercised
12	Exercise value	Number (15,2)	Exercise Quantity * Strike Price * multiplier
13	Taxable Exercise value	Number (15,2)	Exercise Quantity * Strike Price * multiplier
14	CTT options	Number (15,2)	CTT amount for options
15	Total CTT	Number (15,2)	

4. Commodities Transaction Tax details for Clearing Members (CTT02)

- **Naming convention:** NCDEX_CTT02_<CM Primary Member code>_DDMMYYYY.CSV
- The file give the details of Commodities Transaction Tax for each Clearing Member.
- The file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below:

Control record type 10 – CTT information at Clearing Member level

Sr. No.	Field	Data Type	Description/Remarks
1	Record Type	Number (2)	Value – 10
2	CTT date	Date	DD-MMM-YYYY
3	Due Date of payment	Date	DD-MMM-YYYY
4	Clearing Member Code	Varchar2 (6)	
5	Total CTT	Number (15,2)	

Detail record type 20 – CTT information at Trading Member level

Sr. No.	Field	Data Type	Description/Remarks
1	Record Type	Number (2)	Value – 20
2	CTT date	Date	DD-MMM-YYYY
3	Trading Member Code	Varchar2 (12)	
4	Total CTT	Number (15,2)	

Details record type 30 – CTT information at Client level

Sr. No.	Field	Data Type	Description/Remarks
1	Record Type	Number (2)	Value – 30
2	CTT date	Date	DD-MMM-YYYY
3	Trading Member Code	Varchar2 (12)	
4	Trading client code	Varchar2 (12)	
5	Total CTT	Number (15,2)	

Details record type 40 – CTT information at client contract level for sale of contracts

Sr. No.	Field	Data Type	Description/Remarks
1	Record Type	Number (2)	Value – 40
2	CTT date	Date	DD-MMM-YYYY
3	Trading Member Code	Varchar2 (12)	
4	Trading Client Code	Varchar2 (12)	
5	Instrument Type	Varchar2 (6)	FUTCOM for Futures on Commodity OPTFUT for Options in Goods FUTIDX for Futures on Index
6	Symbol	Varchar2 (10)	
7	Expiry Date	Date	DD-MON-YYYY
8	Strike price	Number (9,2)	0 for futures Strike Price of options contract

9	Option Type	Varchar2 (2)	CE for Call European Option PE for Put European Option FF for Futures on Commodity and Futures on Index
10	CA level	Number (2)	Default value 0
11	Sell quantity	Number (12)	Sell quantity (futures or options)
12	Sell value	Number (15,2)	Sell value for Futures (Premium for options)
13	Taxable sell value futures	Number (15,2)	Taxable sell value for futures
14	Taxable sell value options	Number (15,2)	Taxable sell value for options
15	CTT futures	Number (15,2)	CTT amount for futures
16	CTT options	Number (15,2)	CTT amount for options
17	Total CTT	Number (15,2)	

Details record type 50 – CTT information at client contract level for exercise of contracts

Sr. No.	Field	Data Type	Description/Remarks
1	Record Type	Number (2)	Value –50
2	CTT date	Date	DD-MMM-YYYY
3	Trading Member Code	Varchar2 (5)	
4	Trading Client Code	Varchar2 (12)	
5	Instrument Type	Varchar2 (6)	OPTFUT for Options in Goods
6	Symbol	Varchar2 (10)	
7	Expiry Date	Date	DD-MON-YYYY
8	Strike price	Number (9,2)	Strike price of options contract
9	Option Type	Varchar2 (2)	CE for Call European Option PE for Put European Option
10	CA level	Number (2)	Default value 0
11	Exercise quantity	Number (12)	Quantity Exercised

12	Exercise value	Number (15,2)	Exercise Quantity * Strike Price * multiplier
13	Taxable Exercise value	Number (15,2)	Exercise Quantity * Strike Price * multiplier
14	CTT options	Number (15,2)	CTT amount for options
15	Total CTT	Number (15,2)	

5. Stamp duty details for Trading Member (SD01)

- **Naming convention:** NCDEX_SD01_<Member code>_DDMMYYYY.CSV
- The file is generated for each trading members giving details of Stamp Duty.
- The file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below:

Control record type 10 – Stamp Duty information at Trading Member level

Sr. No.	Field	Data Type	Description/Remarks
1	Record Type	Number (2)	Value – 10
2	Trade date	Date	DD-MMM-YYYY
3	Trading Member Code	Varchar2 (5)	Member Code of buyer
4	Total Stamp Duty	Number (15,2)	

Details record type 20 – Stamp Duty information at Client level

Sr. No.	Field	Data Type	Description/Remarks
1	Record Type	Number (2)	Value – 20
2	Trade date	Date	DD-MMM-YYYY
3	Trading Member Code	Varchar2 (5)	Member Code of buyer
4	Trading client code	Varchar2 (12)	Client Code of buyer
5	Total Stamp Duty	Number (15,2)	
6	Client State	Varchar2 (50)	Permanent address state of client

Details record type 30 – Stamp Duty information at client contract level for sale of contracts

Sr. No.	Field	Data Type	Description/Remarks
1	Record Type	Number (2)	Value – 30
2	Stamp Duty date	Date	DD-MMM-YYYY
3	Trading Member Code	Varchar2 (5)	Member Code of buyer
4	Client Code	Varchar2 (12)	Client Code of buyer
5	Instrument Type	Varchar2 (6)	FUTCOM for Futures on Commodity OPTFUT for Options in Goods FUTIDX for Futures on Index
6	Symbol	Varchar2 (10)	
7	Expiry Date	Date	
8	Strike price	Number (9,2)	0 for Futures Strike Price of options contract
9	Option Type	Varchar2 (2)	CE for Call European options PE for Put European options FF for Futures on Commodity and Futures on Index
10	CA level	Number (2)	Default value 0
11	Buy quantity	Number (12)	Buy quantity for Futures or Options contract
12	Buy value	Number (15,2)	Buy value for Futures contract (Premium for options)
13	Taxable Buy value futures	Number (15,2)	Taxable Buy value for futures
14	Taxable Buy value options	Number (15,2)	Taxable Buy value for options
15	Stamp Duty futures	Number (15,2)	Stamp Duty amount for futures
16	Stamp Duty options	Number (15,2)	Stamp Duty amount for options
17	Total Stamp Duty	Number (15,2)	
18	Client State	Varchar2 (50)	Permanent address state of client

6. Stamp Duty details for Clearing Members (SD02)

- **Naming convention:** NCDEX_SD02_<CM Primary Member code>_DDMMYYYY.CSV
- The file give the details of Stamp Duty for each Clearing Member.
- The file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below:

Control record type 10 – Stamp Duty information at Clearing Member level

Sr. No.	Field	Data Type	Description/Remarks
1	Record Type	Number (2)	Value – 10
2	Trade date	Date	DD-MMM-YYYY
3	Due Date of payment	Date	DD-MMM-YYYY
4	Clearing Member Code	Varchar2 (6)	Member Code of buyer
5	Total Stamp Duty	Number (15,2)	

Detail record type 20 – Stamp Duty information at Trading Member level

Sr. No.	Field	Data Type	Description/Remarks
1	Record Type	Number (2)	Value – 20
2	Trade date	Date	DD-MMM-YYYY
3	Trading Member Code	Varchar2 (12)	Member Code of buyer
4	Total Stamp Duty	Number (15,2)	

Details record type 30 – Stamp Duty information at Client level

Sr. No.	Field	Data Type	Description/Remarks
1	Record Type	Number (2)	Value – 30
2	Trade date	Date	DD-MMM-YYYY
3	Trading Member Code	Varchar2 (12)	Member Code of buyer
4	Trading client code	Varchar2 (12)	Client Code of buyer
5	Total Stamp Duty	Number (15,2)	
6	Client State	Varchar2 (50)	Permanent address state of client

Details record type 40 – Stamp Duty information at client contract level for sale /purchase of contracts

Sr. No.	Field	Data Type	Description/Remarks
1	Record Type	Number (2)	Value – 40
2	Trade date	Date	DD-MMM-YYYY
3	Trading Member Code	Varchar2 (12)	Member Code of buyer
4	Trading Client Code	Varchar2 (12)	Member Code of Client
5	Instrument Type	Varchar2 (6)	FUTCOM for Futures on Commodity OPTFUT for Options in Goods FUTIDX for Futures on Index
6	Symbol	Varchar2 (10)	
7	Expiry Date	Date	DD-MON-YYYY
8	Strike price	Number (9,2)	0 for futures Strike Price of options contract
9	Option Type	Varchar2 (2)	CE for Call European Option PE for Put European Option FF for Futures on Commodity and Futures on Index
10	CA level	Number (2)	Default value 0
11	Buy quantity	Number (12)	Buy quantity (futures or options)
12	Buy value	Number (15,2)	Buy value for Futures (Premium for options)
13	Taxable Buy value futures	Number (15,2)	Taxable Buy value for futures
14	Taxable Buy value options	Number (15,2)	Taxable Buy value for options
15	Stamp Duty futures	Number (15,2)	Stamp Duty amount for futures
16	Stamp Duty options	Number (15,2)	Stamp Duty amount for options
17	Total Stamp Duty	Number (15,2)	
18	Client state	Varchar2 (50)	Permanent address state of client

C. Position

1. Detailed Position Report for Trading Members (PS03)

- **Naming convention:** NCDEX_PS03_<Member code>_DDMMYYYY.CSV
- The file is generated for each trading member for all contracts in which a client of trading member &/or proprietary account of the member has either a brought forward position or an open positions on that day.
- The file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below:

Sr. No.	Column Name	Data Type	Description/Remarks
1	Position Date	Date (11)	Business Date in DD-MON-YYYY format
2	Segment Indicator	Varchar2 (1)	Default value 'F' for Futures and Options
3	Settlement Type	Varchar2 (1)	'C' for Futures 'O' for Options'
4	CM Code	Char (6)	Clearing Member code
5	Member Type	Char (1)	M - Member C - Custodial Participant
6	Member Code	Varchar2 (12)	TM Code / CP Code
7	Account Type	Varchar2 (1)	P – Proprietary C – Client
8	Client Code	Varchar2 (12)	Client Code
9	Instrument Type	Varchar2 (6)	FUTCOM – Futures on Commodity OPTFUT – Options in Goods FUTIDX - Futures on Index
10	Symbol	Varchar2 (10)	Contract Descriptor
11	Expiry Date	Date (11)	Date in DD-MON-YYYY format
12	Strike Price	Number (9,2)	0 for Futures Strike Price of Options contract
13	Option Type	Char (2)	CE for Call European Option PE for Put European Option FF for Futures on Commodity and Futures on Index
14	CA level	Number (2)	Default is 0

15	B/F long Quantity	Number (9)	Long quantity brought forward from previous day
16	B/F long value	Number (15,2)	For Futures Contract- Long value brought forward from previous day For Options Contract - Value will be Zero
17	B/F short Quantity	Number (9)	Short quantity brought forward from previous day
18	B/F short value	Number (15,2)	For Futures Contract - Short value brought forward from previous day For Options Contract - Value will be Zero
19	Days buy open quantity	Number (9)	Quantity bought on business date
20	Days buy open value	Number (15,2)	Value of quantity bought on business date
21	Days sell open quantity	Number (9)	Quantity sold on business date
22	Days sell open value	Number (15,2)	Value of quantity sold on business date
23	Pre Exercise / Assignment Long quantity	Number (9)	Sum of brought forward and day long quantity
24	Pre Exercise / Assignment Long value	Number (15,2)	For Futures Contract - Sum of brought forward and day long value For Options Contract - Value will be Zero
25	Pre Exercise / Assignment Short quantity	Number (9)	Sum of brought forward and day short quantity
26	Pre Exercise / Assignment Short value	Number (15,2)	For Futures Contract - Sum of brought forward and day short value For Options Contract - Value will be Zero
27	Reserved	Number (9)	Reserved for future use. Any value in same should be Ignored
28	Reserved	Number (9)	Reserved for future use. Any value in same should be ignored
29	Reserved	Number (15,2)	Reserved for future use. Any value in same should be Ignored

30	Options Devolved Long Qty	Number (9)	<p>On Exercise For long call position / short put position: qty devolved into long position in futures on Commodity contract</p> <p>For the futures on commodity contract - long qty due to devolvement of option position For Futures on Index Contract – Value will be Zero</p>
31	Options Devolved Long Value	Number (15,2)	<p>On Exercise For the futures on commodity contract: long value due to devolvement of option position For Options Contract - Value will be Zero For Futures on Index Contract – Value will be Zero</p>
32	Options Devolved Short Qty	Number (9)	<p>On Exercise For short call position / long put position: qty devolved into short position in futures on commodity contract</p> <p>For the futures on commodity contract - short qty due to devolvement of option position For Futures on Index Contract – Value will be Zero</p>
33	Options Devolved Short Value	Number (15,2)	<p>On Exercise For the futures on commodity contract: short value due to devolvement of option position For Options Contract - Value will be Zero For Futures on Index Contract – Value will be Zero</p>
34	Post Exercise / Assignment long quantity	Number (9)	Refer Value – 1
35	Post Exercise / Assignment long value	Number (15,2)	Refer Value – 2
36	Post Exercise / Assignment short quantity	Number (9)	Refer Value – 1

37	Post Exercise / Assignment short value	Number (15,2)	Refer Value - 2
38	Settlement Price	Number (9,2)	For non-maturing contract - Daily Settlement price of the contract For maturing contract – Underlying settlement price of the contract
39	Net Premium	Number (15,2)	Refer Value - 3
40	Daily MTM settlement value	Number (15,2)	For Futures Contracts Non-Maturing Contracts - MTM Profit/Loss (including MTM due to devolvement) Maturing contracts - Value will be Zero For Options Contracts - Value will be Zero
41	Futures final settlement value	Number (15,2)	Futures on Commodity Contract - MTM for Allocation Futures on Index Contract – MTM for Final Settlement Options Contract – 0
42	Buy Delivery Allocated Quantity	Number (9)	Futures on Commodity Contract - Total Buy allocated quantity. For Futures on Index Contract – 0 Options Contract – 0
43	Sell Delivery Allocated Quantity	Number (9)	Futures on Commodity Contract - Total Sell allocated quantity. For Futures on Index Contract – 0 Options Contract – 0
44	Post Allocation Long Quantity	Number (9)	Futures on Commodity Contract - Post Allocation long quantity For Futures on Index Contract – 0 Options Contract – 0
45	Post Allocation Short Quantity	Number (9)	Futures on Commodity Contract - Post Allocation short quantity For Futures on Index Contract – 0 Options Contract – 0
46	Final Settlement Price	Number (9,2)	Futures on Commodity Contract - Final Settlement Price on Allocation For Futures on Index Contract – Final Settlement Price Options Contract - 0

Value 1: Post Exercise / Assignment long quantity & Post Exercise / Assignment short quantity**For Options contract**

Call Options:-

Post Exercise / Assignment long Qty = Sr. 23 - Sr. 30

Post Exercise / Assignment short Qty = Sr. 25 - Sr. 32

Put Options:-

Post Exercise / Assignment short Qty = Sr. 23 - Sr. 32

Post Exercise / Assignment short Qty = Sr. 25 - Sr. 30

For Futures on Commodity contract

Post Exercise / Assignment long Qty = (Sr. 23 - Sr. 25) + (Sr. 30 - Sr. 32) if greater than zero else '0'

Post Exercise / Assignment short Qty = (Sr. 25 - Sr. 23) + (Sr. 32 - Sr. 30) if greater than zero else '0'

For Futures on Commodity contract – Value will be Zero

Value 2: Post Exercise / Assignment long Value & Post Exercise / Assignment Short Value

For Options contract – Value will be Zero

For Futures on Commodity Contract

Post Exercise / Assignment long value = (Sr. 24 + Sr. 26) + (Sr. 33 - Sr. 31) if long qty >= Short Qty else 0

Post Exercise / Assignment short value = (Sr. 24 + Sr. 26) + (Sr. 33 - Sr. 31) if long qty < Short Qty else 0

For Futures on Commodity contract – Value will be Zero

Value 3: Net Premium

- In case of futures contracts, the value is zero.
- In the case of options contracts, the value is the day's sell value minus the day's buy value.
- The value is provided with the appropriate sign convention Payable (-)/Receivable(+)
- The value represents premium settlement amount receivable or payable by the member.

2. Detailed position file for clearing members (PS04)

- **Naming convention:** NCDEX_PS04_<CM Primary Member code>_DDMMYYYY.CSV.

- The file is generated for each clearing member for all contracts in which a trading member &/or custodian participant linked with such clearing member, has either a brought forward position or an open positions on that day.
- The file contains information at the trading member/ custodian participant level.
- The trading member information is clubbed at account level viz. proprietary and client. This file shall not be generated for the trading member who clears own trades. For such trading members only detailed position file for the trading member (PS03) shall be generated.
- The file structure is same as PS03.

3. Detailed position file for STCM & PCM (PS06)

- **Naming convention:** NCDEX_PS06_<CM Primary Member code>_DDMMYYYY.CSV
- The file is generated for each STCM and PCM for all contracts in which a trading member &/or custodian participant linked with such clearing member, has either a brought forward position or an open position on that day.
- The file contains information at the trading member/ custodian participant and client level.
- This file shall not be generated for the trading member who clears own trades. For such trading members only detailed position file for the trading member (PS03) shall be generated
- The file will be generated after close of trading hours on each business date.
- The file structure is same as PS03

4. Detailed Exercise Report for Trading Member (EX01)

- **Naming convention:** NCDEX_EX01_<Member Code>_DDMMYYYY.CSV
- These files shall be generated if the members holding long position on expiry of options contract have been devolved into futures.
- The file structure for the same is as given below:

Sr. No.	Column Name	Data Type	Description/Remarks
1	Date	Date	DDMMYYYY
2	Exercise Number	Varchar2 (16)	Alphanumeric Number
3	Exercise Date	Date	DDMMYYYY
4	Clearing Member Code	Varchar2 (6)	CM code
5	Member Type	Varchar2 (1)	M - Member C - Custodial Participant
6	Member Code	Varchar2 (12)	TM code/CP code

7	Account Type	Varchar2 (1)	Member Account Type 'P' – Proprietary 'C' – Client
8	Client Account Code	Varchar2 (12)	Client code/CP code
9	Settlement Type	Varchar2 (1)	'O' for Options
10	Instrument Type	Varchar2 (6)	OPTFUT – Options in Goods
11	Symbol	Varchar2 (10)	Options Symbol
12	Expiry Date	Date	DD-MM-YYYY
13	Strike Price	Number (9,2)	Contract Descriptor
14	Option Type	Char (2)	CE - Call European option PE - Put European option
15	Corporate Action Level	Number (2)	Default – 0
16	Market Type	Varchar2 (1)	A-Auction/N-Normal
17	Requested Quantity	Number (9)	Quantity to be exercised
18	Exercise Type	Varchar2 (1)	I – Interim/F – Final ('F' for European options)
19	Exercise Style	Varchar2 (1)	E - European option
20	Final Exercise Type	Varchar2 (1)	A-Automatic V-Voluntary
21	Exercise / Do Not Exercise Flag	Varchar2 (1)	E – Exercise/N – Do not exercise
22	Remarks	Varchar2 (30)	NULL for European options
23	Acceptance Flag	Varchar2 (1)	Y – Accepted/N –Rejected
24	Rejected Quantity	Number (9)	
25	Rejection Reason	Varchar2 (24)	
26	Valid Exercise Quantity	Number (9)	
27	Settlement Price	Number (9,2)	Settlement price of underlying
28	Value	Number (15,2)	Exercise Value = Strike * Valid Exercise Quantity * Multiplier

5. Detailed Exercise Report for Clearing Members (EX02)

- **Naming convention:** NCDEX_EX02_<CM Primary Member Code>_DDMMYYYY.CSV
- These files shall be generated if the members holding long option position on expiry of options contract and the positions have been devolved into futures
- The file structure for the same is as given below:

Sr. No.	Column Name	Data Type	Description/Remarks
1	Date	Date	DDMMYYYY
2	Exercise Number	Varchar2 (16)	Alphanumeric Number
3	Exercise Date	Date	DDMMYYYY
4	Clearing Member Code	Varchar2 (6)	CM code
5	Member Type	Varchar2 (1)	M - Member C - Custodial Participant
6	Member Code	Varchar2 (12)	TM code/CP code
7	Account Type	Varchar2 (1)	Member Account Type 'P' – Proprietary 'C' – Client
8	Client Account Code	Varchar2 (12)	Client code/CP code
9	Settlement Type	Varchar2 (1)	'O' for Options
10	Instrument Type	Varchar2 (6)	OPTFUT – Options in Goods
11	Symbol	Varchar2 (10)	Options Symbol
12	Expiry Date	Date	DD-MM-YYYY
13	Strike Price	Number (9,2)	Contract Descriptor
14	Option Type	Char (2)	CE - Call European option / PE - Put European option
15	Corporate Action Level	Number (2)	Default – 0
16	Market Type	Varchar2 (1)	A-Auction/N-Normal
17	Requested Quantity	Number (9)	Quantity to be exercised
18	Exercise Type	Varchar2 (1)	I – Interim/F – Final ('F' for European options)

19	Exercise Style	Varchar2 (1)	E - European option
20	Final Exercise Type	Varchar2 (1)	A-Automatic V-Voluntary
21	Exercise / Do Not Exercise Flag	Varchar2 (1)	E – Exercise/ N – Do not exercise
22	Remarks	Varchar2 (30)	
23	Acceptance Flag	Varchar2 (1)	Y – Accepted/N –Rejected
24	Rejected Quantity	Number (9)	
25	Rejection Reason	Varchar2 (24)	
26	Valid Exercise Quantity	Number (9)	
27	Settlement Price	Number (9,2)	Settlement price of underlying
28	Value	Number (15,2)	Exercise Value = Strike * Valid Exercise Quantity * Multiplier

6. Detailed Assignment Report for Trading Members

- **Naming convention:** NCDEX_AS01_<Member Code>_DDMMYYYY.CSV
- These files shall be generated for the members who have been assigned positions in the underlying on expiry of the options contracts.
- Report shall not be generated in case there are no option positions
- The file structure for the same is as given below:

Sr. No.	Column Name	Data Type	Description/Remarks
1	Assignment Date	Date	DDMMYYYY
2	Segment Indicator	Varchar2 (1)	F - Futures and options
3	Assigned Clearing Member Code	Varchar2 (6)	CM code
4	Assigned Member Account Type	Varchar2 (1)	Member Account Type 'P' – Proprietary 'C' – Client
5	Assigned Member Type	Varchar2 (1)	M - Member C - Custodial Participant

6	Assigned Member Code	Varchar2 (12)	As applicable
7	Assigned Client Account Code	Varchar2 (12)	As applicable
8	Settlement Type	Varchar2 (1)	O for Options
9	Instrument Type	Varchar2 (6)	OPTFUT – Options in Goods
10	Symbol	Varchar2 (10)	Underlying symbol
11	Expiry Date	Date	DDMMYYYY
12	Strike Price	Number (9,2)	As applicable
13	Option Type	Char (2)	CE for call European option/PE for Put European option
14	Corporate Action Level	Number (2)	Default Value '0'
15	Assigned Quantity	Number (9)	Assigned Quantity
16	Assignment Type	Varchar2 (1)	I – Interim/F - Final (F for European option)
17	Settlement Price	Number (9,2)	Settlement price of underlying
18	Settlement Value	Number (15,2)	Assigned Value = Strike price * Assigned quantity * Multiplier

7. Detailed Assignment Report for Clearing Members (AS02)

- **Naming convention:** NCDEX_AS02_<CM Primary Member Code>_DDMMYYYY.CSV
- These files shall be generated for the members who have been assigned positions in the underlying on expiry of options contracts.
- Report shall not be generated in case there are no option positions
- The file structure for the same is as given below:

Sr. No.	Column Name	Data Type	Description/Remarks
1	Assignment Date	Date	DDMMYYYY
2	Segment Indicator	Varchar2 (1)	F - Futures and options
3	Assigned Clearing Member Code	Varchar2 (6)	CM code

4	Assigned Member Account Type	Varchar2 (1)	Member Account Type 'P' – Proprietary 'C' – Client
5	Assigned Member Type	Varchar2 (1)	M - Member C - Custodial Participant
6	Assigned Member Code	Varchar2 (12)	As applicable
7	Assigned Client Account Code	Varchar2 (12)	As applicable
8	Settlement Type	Varchar2 (1)	O for Options
9	Instrument Type	Varchar2 (6)	OPTFUT – Options in Goods
10	Symbol	Varchar2 (10)	Underlying symbol
11	Expiry Date	Date	DDMMYYYY
12	Strike Price	Number (9,2)	As applicable
13	Option Type	Char (2)	CE for call European option/PE for Put European option
14	Corporate Action Level	Number (2)	Default Value '0'
15	Assigned Quantity	Number (9)	Assigned Quantity
16	Assignment Type	Varchar2 (1)	I – Interim/F - Final (F for European option)
17	Settlement Price	Number (9,2)	Settlement price of underlying futures contract
18	Settlement Value	Number (15,2)	Assigned Value = Strike price * Assigned quantity * Multiplier

D. Funds

1. Netted Bank Transaction Report (BK01)

- **Naming convention:** NCDEX_BK01_<CM Primary Member Code>_<DDMMYYYY>.CSV
- For the due date, a clearing member may have settlement transactions (pay-in &/ or payout) for different types of settlement e.g. mark to market profit/ loss settlement, futures final settlement Options premium, options exercise settlement etc.. These settlement transactions due for the date shall be clubbed to create one single settlement transaction
- The file will be generated after close of trading hours on each business date
- The file structure for the same is as given below:

Sr. No.	Column Name	Data Type	Description – For the net settlement record	Description - For each settlement category record
1	Transaction Received Date	Date	Transaction Due Date in DD-MON-YYYY Format	Transaction Due Date in DD-MON-YYYY Format
2	Transaction Code	Char (4)	Netted bank transaction code.	Not applicable
3	Transaction Number	Number (14)	Transaction number for which net settlement amount shall be debited/ credited in CM Clearing and settlement account on due date	Transaction number for which net settlement amount shall be debited/ credited in CM Clearing and Settlement account on due date
4	Transaction Description	Char (60)	Relevant description for netted transaction	Relevant description for the settlement category
5	Debit Amount	Number (15,2)	If pay-in transaction then net settlement amount or zero.	If pay in transaction for the settlement category then settlement transaction amount or zero.
6	Credit Amount	Number (15,2)	If pay-out transaction then net settlement amount or zero.	If pay out transaction for the settlement category then settlement transaction amount or zero.

2. Bank Summary Report (BK02)

- **Naming convention:** NCDEX_BK02_<CM Primary Member Code>_ddmmyyyy.CSV
- This report shall inform the clearing member about all transactions (settlement, margins etc.) sent during the day by the clearing corporation to debit/ credit member's clearing and settlement account in the clearing bank.
- The file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below:

Sr. No.	Column Name	Data Type	Description/Remarks
1	Transaction Number	Number (14)	Bank Transaction Number
2	Descriptor	Char (60)	Description of the transaction
3	Transaction Code	Char (4)	Identifies the transaction E.g. : 1106 Netted bank Transaction
4	Debit/ Credit Indicator	Char (1)	D- Debit C-Credit
5	From Account Number	Char (25)	Clearing member account for debit transaction. NCCL account for credit Transaction
6	To Account Number	Char (25)	NCCL account for debit transaction. Clearing member account for credit transaction
7	Sum Amount Dr/Cr	Number (15,2)	Amount debited/ credited from/ to Clearing and Settlement account of clearing member

3. Bank Transaction Report (BK03)

- **Naming convention:** NCDEX_BK03_<CM Primary Member Code>_ddmmyyyy.CSV
- This report shall inform clearing member about all transactions (settlement, margins etc.) debited/ credited during the day from the member's clearing and settlement account.
- The file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below:

Sr. No.	Column Name	Data Type	Remarks
1	Transaction No.	Number (14)	Bank Transaction Number
2	Segment Indicator	Char (1)	'F'
3	Transaction Received Date	Date	Transaction recovery date in DD-MON-YYYY format
4	Transaction Code	Char (4)	Identifies the transaction E.g.: 1106 Netted bank Transaction
5	Description	Char (60)	Transaction Description
6	Debit / Credit	Char (1)	D-Debit C-Credit
7	Original Amount	Number (15,2)	Original transaction Amount.
8	Amount Due	Number (15,2)	Amount actually due for the transaction number.
9	Amount Received	Number (15,2)	Amount debited/ credited from/to clearing and settlement account of clearing member
10	Amount Short	Number (15,2)	Difference between due amount and received amount

E. Collaterals

1. Collateral Details- Statement of Capital and Collateral Breakup (CL01)

- **Naming convention:** NCDEX_CL01_<Member code>_DDMMYYYY.LIS
- This reports provides the details of collateral submitted by the clearing members in NCCL towards base capital and additional base capital.
- The same shall be generated and provided on the end of each business day.
- The file structure for the same is as given below:

Statement of Capital and Collateral Breakup

Member Type:
Member Code:

Date:
Member Name:

1) BASE CAPITAL

1.1. NCCL Deposit (Amount deposited with NCCL towards clearing membership requirement and towards deposit requirement for each trading member clearing and settling through the clearing member)

Sum of 1.1.1 to 1.1.10

- 1.1.1 Bank Guarantee (Annexure A)
- 1.1.2 Cash Deposit
- 1.1.3 Fixed Deposit Receipts (Annexure B)
- 1.1.4 Cash Mutual Fund
- 1.1.5 Non-Cash Mutual Fund
- 1.1.6 OMF
- 1.1.7 GMF
- 1.1.8 GEC (Government Securities)
- 1.1.9 Securities
- 1.1.10 Commodities

1.2 NCDEX Deposit (Amount deposited with NCDEX as IFSD towards trading membership requirement for which no exposure is provided).

Total Base Capital (1.1 + 1.2)

2) ADDITIONAL BASE CAPITAL

- 2.1 Bank Guarantee (Annexure A)
- 2.2 Cash Deposit
- 2.3 Fixed Deposit (Annexure B)
- 2.4 Cash Mutual Fund
- 2.5 Non-Cash Mutual Fund

- 2.6 OMF
- 2.7 GMF
- 2.8 GEC (Government Securities)
- 2.9 Securities
- 2.10 Commodities

Total Additional Base Capital Sum of (2.1 to 2.10)

3) TOTAL CAPITAL

Annexure A:

Details of BC-Bank Guarantee:

S.NO	BG. No.	Issuing Bank	Issue Date	Maturity Date	Amount (Rs)
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Details of ABC-Bank Guarantee:

S.NO	BG. No.	Issuing Bank	Issue Date	Maturity Date	Amount (Rs)
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Annexure B:

Details of BC-Fixed Deposit:

S.NO	FDR. No.	Issuing Bank	Issue Date	Maturity Date	Amount (Rs)
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Details of ABC-Fixed Deposit:

S.NO	FDR. No.	Issuing Bank	Issue Date	Maturity Date	Amount (Rs)
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2. Collateral Details Reports towards BMC (CL02)

- **Naming convention:** NCDEX_CL02_<Member Code>_DDMMYYYY.LIS
- This reports provides the details of collateral submitted by the members in NCDEX towards base minimum capital
- The same shall be generated and provided on the end of each business day.
- The file structure for the same is as given below:

Statement of BASE MINIMUM CAPITAL Breakup

Member Type:
 Member Code:

 Date:
 Member Name:

S.No	Particulars	Amount (Rs.)	Amount (Rs.)
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1) BASE MINIMUM CAPITAL

1.1. Total Base Minimum Capital (Amount deposited with NCDEX towards base minimum capital. (Sum of 1.1.1 to 1.1.3)

- 1.1.1 Bank Guarantee (Annexure A)
- 1.1.2 Cash Deposit
- 1.1.3 Fixed Deposit Receipts (Annexure B)

NOTE: In case of any discrepancy, the same may be clarified with the NCDEX

Annexure A:

Details of BMC-Bank Guarantee:

S.NO	BG. No.	Issuing Bank	Issue Date	Maturity Date	Amount (Rs)
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Annexure B:

Details of BMC-Fixed Deposit:

S.NO	FDR. No	Issuing Bank	Issue Date	Maturity Date	Amount (Rs)
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3. Fund Shortage Block Report

- **Naming convention:** NCDEX_FSBR__< CM Primary Member Code>_DDMMYYYY.CSV
- This file is generated for clearing members after close of trading hours on each business date.
- This report contain three sections:
 - Section 1 - Detail of Member code and count of funds shortages in last 30 days (above 3 lacs)
 - Section 2 - Date-wise shortages in last 30 days (above 3 lacs)
 - Section 3 – Details of amount currently blocked.
- The file structure for the same is as given below:

Section 1

Sr No	Column Name	Data Type
1	Member Code	Varchar2 (6)
2	Count of Members defaulting more than 300000 in last 30 days (from DD-MON-YYYY To DD-MON-YYYY)	Number (4)

Section 2

Heading

Date wise breakup of shortages more than 300000 in last 30 days (from DD-MON-YYYY To DD-MON-YYYY)

Sr. No.	Field Name	Data Type
1	Date	DATE (DD-MON-YYYY)
2	Amount (300000 or more)	Number (25,2)

Section-3:

Heading

Details of Blocking

Sr. No.	Field Name	Data Type
1	Block Date	DATE (DD-MON-YYYY)
2	Cumulative shortages for 30 days from DD-MON-YYYY To DD-MON-YYYY (300000 or more)	Number (25,2)
3	Previous Block amount	Number (25,2)
4	Current Block/Release (-Ve if release)	Number (25,2)
5	Total Block	Number (25,2)
6	Unblock Date	DATE (DD-MON-YYYY)

4. Margin Shortage Block Report

- **Naming convention:** NCDEX_MSBR__<Member Code>_DDMMYYYY.CSV
- This file is generated for clearing members after close of trading hours on each business date.
- This report contain three sections:
 - Section 1 - Detail of Member code and count of Margin shortages in last 30 days
 - Section 2 - Date-wise shortages in last 30 days
 - Section 3 – Details of amount currently blocked.
- The file structure for the same is as given below:

Section 1

Sr. No.	Field Name	Data Type
1	Member Code	Char (6)

2	Count of Members in last 30 days (from DD-MON-YYYY To DD-MON-YYYY)	Number (4)
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Section 2

Heading

Date wise breakup of Margin shortages in last 30 days (from DD-MON-YYYY To DD-MON-YYYY)

Sr. No.	Field Name	Data Type
1	Date	DATE (DD-MON-YYYY)
2	Amount	Number (20,2)

Section-3:

Heading

Details of Blocking

Sr. No.	Field Name	Data Type
1	Block Date	DATE (DD-MON-YYYY)
2	Cumulative shortages for 30 days from DD-MON-YYYY To DD-MON-YYYY	Number (20,2)
3	Previous Block amount	Number (20,2)
4	Current Block/Release (-Ve if release)	Number (20,2)
5	Total Block	Number (20,2)
6	Unblock Date	DATE (DD-MON-YYYY)

5. Securities Valuation Report for Clearing Member

- **Naming Convention:** VALUATION_CM_<PRIM MEM CODE>_<DDMMYYYY>.csv
- This report is for Clearing members. It contains information of clients, trading members and clearing member's own securities and commodities pledged by Clearing Member to NCCL for a business day.
- This file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below

Sr. No.	Column Name	Data Type	Description/Remarks
1	Member Code	VARCHAR2(6)	Clearing Member Code
2	TM Code / CP Code	VARCHAR(12)	Trading Member/CP Code
3	Client code / CP Code	VARCHAR(12)	Client Code/CP Code
4	Custodian Code	VARCHAR(6)	Custodian (NSDL/CDSL/SHCIL/HDFC)
5	Sec Symbol	VARCHAR2(15)	Symbol of the security re-pledged
6	ISIN Number / Commodity	VARCHAR2(12)	ISIN / Commodity Identification Number of

	Identification Number		the security/commodity pledged
7	Series	VARCHAR(3)	Type of the security re-pledged (GMF/CMF/GEC/NMF/OMF/SEC/COM/OTH)
8	Quantity	NUMBER(15,4)	Quantity of the security re-pledged
9	Price	NUMBER(15,2)	Price of the security re-pledged as on file date
10	Gross Value	NUMBER(15,2)	Gross Value of the security re-pledged
11	Hair Cut	NUMBER(5,2)	Haircut applicable on the security re-pledged
12	Net Value	NUMBER(15,2)	Net Value after haircut of the security re-pledged

6. Securities Valuation Report for Trading Member

- **Naming Convention:** VALUATION_TM_<TM ID>_<DDMMYYYY>.csv
- This report is for trading members. It contains information of the securities of clients and Trading Member pledged by Clearing Member to NCCL for a business day.
- This file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below:

Sr. No.	Column Name	Data Type	Description/Remarks
1	TM Code	VARCHAR(12)	Trading Member
2	Client code	VARCHAR(12)	Client Code
3	Custodian Code	VARCHAR(6)	Custodian (NSDL/CDSL)
4	Sec Symbol	VARCHAR2(15)	Symbol of the security re-pledged
5	ISIN Number	VARCHAR2(12)	ISIN Number of the security re-pledged
6	Series	VARCHAR(3)	Type of the security re-pledged (GMF/CMF/GEC/NMF/OMF/SEC/OTH)
7	Quantity	NUMBER(15,4)	Quantity of the security re-pledged
8	Price	NUMBER(15,2)	Price of the security re-pledged as on file date
9	Gross Value	NUMBER(15,2)	Gross Value of the security re-pledged
10	Hair Cut	NUMBER(5,2)	Haircut applicable on the security re-pledged
11	Net Value	NUMBER(15,2)	Net Value after haircut of the security re-pledged

F. Physical Settlement

1. Request Status Report

- **Naming convention:** NCDEX_RS03_<CM Primary Member Code>_<DDMMYYYY>.CSV where DDMMYYYY is the Application date
- The file would be generated after close of trading hours during tender period for delivery.
- The file structure for the same is as given below:

Control Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1	Report ID	Varchar2 (4)	Same ID as in the report name
2	CM Primary Code	Varchar2 (5)	Same Code as in the report name
3.	Report Date	Date (8)	Same Date as in the report name (DDMMYYYY)
4.	Number of Detail Records	Number (6)	Total number of detailed records in the report
5.	Total requested quantity	Number (13)	Sum of requested quantity of all detailed records in the report.

Detail Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1.	Request Date	Date (11)	Date of Request (DD-MON-YYYY)
2.	Request Number	Number (15)	Request No.
3.	Instrument Type	Varchar2 (6)	FUTCOM – Futures on Commodity
4.	Symbol	Varchar2 (10)	Underlying symbol
5.	Expiry Date	Date (11)	'DD-MON-YYYY'
6.	Strike Price	Number (9,2)	
7.	Option Type	Varchar2 (2)	
8.	CRA Level	Number (2)	Default is 0
9.	Warehouse ID	Varchar2 (20)	Deliver/Receive Warehouse id

10.	TM Code	Varchar2 (5)	Requesting TM ID
11.	Member Account Type	Varchar2 (1)	Pro/ Client - Indicator
12.	Client Code	Varchar2 (12)	Requesting Client Code
13.	Buy-Sell Indicator	Varchar2 (1)	Buy/ Sell indicator B- Buy , S – Sell
14.	Demat Flag	Varchar2 (1)	Y – Demat, N – Non Demat
15.	Requested Quantity	Number (12)	Quantity Requested
16.	Acceptance Flag	Varchar2 (1)	Y/N
17.	Total Accepted Quantity	Number (9)	Total Quantity Accepted
18.	Reserved	Number (9)	Reserved for future use. Any value in same should be Ignored
19.	Quantity Accepted – Repository	Number (9)	
20.	Total Rejected Quantity	Number (9)	Total Quantity Rejected
21.	Qty Rejected on a/c of Insufficient Positions	Number (9)	Quantity rejected as member did not hold sufficient positions on requested contract.
22.	Qty Rejected on a/c of Insufficient Warehouse Capacity	Number (9)	Quantity rejected as the capacity of the warehouse for the specified commodity was exhausted.
23.	Reserved	Number (9)	Reserved for future use. Any value in same should be Ignored

2. Settlement Report for Deliveries Obligation

- **Naming convention:** NCDEX_SS03_<CM Primary Member Code>_<STP TYPE><STP NUMBER>.CSV, Where STP TYPE, STP NUMBER – Delivery Settlement Type, Settlement Number.
- The file shows funds and commodities settlement obligation of the CM for distinct combination of settlement type, settlement no., warehouse and commodity.
- The file would be generated after close of trading hours during tender period of delivery.
- The file structure for the same is as given below:

Control Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1.	Report ID	Varchar2 (4)	Same ID as in the report name
2.	CM Primary Code	Varchar2 (5)	Same Code as in the report name
3.	Report Date	Date (8)	Tender Date
4.	Delivery Settlement Type	Varchar2 (1)	Same as in report name - STP TYPE
5.	Delivery Settlement Number	Varchar2 (7)	Same as in report name - STP NUMBER
6.	Number of Detail Records	Number (6)	Total number of detail records in the report
7.	Total Pay-In Quantity	Number (13)	Sum of Pay-In Quantity of all detail records in the report.
8.	Total Pay-Out Quantity	Number (13)	Sum of Pay-Out Quantity of all detail records in the report.
9.	Total Pay-In Value	Number (16,2)	Sum of Pay-In Value of all detail records in the report.
10.	Total Pay-Out Value	Number (16,2)	Sum of Pay-Out Value of all detail records in the report.
11.	Total Net Value	Number (16,2)	Sum of value of all detail records in the report

Detail Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1.	Symbol	Varchar2 (10)	
2.	Warehouse ID	Varchar2 (20)	Warehouse Id
3.	Pay-In Quantity	Number (9)	Quantity of Commodity to Deliver
4.	Pay-Out Quantity	Number (9)	Quantity of Commodity to Receive
5.	Pay-In Amount	Number (15,2)	Amount to Pay
6.	Pay-Out Amount	Number (15,2)	Amount to Receive

7.	Net Value	Number (15,2)	Net Amount to pay/receive
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Net value to pay (-), receive (+)

3. Settlement Report for Deliveries Obligation (With Counter Party Details)

- **Naming convention:** NCDEX_SS06_<CM Primary Member Code>_<STP TYPE><STP NUMBER>.CSV Where STP TYPE, STP NUMBER – Delivery Settlement Type, Settlement Number
- The file shows settlement wise details of funds and commodities settlement obligation of the CM.
- The file would be generated after close of trading hours during tender period.
- The file structure for the same is as given below:

Control Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1.	Report ID	Varchar2 (4)	Same ID as in the report name
2.	CM Primary Code	Varchar2 (5)	Same Code as in the report name
3.	Report Date	Date (8)	Tender Date
4.	Delivery Settlement Type	Varchar2 (1)	Same as in report name - STP TYPE
5.	Delivery Settlement Number	Varchar2 (7)	Same as in report name - STP NUMBER
6.	Number of Detail Records	Number (6)	Total number of detail records in the report
7.	Total Pay-In Quantity	Number (9)	Sum of Pay-In Quantity of all detail records in the report.
8.	Total Pay-Out Quantity	Number (9)	Sum of Pay-Out Quantity of all detail records in the report.
9.	Total Pay-In Value	Number (15,2)	Sum of Pay-In Value of all detail records in the report.
10.	Total Pay-Out Value	Number (15,2)	Sum of Pay-Out Value of all detail records in the report.
11.	Total Net Quantity	Number (9)	Sum of net quantity of all detail records in the report.

Detail Record

Sr.No.	Column Name	Data Type	Description/ Remarks
1.	Delivery/Receipt No	Number (8)	Delivery/Receipt No.
2.	Symbol	Varchar2 (10)	
3.	Warehouse ID	Varchar2 (20)	Warehouse ID
4.	Reserved	Varchar2 (12)	Reserved for future use. Any value in same should be Ignored
5.	Pay-In Quantity	Number (9)	Quantity of commodity to deliver
6.	Pay-Out Quantity	Number (9)	Quantity of commodity to receive
7.	Pay-In Value	Number (15,2)	Funds Amount to Pay-In
8.	Pay-Out Value	Number (15,2)	Funds Amount to Pay-Out
9.	Counter Party CMID	Varchar2 (6)	Clearing Member ID

4. Allocation Status Report

- **Naming convention:** NCDEX_AL02_<CM Primary Member Code>_DDMMYYYY.CSV
Where DDMMYYYY is the Application date
- The file shows allocated quantity for physical settlement for the member and is provided to Clearing members
- The file would be generated after close of trading hours during tender period.
- The file structure for the same is as given below:

Control Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1.	Report ID	Varchar2 (4)	Same ID as in the report name
2.	CM Primary Code	Varchar2 (5)	Same Code as in the report name
3.	Report Date	Date (8)	Same Date as in the report name
4.	Number of Detail Records	Number (6)	Total Number of Detail Records Printed in the Report

5.	Total Requested Quantity	Number (13)	Sum of Requested Quantity across all Detail Records in the Report.
6.	Total Allocated Quantity	Number (13)	Sum of Allocated Quantity across all detail records in the report.
7.	Total Rejected Quantity	Number (13)	Sum of rejected quantity across all detail records in the report

Detail Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1.	Request Date	Date (11)	Request date in DD-MON-YYYY
2.	Settlement Type	Varchar2 (1)	Settlement Type
3.	Settlement Number	Varchar2 (7)	Settlement Number
4.	Instrument Type	Varchar2 (6)	FUTCOM
5.	Symbol	Varchar2 (10)	Underlying Symbol
6.	Expiry Date	Date (11)	Expiry Date in DD-MON-YYYY
7.	Strike Price	Number (9,2)	
8.	Option Type	Varchar2 (2)	
9.	CRA Level	Number (2)	Default is 0
10.	Warehouse ID	Varchar2 (20)	Warehouse location in which delivery is to be effected
11.	Member Code	Varchar2 (12)	Requesting TM ID
12.	Member Account Type	Varchar2 (1)	Pro/ Cli - Indicator
13.	Client Code	Varchar2 (12)	Requesting Client Code
14.	Buy-Sell Indicator	Varchar2 (1)	Buy/ Sell indicator B- Buy, S – Sell
15.	Total Requested Quantity	Number (9)	Quantity Requested
16.	Reserved	Number (9)	Reserved for future use. Any value in same should be Ignored

17.	Quantity Requested - Repository	Number (9)	Requested Quantity
18.	Acceptance Flag	Varchar2 (1)	Y = Request is fully allocated. P = Request is partially allocated. N = Request is fully rejected. C = Allocated quantity where no intentions marked in Compulsory delivery contract.
19.	Total Allocated Quantity	Number (9)	Total allocated quantity
20.	Total Rejected Quantity	Number (9)	Total rejected quantity

5. Allocation Status Report

- **Naming convention:** NCDEX_AL03_<Member Code>_DDMMYYYY.CSV Where DDMMYYYY is the Application date
- The file shows allocated quantity for physical settlement for the member and is provided to Trading members
- The file would be generated after close of trading hours during tender period of delivery
- The file structure for the same is as given below:

Control Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1.	Report ID	Varchar2 (4)	Same ID as in the report name
2.	TM Code	Varchar2 (5)	Same Code as in the report name
3.	Report Date	Date (8)	Same Date as in the report name in DDMMYYYY
4.	Number of Detail Records	Number (6)	Total Number of Detail Records Printed in the Report
5.	Total Requested Quantity	Number (13)	Sum of Requested Quantity across all Detail Records in the Report.
6.	Total Allocated Quantity	Number (13)	Sum of Allocated Quantity across all detail records in the report.
7.	Total Rejected Quantity	Number (13)	Sum of rejected quantity across all detail records in the report

Detail Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1	Request Date	Date (11)	Request date in 'DD-MON-YYYY'
2.	Settlement Type	Varchar2 (1)	Settlement Type
3.	Settlement Number	Varchar2 (7)	Settlement Number
4.	Instrument Type	Varchar2 (6)	FUTCOM
5.	Symbol	Varchar2 (10)	Underlying symbol
6.	Expiry Date	Date (11)	Expiry date in DD-MON-YYYY
7.	Strike Price	Number (9,2)	
8.	Option Type	Varchar2 (2)	
9.	CRA Level	Number (2)	Default value is 0
10.	Warehouse ID	Varchar2 (20)	Warehouse id in which delivery is to be effected
11.	Member Code	Varchar2 (12)	Requesting TM ID
12.	Member Account Type	Varchar2 (1)	Pro/ Client - Indicator
13.	Client Code	Varchar2 (12)	Requesting Client Code
14.	Buy-Sell Indicator	Varchar2 (1)	Buy/ Sell indicator B- Buy, S – Sell
15.	Total Requested Quantity	Number (9)	Quantity Requested
16.	Reserved	Number (9)	Reserved for future use. Any value in same should be Ignored
17.	Quantity Requested – Repository	Number (9)	Requested Quantity
18.	Acceptance Flag	Varchar2 (1)	Y = Request is fully allocated. P = Request is partially allocated. N = Request is fully rejected. C = Allocated quantity where no intentions marked in Compulsory delivery contract.
19.	Total Allocated Quantity	Number (9)	Total allocated quantity
20.	Total Rejected Quantity	Number (9)	Total rejected quantity

6. Deliveries Premium – Discount Report

- **Naming Convention:** NCDEX_CT_SS04_<CM Primary Member Code>_<STP TYPE><STP NUMBER>.CSV, where STP TYPE, STP NUMBER – Delivery Settlement Type, Settlement Number
- The file shows premium payable/ receivable by the CM if grades delivered/ received is other than the standard grade for the commodity
- The file would be generated on the settlement day
- The file structure for the same is as given below.

Control Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1.	Report ID	Char (4)	Same ID as in the report name
2.	CM Primary Code	Char (5)	Same Code as in the report name
3.	Report Date	Date (8)	Date of Settlement
4.	Delivery Settlement Type	Char (1)	Same as in report name - STP TYPE
5.	Delivery Settlement Number	Char (7)	Same as in report name - STP NUMBER
6.	Number of Detail Records	Number (6)	Total number of detail records in the report
7.	Total Pay-In Quantity	Number (12,3)	Sum of Pay-In Quantity of all detail records in the report.
8.	Total Pay-Out Quantity	Number (12,3)	Sum of Pay-Out Quantity of all detail records in the report.
9.	Total Pay-In Value	Number (17,2)	Sum of Pay-In Value of all detail records in the report.
10.	Total Pay-Out Value	Number (17,2)	Sum of Pay-Out Value of all detail records in the report.
11.	Total Net Value	Number (17,2)	Sum of value of all detail records in the report

Detail Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1.	Delivery/Receipt Number	Number (8)	Delivery/Receipt No.
2.	Symbol	Char (10)	
3.	Warehouse ID	Char (20)	Warehouse ID
4.	Pay-In Quantity	Number (12,3)	Quantity delivered
5.	Pay-Out Quantity	Number (12,3)	Quantity received
6.	Pay-In Value	Number (17,2)	Funds amount to Pay-In
7.	Pay-Out Value	Number (17,2)	Funds amount to Pay-Out
8.	Lot No.	Number (12)	
9.	Delivered / Received Lot No.	Number (12)	ENWR No. actually delivered / received
10.	Premium-Discount percent	Number (7,4)	Percentage applied for computing premium/discount
11.	Premium-Discount Flag	Char (1)	Flag indicates whether the lot delivered was of premium ('P') or discount grade ('D').
12.	Premium-Discount Price	Number (13,2)	Price used to compute the premium-discount Pay-In /Pay-Out value
13.	Premium-Discount Settlement Type	Char (1)	Settlement Type
14.	Premium-Discount Settlement No	Number (7)	Settlement number

Value to pay (-), receive (+)
7. Deliveries Shortage Report

- Naming Convention:** NCDEX_SS05_<CM Primary Member Code>_<STP TYPE><STP NUMBER>>_<RUN NUMBER>.CSV, Where STP TYPE, STP NUMBER – Delivery Settlement Type, Settlement Number

- The file shows close out value of settlement shortage in physical settlement. Gains/ losses within acceptable limits, shortages are identified separately. Details of penalty on shortages are also provided in this file
- The file structure for the same is as given below:

Control Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1.	Report ID	Char (4)	Same ID as in the report name
2.	CM Primary Code	Char (5)	Same Code as in the report name
3.	Report Date	Date (8)	Settlement Date
4.	Delivery Settlement Type	Char (1)	Same as in report name - STP TYPE
5.	Delivery Settlement Number	Char (7)	Same as in report name - STP NUMBER
6.	Number of Detail Records	Number (6)	Total number of detail records in the report
7.	Total Pay-In Quantity	Number (12,3)	Sum of Pay-In Quantity of all detail records in the report.
8.	Total Pay-Out Quantity	Number (12,3)	Sum of Pay-Out Quantity of all detail records in the report.
9.	Total Pay-In Value	Number (17,2)	Sum of Pay-In Value of all detail records in the report.
10.	Total Pay-Out Value	Number (17,2)	Sum of Pay-Out Value of all detail records in the report.
11.	Total Net Value	Number (17,2)	Sum of value of all detail records in the report

Detail Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1.	Delivery/Receipt Number	Number (8)	Delivery/Receipt No.
2.	Commodity	Char (10)	Commodity delivered / received
3.	Warehouse ID	Char (20)	Warehouse ID

4.	Pay-In Quantity	Number (12,3)	Quantity Delivered short
5.	Pay-Out Quantity	Number (12,3)	Quantity Received short
6.	Pay-In Value	Number (17,2)	Funds amount to Pay-In
7.	Pay-Out Value	Number (17,2)	Funds amount to Pay-Out
8.	Reserved	Number (12)	Reserved for future use. Any value in this field should be ignored
9.	Gain-loss/Shortage Indicator	Char (1)	Value indicates whether it is a genuine shortage ('S'), shortage acceptable in gains ('G') or shortage acceptable in losses ('L')
10.	Gain-loss/Markup %	Number (7,4)	Markup Percentage applied for computing shortage amount
11.	Close-out Price	Number (13,2)	Price used to compute the shortage Pay-In /Pay-Out value
12.	Location Premium/Disc.	Number (13,2)	Location Premium /Disc price difference
13.	Close-out Settlement Type	Char (1)	Default value will be 'A'
14.	Close-out Settlement No	Number (7)	The close out settlement number

Value to pay (-), receive (+)

8. Member Wise Withheld Commodities Statement

- **Naming Convention:** NCDEX_CT_DWTH_<CM Primary Member Code>DDMMYYYYHHMMSS.LIS
- The file shows details of withheld commodities
- The file would be generated on the settlement day for receiving members who has fund shortage.
- The file structure for the same is as given below:

Control Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1	Report Date	Date (14)	Settlement Date – time of the Report Statement.
2	Member Type	Char (1)	Type of Member, i.e. Trading/ Clearing (M) Default Value is 'M'

3	Member Name	Char (128)	
4	Member Code	Char (6)	
5	Settlement Type	Char (1)	Settlement type
6	Settlement No.	Number (7)	Settlement number
7	Delivery Type	Char (1)	Normal/Auction (N/A)

Detail Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1	Sr. No.	Char (6)	Serial no of Detail Statement rows.
2	Symbol	Char (12)	
3	WRH ID	Char (22)	Location of the warehouse
4	LOT ID	Number (14)	ENWR Number
5	Depository	Char (7)	Repository - EREPOSITORY
6	Total With-held Quantity	Number (12,3)	Member wise sum of With-held Quantity during allocation
7	Released Quantity	Number (12,3)	Released Qty
8	Balance With-held Quantity	Number (12,3)	Balance Quantity withheld

9. Commodity Wise Receipt Statement

- **Naming Convention:** NCDEX_CT_DFRS_<CM Primary Member Code>_DDMMYYYY.lis
- The file shows Receipt Statement of a Clearing Member as per received commodity
- The file would be generated on the settlement day for receiving members
- The file structure for the same is as given below:

Control Record:

Sr. No.	Column Name	Data Type	Description/ Remark]
1	Report Date	Char (14)	System Date dd.mm.yyyy hh:mm:ss
2	Member Type	Char (1)	Value = 'M'
3	Member Name	Char (128)	

4	Member Code	Char (6)	
5	Settlement Type	Char (1)	
6	Settlement No.	Number (7)	Settlement Number
7	Delivery Type	Char (1)	Normal/ Auction (N/A)
8	Payout Date	Char (11)	DD-MMM-YYYY

Detail Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1	Sr. No.	Number (5)	Serial no of Detail Statement rows.
2	Symbol	Char (10)	
3	Warehouse ID	Char (20)	Location of the warehouse
4	Lot ID	Number (12)	ENWR Number
5	Total Quantity Received	Number (13)	Total Qty. Received
6	Depository	Char (5)	Repository - ER
7	Transaction No	Number (15)	Transaction Serial No for settlement

10. Commodity Wise Delivery Statement

- **Naming Convention:** NCDEX_CT_DFDS_<CM Primary Member Code>_DDMMYYYY.lis
- The file shows delivery Statement of a Clearing Member as per delivered commodity.
- The file would be generated on the settlement day for delivering members.
- The file structure for the same is as given below:

Control Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1	Report Date	Char (14)	Sys Date dd.mm.yyyy hh:mm:ss
2	Member Type	Char (1)	Value = 'M'
3	Member Name	Char (128)	
4	Member Code	Char (6)	
5	Settlement Type	Char (1)	

6	Settlement Number	Number (7)	Settlement Number
7	Delivery Type	Char (1)	Normal/ Auction (N/A)
8	Payout Date	Char (11)	DD-MMM-YYYY

Detail Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1	Sr. No.	Number (5)	Serial no of Detail Statement rows.
2	Symbol	Char (10)	
3	Warehouse ID	Char (20)	Warehouse Location ID
4	Lot ID	Number (12)	ENWR Number
5	Quantity Delivered	Number (13)	Total Quantity Delivered
6	Depository Type	Char (5)	Repository - ER
7	Transaction Number	Number (15)	Transaction Serial No for settlement

11. Early Pay In Report

- **Naming Convention:** CT_EPI_<CM Primary Member Code>_<DDMMYYYYhhmmss.csv
- The file provides Early pay-in details for the clearing member
- This file is generated at end of day post trading hours
- The file structure for the same is as given below:

Control Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1	Record Type	Number (2)	Header record identifier
2	CM Code	Char (6)	Clearing member code
3	CM Name	Char (16)	Clearing member name
4	Total Early Pay in	Number (12,3)	Total early pay in
5	No of records	Number (6)	Detail Record count

Detail Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1	Record Type	Number (2)	Detail record identifier
2	Settlement Type	Char (1)	
3	Settlement Number	Number (7)	
4	Depository Id	Char (8)	Repository - ER
5	Symbol	Char (10)	Underlying symbol
6	Warehouse	Char (20)	Warehouse name
7	Lot ID	Number (12)	ENWR Number
8	Early pay-in Quantity	Number (12,3)	Early payin quantity
9	Obligation	Number (9)	Allocated quantity

12. Goods and Service Tax (GST) Settlement Obligation Report

- **Naming Convention:** NCDEX_CT_SL01_<CM Primary Member Code>_<IND>_<SETT_TYPE><SETT_NO>.DAT, Where CMPRMRY = CM Primary Member code, IND = BUY/SELL Indicator, SETT_TYPE = Delivery Settlement type, SETT_NO = Delivery Settlement Number
- The file shows GST details updated by Buyer/Seller
- This report shall be generated on GST sign off date
- The file structure for the same is as given below:

Control Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1	Report Name	Char (4)	SL01
2	Member Code	Char (5)	CM primary member code
3	No of Detail Records	Number (6)	
4	Obligation	Number (15,2)	GST obligation amount in rupees. (-) Net Payable (+) Net Receivable
5	GST Settlement Type	Char (1)	

6	GST Settlement Number	Number (7)	
7	GST Settlement Date	Date (11)	GST payin date

Detail Record:

Sr. No.	Column Name	Data Type	Description/ Remarks
1	Delivery ID	Number (15)	Delivery Id for delivery – receipt requests.
2	Buyer/Seller indicator	Char (1)	'B' – Buy and 'S' - Sell
3	Delivery Settlement Type	Char (1)	Settlement Type
4	Delivery Settlement Number	Number (7)	Settlement Number
5	Symbol	Char (10)	
6	Warehouse ID	Char (20)	Location Name
7	LOT ID	Number (12)	ENWR No. delivered/ received for the commodity against the delivery ID
8	Quantity	Number (12,3)	Quantity delivered/ received for the delivery ID and Lot id combination.
9	Buyer Split ID	Number (9)	System generated ID for the Buyer split transaction
10	Buyer Client Address	Char (100)	
11	Buyer Client Quantity	Number (12,3)	
12	GST value	Number (12,2)	
13	Counter party Clearing member Code	Char (6)	
14	Seller Split ID	Number (9)	System generated ID for the Seller split transaction
15	Seller Client Address	Char (100)	
16	Seller Client Quantity	Number (12,3)	
17	Buyer PAN No.	Char (10)	

G. MARGIN AND SHORT ALLOCATION REPORTING FILES

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

26	Shortfall in Peak Short allocation	Numeric (22,2)	Deficit in Peak Short Allocation
27	Status	Varchar (2)	Defining Code

7. Intraday/Peak Short Allocation Reporting Format for Clearing Members

- **Naming Convention:** NCCL_COM_PSA_<Primary Member Code>_DDMMYYYYHHMMSS.csv
- This file can be downloaded by Clearing Members for reporting Excess Collateral with other CCs, Delay in Processing Allocation Request, Trade in wrong client code and Re-pledged securities not processed by CC for Peak Short Allocation for their Trading Members.
- The file structure for the same is as given below.

Sr. No.	Column Name	Data Type	Description
1	Trade Date	DD-MMM-YYYY	Trade Date
2	Clearing Member ID	VARCHAR2(6)	Clearing Member Code
3	Trading Member ID	VARCHAR2(12)	Trading member code
4	Excess Collateral With Other CCs at PSA (ICCL)	NUMBER(20,2)	To be Updated by member
5	Excess Collateral With Other CCs at PSA (MCXCCL)	NUMBER(20,2)	To be Updated by member
6	Excess Collateral With Other CCs at PSA (NCL)	NUMBER(20,2)	To be Updated by member
7	Re-pledged securities not processed by CC at PSA	NUMBER(20,2)	To be Updated by member
8	Delay In Processing Allocation Request at PSA	NUMBER(20,2)	To be Updated by member
9	Trade in wrong client code (PSA)	NUMBER(20,2)	To be Updated by member
10	Total Shortfall (Peak Short Allocation)	NUMBER(20,2)	Peak Short Allocation
11	Peak Short Allocation Snapshot Time	VARCHAR2(29)	Peak Short Allocation Snapshot Time

8. Intraday/Peak Short Allocation Reporting Format for Trading Members

- **Naming Convention:** NCCL_COM_PSA_<TMID>_DDMMYYYYHHMMSS.csv
- This file can be downloaded by Trading Members for reporting Excess Collateral with other CCs, Delay in Processing Allocation Request, Trade in wrong client code and Re-pledged securities not processed by CC for Peak Short Allocation for their clients.
- The file structure for the same is as given below.

Sr. No.	Column Name	Data Type	Description
1	Trade Date	DD-MMM-YYYY	Trade Date
2	Trading Member ID	VARCHAR2(12)	Trading Member Code
3	Client ID	VARCHAR2(10)	Client Code
4	Excess Collateral With Other CCs at PSA (ICCL)	NUMBER(20,2)	To be Updated by member
5	Excess Collateral With Other CCs at PSA (MCXCCL)	NUMBER(20,2)	To be Updated by member
6	Excess Collateral With Other CCs at PSA (NCL)	NUMBER(20,2)	To be Updated by member
7	Re-pledged securities not processed by CC at PSA	NUMBER(20,2)	To be Updated by member
8	Delay In Processing Allocation Request at PSA	NUMBER(20,2)	To be Updated by member
9	Trade in wrong client code (PSA)	NUMBER(20,2)	To be Updated by member
10	Total Shortfall (Peak Short Allocation)	NUMBER(20,2)	Peak Short Allocation
11	Peak Short Allocation Snapshot Time	VARCHAR2(29)	Peak Short Allocation Snapshot Time

H. STANDARDIZATION OF FILE FORMATS - CLEARING AND SETTLEMENT

1. Trade Report for Trading Members (TR01)

- **Naming convention:** NCCL_COM_TR01_<Trading Member Code>_DDMMYYYY.CSV
- The file is generated for each trading member for all contracts in which member has executed at least one trade on the business date.
- The file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below.

Sr. No.	Column Name	Data Type	Headers
1	Trade Number	Varchar2 (18)	UnqTradIdr
2	Trade date	DD-MMM-YYYY	TradDt
3	Activity Type/Trade status	Number (2)	RptdTxsSts
4	Market Type/Segment Indicator	Varchar2 (1)	MktTpAndId
5	Settlement Type	Filler at NCCL	SttlmTp
6	Instrument Type/Product Type	Varchar2 (6)	FinInstrmTp
7	Symbol	Varchar2 (12)	TckrSymb
8	Product code	Filler at NCCL	FinInstrmPdctTpCd
9	Expiry Date	DD-MMM-YYYY	XpryDt
10	Strike Price	Number (22,2)	StrkPric
11	Option Type	Varchar2 (2)	OptnTp
12	Corporate Action level	Number (2)	OffclCorpActnEvtld
13	Series ID	Filler at NCCL	SrsId
14	Series Code	Filler at NCCL	SrsCd
15	Buy Broker	Varchar2 (6)	BuyBrkr
16	Sell Broker	Varchar2 (6)	SellBrkr
17	Trade Price	Number (22,2)	Pric
18	Trade Date Time	DD-MON-YYYY HH24:MI:SS	TradDtTm
19	Trade Volume	Number (15)	TradQty
20	Trade Token No	Number (15)	FinInstrmId
21	Trade Buy Branch/Location ID	Number (2)	BuyBrnchId
22	Buy CM Code	Varchar2 (6)	BuyClrMmbld
23	Sell CM Code	Varchar2 (6)	SellClrMmbld
24	Trade Sell Branch/Location ID	Number (2)	SellBrnchId
25	Buy Custodial Participant	Varchar2 (12)	BuyCtdnPtcptId
26	Buy Side Confirmation	Varchar2 (1)	BuyFullyExctdConfSnt
27	Sell Custodial Participant	Varchar2 (12)	SellCtdnPtcptId
28	Sell Side Confirmation	Varchar2 (1)	SellFullyExctdConfSnt
29	Buy Covered Uncovered Flag	Varchar2 (1)	BuyCvrdFlg
30	Sell Covered Uncovered Flag	Varchar2 (1)	SellCvrdFlg

31	Buy Old Custodial Participant	Varchar2 (12)	BuyOdCtdnPtcpt
32	Buy Old CM Code	Varchar2 (6)	BuyOdClrMmbld
33	Sell Old Custodial Participant	Varchar2 (12)	SellOdCtdnPtcpt
34	Sell Old CM Code	Varchar2 (6)	SellOdClrMmbld
35	Trade Buyer Terminal ID	Number (5)	BuyrTermnld
36	Trade Seller Terminal ID	Number (5)	SellrTermnld
37	Buy Order No	Varchar2 (12)	BuyOrdrld
38	Sell Order No	Varchar2 (12)	SellOrdrld
39	Buy Account No	Varchar2 (12)	BuyClntld
40	Sell Account No	Varchar2 (12)	SellClntld
41	Buy Remarks	Varchar2 (24)	BuyAddtlInf
42	Sell Remarks	Varchar2 (24)	SellAddtlInf
43	Buy Position	Varchar2 (1)	BuyPos
44	Sell Position	Varchar2 (1)	SellPos
45	Buy Proprietor Client Flag	Varchar2 (1)	BuyAcctTp
46	Sell Proprietor Client Flag	Varchar2 (1)	SellAcctTp
47	Buy order active flag	Filler at NCCL	BuyOrdrTp
48	Sell order active flag	Filler at NCCL	SellOrdrTp
49	Control Flag	Varchar2 (1)	CtrlFig
50	Trade Execution Date Time	Filler at NCCL	ExctnDtTm
51	Order date/Time	Filler at NCCL	OrdrDtTm
52	Session ID	Filler at NCCL	TradRegnOrgn
53	Exchange Flag	Filler at NCCL	Xchg
54	TM code of respective exchange	Filler at NCCL	Brkr
55	Buy CTCL ID	Varchar2 (15)	BuyCTCLId
56	Sell CTCL ID	Varchar2 (15)	SellCTCLId

2. Trades Report for Clearing Members (TR02)

- **Naming convention:** NCCL_COM_TR02_<CM Primary Member code>_DDMMYYYY.CSV
- The file is generated for each clearing member for all contracts in which trading member and/or custodian participant linked with such clearing member has executed at least one trade on the business date.
- The file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below.

Sr. No.	Column Name	Data Type	Headers
1	Trade Number	Varchar2 (18)	UnqTradldr
2	Trade date	DD-MMM-YYYY	TradDt
3	Activity Type/Trade status	Number (2)	RptdTxs
4	Market Type/Segment Indicator	Varchar2 (1)	MktTpAndld

5	Settlement Type	Filler at NCCL	SttlmTp
6	Instrument Type/Product Type	Varchar2 (6)	FinInstrmTp
7	Symbol	Varchar2 (12)	TckrSymb
8	Product code	Filler at NCCL	FinInstrmPdctTpCd
9	Expiry Date	DD-MMM-YYYY	XpryDt
10	Strike Price	Number (22,2)	StrkPric
11	Option Type	Varchar2 (2)	OptnTp
12	Corporate Action level	Number (2)	OffclCorpActnEvtld
13	Series ID	Filler at NCCL	Srsld
14	Series Code	Filler at NCCL	SrsCd
15	Buy Broker	Varchar2 (6)	BuyBrkr
16	Sell Broker	Varchar2 (6)	SellBrkr
17	Trade Price	Number (22,2)	Pric
18	Trade Date Time	DD-MON-YYYY HH24:MI:SS	TradDtTm
19	Trade Volume	Number (15)	TradQty
20	Trade Token No	Number (15)	FinInstrmld
21	Trade Buy Branch/Location ID	Number (2)	BuyBrnchld
22	Buy CM Code	Varchar2 (6)	BuyClrMmbld
23	Sell CM Code	Varchar2 (6)	SellClrMmbld
24	Trade Sell Branch/Location ID	Number (2)	SellBrnchld
25	Buy Custodial Participant	Varchar2 (12)	BuyCtdnPtcptld
26	Buy Side Confirmation	Varchar2 (1)	BuyFullyExctdConfSnt
27	Sell Custodial Participant	Varchar2 (12)	SellCtdnPtcptld
28	Sell Side Confirmation	Varchar2 (1)	SellFullyExctdConfSnt
29	Buy Covered Uncovered Flag	Varchar2 (1)	BuyCvrdFlg
30	Sell Covered Uncovered Flag	Varchar2 (1)	SellCvrdFlg
31	Buy Old Custodial Participant	Varchar2 (12)	BuyOdCtdnPtcpt
32	Buy Old CM Code	Varchar2 (6)	BuyOdClrMmbld
33	Sell Old Custodial Participant	Varchar2 (12)	SellOdCtdnPtcpt
34	Sell Old CM Code	Varchar2 (6)	SellOdClrMmbld
35	Trade Buyer Terminal ID	Number (5)	BuyrTermnld
36	Trade Seller Terminal ID	Number (5)	SellrTermnld
37	Buy Order No	Varchar2 (12)	BuyOrdrlld
38	Sell Order No	Varchar2 (12)	SellOrdrlld
39	Buy Account No	Varchar2 (12)	BuyCIntld
40	Sell Account No	Varchar2 (12)	SellCIntld
41	Buy Remarks	Varchar2 (24)	BuyAddtlInf
42	Sell Remarks	Varchar2 (24)	SellAddtlInf
43	Buy Position	Varchar2 (1)	BuyPos
44	Sell Position	Varchar2 (1)	SellPos
45	Buy Proprietor Client Flag	Varchar2 (1)	BuyAcctTp

46	Sell Proprietor Client Flag	Varchar2 (1)	SellAcctTp
47	Buy order active flag	Filler at NCCL	BuyOrdTp
48	Sell order active flag	Filler at NCCL	SellOrdTp
49	Control Flag	Varchar2 (1)	CtrlFlg
50	Trade Execution Date Time	Filler at NCCL	ExctnDtTm
51	Order date/Time	Filler at NCCL	OrdDtTm
52	Session ID	Filler at NCCL	TradRegnOrgn
53	Exchange Flag	Filler at NCCL	Xchg
54	TM code of respective exchange	Filler at NCCL	Brkr
55	Buy CTCL ID	Varchar2 (15)	BuyCTCLId
56	Sell CTCL ID	Varchar2 (15)	SellCTCLId

3. Final Obligation Report for Clearing Member. (FOBG01)

- **Naming convention:** NCCL_COM_FOBG01_<CM Primary Member code>_DDMMYYYY.csv
- The file shows funds and commodities settlement obligation of the CM for distinct combination of settlement type, settlement no and commodity.
- The file would be generated after close of trading hours during tender period of delivery.
- This is a new report.
- The file structure for the same is as given below.

Sr. No.	Field	Data Type	Headers
1	Settlement Type	Varchar (1)	StlmTp
2	Settlement No	VarChar (10)	SctiesStlmTxld
3	Clearing Member Code	VarChar (6)	ClrMmbld
4	Trading Member Code/CP Code	VarChar (12)	BrkrOrCtdnPtcptld
5	Client Code	VarChar (12)	Clntld
6	Instrument Type	VarChar (6)	FinInstrmTp
7	Symbol	VarChar (12)	TckrSymb
8	Expiry Date	DD-MMM-YYYY	XpryDt
9	Location	Varchar2 (20)	Brnchld
10	Obligation Date	DD-MMM-YYYY	ClctnDt
11	Funds Pay-in Date	DD-MMM-YYYY	FndsPayInDt
12	Funds Payout Date	DD-MMM-YYYY	FndsPyoutDt
13	Commodities Pay-in Date	DD-MMM-YYYY	CmmdtiesPayInDt
14	Commodities Payout Date	DD-MMM-YYYY	CmmdtiesPyoutDt
15	Buy Quantity	NUMBER(15)	BuyTradgVol
16	Sell Quantity	NUMBER(15)	SellTradgVol
17	Buy Amount	NUMBER(22,2)	BuyTradgVal
18	Sell Amount	NUMBER(22,2)	SellTradgVal

4. Final Obligation Report for Trading Member. (FOBG02)

- **Naming convention:** NCCL_COM_FOBG02_<Trading Member code>_DDMMYYYY.CSV
- The file shows funds and commodities settlement obligation of the TM/ CP for distinct combination of settlement type, settlement no.and commodity.
- The file would be generated after close of trading hours during tender period of delivery.
- This is a new report.
- The file structure for the same is as given below:

Sr. No.	Field	Data Type	Headers
1	Settlement Type	Varchar (1)	SttlmTp
2	Settlement No	VarChar (10)	SctiesSttlmTxld
3	Trading Member Code/CP Code	VarChar (12)	BrkrOrCtdnPtcptld
4	Client Code	VarChar (12)	Clntld
5	Instrument Type	VarChar (6)	FinInstrmTp
6	Symbol	VarChar (12)	TckrSymb
7	Expiry Date	DD-MMM-YYYY	XpryDt
8	Location	VarChar2 (20)	Brnchld
9	Obligation Date	DD-MMM-YYYY	ClctnDt
10	Funds Pay-in Date	DD-MMM-YYYY	FndsPayInDt
11	Funds Payout Date	DD-MMM-YYYY	FndsPyoutDt
12	Commodities Pay-in Date	DD-MMM-YYYY	CmmdtiesPayInDt
13	Commodities Payout Date	DD-MMM-YYYY	CmmdtiesPyoutDt
14	Buy Quantity	NUMBER(15)	BuyTradgVol
15	Sell Quantity	NUMBER(15)	SellTradgVol
16	Buy Amount	NUMBER(22,2)	BuyTradgVal
17	Sell Amount	NUMBER(22,2)	SellTradgVal

5. Detailed Position Report for Trading Members (PS03)

- **Naming convention:** NCCL_COM_PS03_<Trading Member code>_DDMMYYYY.CSV
- The file is generated for each trading member for all contracts in which a client of trading member &/or proprietary account of the member has either a brought forward position or an open position on that day.
- The file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below:

Sr. No.	Field	Data Type	Headers
1	Position Date	DD-MMM-YYYY	RptgDt
2	Segment Indicator	Varchar2 (1)	MktTpAndId
3	Settlement Type	Varchar2 (1)	SttlmTp
4	Clearing Member Code	Char (6)	ClrMmbld
5	Member Type	Char (1)	CCPMmbTp
6	Trading Member Code	Varchar2 (12)	Brkr
7	Account Type	Varchar2 (1)	AcctTp
8	Client Code	Varchar2 (12)	ClntId
9	Instrument Type	Varchar2 (6)	FinInstrmTp
10	Symbol	Varchar2 (10)	TckrSymb
11	Expiry Date	DD-MMM-YYYY	XpryDt
12	Strike Price	Number (22,2)	StrkPric
13	Option Type	Varchar (2)	OptnTp
14	CA level	Number (2)	OffclCorpActnEvt Id
15	B/F long Quantity	Number (15)	OpngLngQty
16	B/F long value	Number (22,2)	OpngLngVal
17	B/F short Quantity	Number (15)	OpngShrtQty
18	B/F short value	Number (22,2)	OpngShrtVal
19	Days buy open quantity	Number (15)	OpnBuyTradgQty
20	Days buy open value	Number (22,2)	OpnBuyTradgVal
21	Days sell open quantity	Number (15)	OpnSellTradgQty
22	Days sell open value	Number (22,2)	OpnSellTradgVal
23	Pre Exercise / Assignment Long quantity	Number (15)	PreExrcAssgndL ngQty
24	Pre Exercise / Assignment Long value	Number (22,2)	PreExrcAssgndL ngVal
25	Pre Exercise / Assignment Short quantity	Number (15)	PreExrcAssgndS hrtQty
26	Pre Exercise / Assignment Short value	Number (22,2)	PreExrcAssgndS hrtVal
27	Options Expired Long Qty	Number (9)	OptnXprdLngQty
28	Options Expired Short Qty	Number (9)	OptnXprdShrtQty
29	Expired Options Value	Number (15,2)	OptnXprdVal
30	Options Devolved Long Qty	Number (9)	OptnDvlvdLngQty
31	Options Devolved Long Value	Number (15,2)	OptnDvlvdLngVal
32	Options Devolved Short Qty	Number (9)	OptnDvlvdShrtQty
33	Options Devolved Short Value	Number (15,2)	OptnDvlvdShrtVal
34	Exercised Quantity	Filler at NCCL	ExrcdQty
35	Assigned Quantity	Filler at NCCL	AssgndQty

36	Post Exercise / Assignment long quantity	Number (15)	PstExrcAssgndLn gQty
37	Post Exercise / Assignment long value	Number (22,2)	PstExrcAssgndLn gVal
38	Post Exercise / Assignment short quantity	Number (15)	PstExrcAssgndS hrtQty
39	Post Exercise / Assignment short value	Number (22,2)	PstExrcAssgndS hrtVal
40	Settlement Price	Number (22,2)	SttlmPric
41	Net Premium	Number (22,2)	PrmAmt
42	Daily MTM settlement value	Number (22,2)	DalyMrkToMktSe ttlmVal
43	Futures final settlement value	Number (22,2)	FutrsFnlSttlmVal
44	Exercised / Assigned Value	Filler at NCCL	ExrcAssgndVal
45	Buy Delivery Allocated Quantity	Number (9)	BuyDivryAllctdQt y
46	Sell Delivery Allocated Quantity	Number (9)	SellDivryAllctdQt y
47	Post Allocation Long Quantity	Number (9)	PstAllcnLngQty
48	Post Allocation Short Quantity	Number (9)	PstAllcnShrtQty
49	Final Settlement Price	Number (9,2)	FnlSttlmPric

Value 1: Post Exercise / Assignment long quantity & Post Exercise / Assignment short quantity

For Options contract

Call Options: -

Post Exercise / Assignment long Qty = Sr. 23 - Sr. 30

Post Exercise / Assignment short Qty = Sr. 25 - Sr. 32

Put Options: -

Post Exercise / Assignment short Qty = Sr. 23 - Sr. 32

Post Exercise / Assignment short Qty = Sr. 25 - Sr. 30

For Futures on Commodity contract

Post Exercise / Assignment long Qty = (Sr. 23 - Sr. 25) + (Sr. 30 - Sr. 32) if greater than zero else '0'

Post Exercise / Assignment short Qty = (Sr. 25 - Sr. 23) + (Sr. 32 - Sr. 30) if greater than zero else '0'

For Futures on Commodity contract – Value will be Zero

Value 2: Post Exercise / Assignment long Value & Post Exercise / Assignment Short Value

For Options contract – Value will be Zero

For Futures on Commodity Contract

Post Exercise / Assignment long value = (Sr. 24 + Sr. 26) + (Sr. 33 - Sr. 31) if long Qty >= Short Qty else 0

Post Exercise / Assignment short value = (Sr. 24 + Sr. 26) + (Sr. 33 - Sr. 31) if long Qty < Short Qty else 0

For Futures on Commodity contract – Value will be Zero

Value 3: Net Premium

- In case of futures contracts, the value is zero.
- In the case of options contracts, the value is the day's sell value minus the day's buy value.
- The value is provided with the appropriate sign convention Payable (-)/Receivable (+)
- The value represents premium settlement amount receivable or payable by the member.

6. Detailed position file for clearing members (PS04)

- **Naming convention:** NCCL_COM_PS04_<CM Primary Member code>_DDMMYYYY.CSV
- The file is generated for each clearing member for all contracts in which a trading member &/or custodian participant linked with such clearing member, has either a brought forward position or an open position on that day.
- The file contains information at the trading member/ custodian participant level.
- The trading member information is clubbed at account level viz. proprietary and client.
- This file shall not be generated for the trading member who clears own trades. For such trading members only detailed position file for the trading member (PS03) shall be generated.
- The file structure is same as PS03.

7. Detailed position file for STCM & PCM (PS06)

- **Naming convention:** NCCL_COM_PS06_<CM Primary Member code>_DDMMYYYY.CSV
- The file is generated for each STCM and PCM for all contracts in which a trading member &/or custodian participant linked with such clearing member, has either a brought forward position or an open position on that day.

- The file contains information at the trading member/ custodian participant and client level.
- This file shall not be generated for the trading member who clears own trades. For such trading members only detailed position file for the trading member (PS03) shall be generated
- The file will be generated after close of trading hours on each business date.
- The file structure is same as PS03.

8. Client Penalty Report (PNL01)

- **Naming convention:** NCCL_COM_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	Data Type	Headers
1	Trade Date	DD-MMM-YYYY	TradDt
2	Client Code/CP Code	Varchar (12)	ClntId
3	Shortfall Amount	Number (20,2)	DfcitAmt
4	Penalty Amount	Number (20,2)	PnltyAmt
5	GST Amount	Number (20,2)	GSTAmt
6	Total Penalty Amount	Number (20,2)	TtlPnltyAmt

9. Member Penalty Report (PNL02)

- Naming convention: NCCL_COM_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	Data Type	Headers
1	Trade Date	DD-MMM-YYYY	TradDt
2	TM Code	Varchar (12)	BrkrOrCtdnPtcptId
3	Shortfall Amount	Number (20,2)	DfcitAmt
4	Penalty Amount	Number (20,2)	PnltyAmt
5	GST Amount	Number (20,2)	GSTAmt
6	Total Penalty Amount	Number (20,2)	TtlPnltyAmt

10. Margin Reporting to Trading Member (MGTM)

- **Naming convention:** NCCL_COM_MGTM_<TM Code>_DDMMYYYY.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	Data Type	ISO Tags
1	Date	DD-MMM-YYYY	ValtnDt
2	Trading Member Code	VarChar (12)	BrkrOrCtdnPtcptld
3	Client Code/CP Code	VarChar (12)	Clntld
4	Span Margin	Filler at NCCL	SPANMrgn
5	Net Buy premium margin	Filler at NCCL	NetBuyPrmMrgn
6	Extreme Loss Margin	Filler at NCCL	LossMrgn
7	Initial Margin	Number (22,2)	InitlMrgn
8	Other Margin	Number (22,2)	OthrMrgn
9	MTM Margin	Number (22,2)	MrkToMktMrgn
10	Total EOD Margin Amount	Filler at NCCL	EndOfDayRqrmnt
11	Peak Margin Threshold %	Filler at NCCL	PeakMrgnThrshldPctg
12	Peak Margin	Number (22,2)	AggtPeakLbly
13	Initial Margin Collection	Number (22,2)	InitlMrgnRcvd
14	Other Margin Collection	Number (22,2)	OthrMrgnRcvd
15	MTM Margin Collection	Number (22,2)	MrkToMktMrgnRcvd
16	EOD Margin reported	Filler For NCCL	EndOfDayRqrmntRptd
17	Peak Margin reported	Number (22,2)	AggtPeakLblyRcvd
18	Shortfall in Initial Margin	Number (22,2)	InitlMrgnDfcitAmt
19	Shortfall in Other Margin	Number (22,2)	OthrMrgnDfcitAmt
20	Shortfall in MTM (Gain)/Loss	Number (22,2)	MrkToMktMrgnDfcitAmt
21	Shortfall in Peak Margin	Number (22,2)	AggtPeakLblyDfcitAmt
22	Client/PRO flag	Filler For NCCL	AccTp
23	Initial Margin at Peak Short Allocation	Number (22,2)	InitlMrgnAtPeakShrtAllcn
24	Collateral Value at EOD	Number (22,2)	CollVal
25	Collateral Value at Peak Short Allocation	Number (22,2)	CollValAtPeakShrtAllcn
26	Excess Collateral With Other CCs (ICCL)	Number (22,2)	XcssCollWthOthrCCICCL
27	Excess Collateral With Other CCs (MCXCCL)	Number (22,2)	XcssCollWthOthrCCMCXCCL
28	Excess Collateral With Other CCs (NCL)	Number (22,2)	XcssCollWthOthrCCNCL

29	Excess Collateral With Other CCs (Others)	Number (22,2)	XcssCollWthOthrCC
30	Delay In Processing Allocation Request	Number (22,2)	DelyInPrcgAllcnReq
31	Trade In Wrong Client Code	Number (22,2)	TradInIncrctClntId
32	Shortfall in EOD Short allocation	Number (22,2)	EODShrtAllcnDfcitAmt
33	Shortfall in Peak Short allocation	Number (22,2)	PeakShrtAllcnDfcitAmt

11. Margin Reporting to Clearing Member (MGCM)

- **Naming convention:** NCCL_COM_MGCM_<Primary Member Code>_DDMMYYYY.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	Data Type	ISO Tags
1	Date	DD-MMM-YYYY	ValtnDt
2	Clearing Member ID	Varchar(12)	ClrMmbld
3	Trading Member Code	VarChar (12)	BrkrOrCtdnPtcptId
4	Client Code	Filler For NCCL	ClntId
5	Span Margin	Filler For NCCL	SPANMrgn
6	Net Buy premium margin	Filler For NCCL	NetBuyPrmMrgn
7	Extreme Loss Margin	Filler For NCCL	LossMrgn
8	Initial Margin	Number (22,2)	InitlMrgn
9	Other Margin	Number (22,2)	OthrMrgn
10	MTM Margin	Number (22,2)	MrkToMktMrgn
11	Total EOD Margin Amount	Filler For NCCL	EndOfDayRqrmnt
12	Peak Margin Threshold %	Filler For NCCL	PeakMrgnThrshldPctg
13	Peak Margin	Number (22,2)	AggtPeakLbly
14	Initial Margin Collection	Number (22,2)	InitlMrgnRcvd
15	Other Margin Collection	Number (22,2)	OthrMrgnRcvd
16	MTM Margin Collection	Number (22,2)	MrkToMktMrgnRcvd
17	EOD Margin reported	Filler For NCCL	EndOfDayRqrmntRptd
18	Peak Margin reported	Number (22,2)	AggtPeakLblyRcvd
19	Shortfall in Initial Margin	Number (22,2)	InitlMrgnDfcitAmt
20	Shortfall in Other Margin	Number (22,2)	OthrMrgnDfcitAmt
21	Shortfall in MTM (Gain)/Loss	Number (22,2)	MrkToMktMrgnDfcitAmt
22	Shortfall in Peak Margin	Number (22,2)	AggtPeakLblyDfcitAmt
23	Initial Margin at Peak Short Allocation	Number (22,2)	InitlMrgnAtPeakShrtAllcn
24	Collateral Value at EOD	Number (22,2)	CollVal

25	Collateral Value at Peak Short Allocation	Number (22,2)	CollValAtPeakShrtAllcn
26	Excess Collateral With Other CCs (ICCL)	Number (22,2)	XcssCollWthOthrCCICCL
27	Excess Collateral With Other CCs (MCXCCL)	Number (22,2)	XcssCollWthOthrCCMCXCCL
28	Excess Collateral With Other CCs (NCL)	Number (22,2)	XcssCollWthOthrCCNCL
29	Excess Collateral With Other CCs (Others)	Number (22,2)	XcssCollWthOthrCC
30	Delay In Processing Allocation Request	Number (22,2)	DelyInPrcgAllcnReq
31	Trade In Wrong Client Code	Number (22,2)	TradInIncrctClntId
32	Shortfall in EOD Short allocation	Number (22,2)	EODShrtAllcnDfcitAmt
33	Shortfall in Peak Short allocation	Number (22,2)	PeakShrtAllcnDfcitAmt

12. Margin Reporting from Trading Member (MGTM)

- **Naming convention:** NCCL_COM_MGTM_<TM Code>_DDMMYYYY.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	Data Type	ISO Tags
1	Date	DD-MMM-YYYY	ValtnDt
2	Trading Member Code	VarChar (12)	BrkrOrCtdnPtcptId
3	Client Code/CP Code	VarChar (12)	ClntId
4	Span Margin	Filler at NCCL	SPANMrgn
5	Net Buy premium margin	Filler at NCCL	NetBuyPrmMrgn
6	Extreme Loss Margin	Filler at NCCL	LossMrgn
7	Initial Margin	Number (22,2)	InitlMrgn
8	Other Margin	Number (22,2)	OthrMrgn
9	MTM Margin	Number (22,2)	MrkToMktMrgn
10	Total EOD Margin Amount	Filler at NCCL	EndOfDayRqrmnt
11	Peak Margin Threshold %	Filler at NCCL	PeakMrgnThrshldPctg
12	Peak Margin	Number (22,2)	AggtPeakLbly
13	Initial Margin Collection	Number (22,2)	InitlMrgnRcvd
14	Other Margin Collection	Number (22,2)	OthrMrgnRcvd
15	MTM Margin Collection	Number (22,2)	MrkToMktMrgnRcvd
16	EOD Margin reported	Filler For NCCL	EndOfDayRqrmntRptd
17	Peak Margin reported	Number (22,2)	AggtPeakLblyRcvd

18	Shortfall in Initial Margin	Number (22,2)	InitlMrgnDfcitAmt
19	Shortfall in Other Margin	Number (22,2)	OthrMrgnDfcitAmt
20	Shortfall in MTM (Gain)/Loss	Number (22,2)	MrkToMktMrgnDfcitAmt
21	Shortfall in Peak Margin	Number (22,2)	AggtPeakLbiltyDfcitAmt
22	Client/PRO flag	Filler For NCCL	AccTp
23	Initial Margin at Peak Short Allocation	Number (22,2)	InitlMrgnAtPeakShrtAllcn
24	Collateral Value at EOD	Number (22,2)	CollVal
25	Collateral Value at Peak Short Allocation	Number (22,2)	CollValAtPeakShrtAllcn
26	Excess Collateral With Other CCs (ICCL)	Number (22,2)	XcssCollWthOthrCCICCL
27	Excess Collateral With Other CCs (MCXCCL)	Number (22,2)	XcssCollWthOthrCCMCXCCL
28	Excess Collateral With Other CCs (NCL)	Number (22,2)	XcssCollWthOthrCCNCL
29	Excess Collateral With Other CCs (Others)	Number (22,2)	XcssCollWthOthrCC
30	Delay In Processing Allocation Request	Number (22,2)	DelyInPrcgAllcnReq
31	Trade In Wrong Client Code	Number (22,2)	TradInIncrctClntId
32	Shortfall in EOD Short allocation	Number (22,2)	EODShrtAllcnDfcitAmt
33	Shortfall in Peak Short allocation	Number (22,2)	PeakShrtAllcnDfcitAmt

13. Margin Reporting from Clearing Member (MGCM)

- **Naming convention:** NCCL_COM_MGCM_<Primary Member Code>_DDMMYYYY.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	Data Type	ISO Tags
1	Date	DD-MMM-YYYY	ValtnDt
2	Clearing Member ID	Varchar(12)	ClrMmbld
3	Trading Member Code	VarChar (12)	BrkrOrCtdnPtcptId
4	Client Code	Filler For NCCL	ClntId
5	Span Margin	Filler For NCCL	SPANMrgn
6	Net Buy premium margin	Filler For NCCL	NetBuyPrmMrgn
7	Extreme Loss Margin	Filler For NCCL	LossMrgn
8	Initial Margin	Number (22,2)	InitlMrgn
9	Other Margin	Number (22,2)	OthrMrgn
10	MTM Margin	Number (22,2)	MrkToMktMrgn
11	Total EOD Margin Amount	Filler For NCCL	EndOfDayRqrmnt

12	Peak Margin Threshold %	Filler For NCCL	PeakMrgnThrshldPctg
13	Peak Margin	Number (22,2)	AggtPeakLbilty
14	Initial Margin Collection	Number (22,2)	InitlMrgnRcvd
15	Other Margin Collection	Number (22,2)	OthrMrgnRcvd
16	MTM Margin Collection	Number (22,2)	MrkToMktMrgnRcvd
17	EOD Margin reported	Filler For NCCL	EndOfDayRqrmntRptd
18	Peak Margin reported	Number (22,2)	AggtPeakLbiltyRcvd
19	Shortfall in Initial Margin	Number (22,2)	InitlMrgnDfcitAmt
20	Shortfall in Other Margin	Number (22,2)	OthrMrgnDfcitAmt
21	Shortfall in MTM (Gain)/Loss	Number (22,2)	MrkToMktMrgnDfcitAmt
22	Shortfall in Peak Margin	Number (22,2)	AggtPeakLbiltyDfcitAmt
23	Initial Margin at Peak Short Allocation	Number (22,2)	InitlMrgnAtPeakShrtAllcn
24	Collateral Value at EOD	Number (22,2)	CollVal
25	Collateral Value at Peak Short Allocation	Number (22,2)	CollValAtPeakShrtAllcn
26	Excess Collateral With Other CCs (ICCL)	Number (22,2)	XcssCollWthOthrCCICCL
27	Excess Collateral With Other CCs (MCXCCL)	Number (22,2)	XcssCollWthOthrCCMCXCCL
28	Excess Collateral With Other CCs (NCL)	Number (22,2)	XcssCollWthOthrCCNCL
29	Excess Collateral With Other CCs (Others)	Number (22,2)	XcssCollWthOthrCC
30	Delay In Processing Allocation Request	Number (22,2)	DelyInPrvgAllcnReq
31	Trade In Wrong Client Code	Number (22,2)	TradInIncrctClntId
32	Shortfall in EOD Short allocation	Number (22,2)	EODShrtAllcnDfcitAmt
33	Shortfall in Peak Short allocation	Number (22,2)	PeakShrtAllcnDfcitAmt

14. Margin Reporting Response file for Trading Member

- **Naming convention:** NCCL_COM_MGRTM_<TM ID>_DDMMYYYY.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	Data Type	ISO Tags
1	Date	DD-MMM-YYYY	ValtnDt
2	Trading Member Code	VarChar (12)	BrkrOrCtdnPtcpId
3	Client Code/CP Code	VarChar (12)	ClntId

4	Span Margin	Filler at NCCL	SPANMrgn
5	Net Buy premium margin	Filler at NCCL	NetBuyPrmMrgn
6	Extreme Loss Margin	Filler at NCCL	LossMrgn
7	Initial Margin	Number (22,2)	InitlMrgn
8	Other Margin	Number (22,2)	OthrMrgn
9	MTM Margin	Number (22,2)	MrkToMktMrgn
10	Total EOD Margin Amount	Filler at NCCL	EndOfDayRqrmnt
11	Peak Margin Threshold %	Filler at NCCL	PeakMrgnThrshldPctg
12	Peak Margin	Number (22,2)	AggtPeakLbly
13	Initial Margin Collection	Number (22,2)	InitlMrgnRcvd
14	Other Margin Collection	Number (22,2)	OthrMrgnRcvd
15	MTM Margin Collection	Number (22,2)	MrkToMktMrgnRcvd
16	EOD Margin reported	Filler For NCCL	EndOfDayRqrmntRptd
17	Peak Margin reported	Number (22,2)	AggtPeakLblyRcvd
18	Shortfall in Initial Margin	Number (22,2)	InitlMrgnDfcitAmt
19	Shortfall in Other Margin	Number (22,2)	OthrMrgnDfcitAmt
20	Shortfall in MTM (Gain)/Loss	Number (22,2)	MrkToMktMrgnDfcitAmt
21	Shortfall in Peak Margin	Number (22,2)	AggtPeakLblyDfcitAmt
22	Client/PRO flag	Filler For NCCL	AccTp
23	Initial Margin at Peak Short Allocation	Number (22,2)	InitlMrgnAtPeakShrtAllcn
24	Collateral Value at EOD	Number (22,2)	CollVal
25	Collateral Value at Peak Short Allocation	Number (22,2)	CollValAtPeakShrtAllcn
26	Excess Collateral With Other CCs (ICCL)	Number (22,2)	XcssCollWthOthrCCICCL
27	Excess Collateral With Other CCs (MCXCCL)	Number (22,2)	XcssCollWthOthrCCMCXCCL
28	Excess Collateral With Other CCs (NCL)	Number (22,2)	XcssCollWthOthrCCNCL
29	Excess Collateral With Other CCs (Others)	Number (22,2)	XcssCollWthOthrCC
30	Delay In Processing Allocation Request	Number (22,2)	DelyInPrcgAllcnReq
31	Trade In Wrong Client Code	Number (22,2)	TradInIncrctClntld
32	Shortfall in EOD Short allocation	Number (22,2)	EODShrtAllcnDfcitAmt
33	Shortfall in Peak Short allocation	Number (22,2)	PeakShrtAllcnDfcitAmt
34	Shortage amount	Filler For NCCL	DfcitAmt
35	Status / Error code	Varchar (2)	Err

15. Margin Reporting Response file for Clearing Member

- **Naming convention:** NCCL_COM_MGRMCM_<Primary Member Code>_DDMMYYYY.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	Data Type	ISO Tags
1	Date	DD-MMM-YYYY	ValtnDt
2	Clearing Member ID	Varchar(12)	ClrMmbld
3	Trading Member Code	VarChar (12)	BrkrOrCtdnPtcptld
4	Client Code	Filler For NCCL	Clntld
5	Span Margin	Filler For NCCL	SPANMrgn
6	Net Buy premium margin	Filler For NCCL	NetBuyPrmMrgn
7	Extreme Loss Margin	Filler For NCCL	LossMrgn
8	Initial Margin	Number (22,2)	InitlMrgn
9	Other Margin	Number (22,2)	OthrMrgn
10	MTM Margin	Number (22,2)	MrkToMktMrgn
11	Total EOD Margin Amount	Filler For NCCL	EndOfDayRqrmnt
12	Peak Margin Threshold %	Filler For NCCL	PeakMrgnThrshldPctg
13	Peak Margin	Number (22,2)	AggtPeakLbly
14	Initial Margin Collection	Number (22,2)	InitlMrgnRcvd
15	Other Margin Collection	Number (22,2)	OthrMrgnRcvd
16	MTM Margin Collection	Number (22,2)	MrkToMktMrgnRcvd
17	EOD Margin reported	Filler For NCCL	EndOfDayRqrmntRptd
18	Peak Margin Reported	Number (22,2)	AggtPeakLblyRcvd
19	Shortfall in Initial Margin	Number (22,2)	InitlMrgnDfcitAmt
20	Shortfall in Other Margin	Number (22,2)	OthrMrgnDfcitAmt
21	Shortfall in MTM (Gain)/Loss	Number (22,2)	MrkToMktMrgnDfcitAmt
22	Shortfall in Peak Margin	Number (22,2)	AggtPeakLblyDfcitAmt
23	Initial Margin at Peak Short Allocation	Number (22,2)	InitlMrgnAtPeakShrtAllcn
24	Collateral Value at EOD	Number (22,2)	CollVal
25	Collateral Value at Peak Short Allocation	Number (22,2)	CollValAtPeakShrtAllcn
26	Excess Collateral With Other CCs (ICCL)	Number (22,2)	XcssCollWthOthrCCICCL
27	Excess Collateral With Other CCs (MCXCCL)	Number (22,2)	XcssCollWthOthrCCMCXCCL
28	Excess Collateral With Other CCs (NCL)	Number (22,2)	XcssCollWthOthrCCNCL
29	Excess Collateral With Other CCs (Others)	Number (22,2)	XcssCollWthOthrCC

30	Delay In Processing Allocation Request	Number (22,2)	DelyInPrcgAllcnReq
31	Trade In Wrong Client Code	Number (22,2)	TradInIncrctClntId
32	Shortfall in EOD Short allocation	Number (22,2)	EODShrtAllcnDfcitAmt
33	Shortfall in Peak Short allocation	Number (22,2)	PeakShrtAllcnDfcitAmt
34	Shortage amount	Filler for NCCL	DfcitAmt

b) Files without header applicability (without ISO tags)

16. Commodities Transaction Tax Report for Trading Member (CTT01)

- **Naming convention:** NCCL_COM_CTT01_<Trading Member Code>_DDMMYYYY.CSV
- The file is generated for each trading members giving details of Commodities Transaction Tax.
- **This file shall not contain the ISO tags as headers. The ISO tags are given for reference.**
- The file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below:

Control record type 10 – CTT information at Trading Member level

Sr. No.	Field	Data Type	TAGS
1	Record Type	Number (2)	TaxRptHdr
2	CTT date	DD-MMM-YYYY	ClctnDt
3	Trading Member Code	Varchar2 (6)	Brkr
4	Total CTT	Number (22,2)	TtlTaxes

Details record type 20 – CTT information at Client level

Sr. No.	Field	Data Type	TAGS
1	Record Type	Number (2)	TaxRptHdr
2	CTT date	DD-MMM-YYYY	ClctnDt
3	Trading Member Code	Varchar2 (6)	Brkr
4	Trading client code	Varchar2 (12)	ClntId
5	Total CTT	Number (22,2)	TtlTaxes

Details record type 30 – CTT information at client contract level for sale of contracts

Sr. No.	Field	Data Type	TAGS
1	Record Type	Number (2)	TaxRptHdr
2	CTT date	DD-MMM-YYYY	ClctnDt
3	Trading Member Code	Varchar2 (6)	Brkr
4	Client Code	Varchar2 (12)	ClntId
5	Instrument Type	Varchar2 (12)	FinInstrmTp
6	Symbol	Varchar2 (12)	TckrSymb

7	Expiry Date	DD-MMM-YYYY	XpryDt
8	Strike price	Number (22,2)	StrkPric
9	Option Type	Varchar2 (2)	OptnTp
10	CA level	Number (2)	OffclCorpActnEvtld
11	Sell quantity	Number (15)	TtlSellTradgVol
12	Sell value	Number (22,2)	TtlSellTrfVal
13	Taxable sell value futures	Number (22,2)	TaxblSellFutrsVal
14	Taxable sell value options	Number (22,2)	TaxblSellOptnVal
15	CTT futures	Number (22,2)	FutrsTtlTaxes
16	CTT options	Number (22,2)	OptnTtlTaxes
17	CTT Flag	Filler at NCCL	TxTaxFlg
18	Buy Quantity – Call Auction	Filler at NCCL	TtlBuyTradgVolCallAuctn
19	Buy Value – Call Auction	Filler at NCCL	TtlBuyTrfValCallAuctn
20	Taxable buy value - Call Auction	Filler at NCCL	TaxblTtlBuyTrfValCallAuctn
21	Taxable sell value – Call Auction	Filler at NCCL	TaxblTtlSellTrfValCallAuctn
22	CTT – Call Auction	Filler at NCCL	TtlTaxesCallAuctn
23	Total CTT	Number (22,2)	TtlTaxes

Details record type 40 – CTT information at client contract level for exercise of contracts

Sr. No.	Field	Data Type	TAGS
1	Record Type	Number (2)	TaxRptHdr
2	CTT date	DD-MMM-YYYY	ClctnDt
3	Trading Member Code	Varchar2 (6)	Brkr
4	Trading Client Code	Varchar2 (12)	Clntld
5	Instrument Type	Varchar2 (6)	FinInstrmTp
6	Symbol	Varchar2 (12)	TckrSymb
7	Expiry Date	DD-MMM-YYYY	XpryDt
8	Strike price	Number (22,2)	StrkPric
9	Option Type	Varchar2 (2)	OptnTp
10	CA level	Number (2)	OffclCorpActnEvtld
11	Exercise quantity	Number (15)	OptnExrcQty
12	Exercise value	Number (22,2)	OptnExrcVal
13	Taxable Exercise value	Number (22,2)	TaxblExrcVal
14	Deliverable Qty	Filler at NCCL	DelvrblQty
15	Non Deliverable Qty	Filler at NCCL	OthrThanDelvrblQty
16	Deliverable Value	Filler at NCCL	DelvrblVal
17	Non Deliverable Value	Filler at NCCL	OthrThanDelvrblVal
18	Deliverable CTT	Filler at NCCL	DelvrblTtlTaxes
19	Non Deliverable CTT	Filler at NCCL	OthrThanDelvrblTtlTaxes
20	CTT options	Number (15,2)	OptnTtlTaxes
21	Total CTT	Number (22,2)	TtlTaxes

17. Commodities Transaction Tax Report for Clearing Members (CTT02)

- **Naming convention:** NCCL_COM_CTT02_<CM Primary Member code>_DDMMYYYY.CSV
- **This file shall not contain the ISO tags as headers. The ISO tags are given for reference.**
- The file gives the details of Commodities Transaction Tax for each Clearing Member.
- The file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below:

Control record type 10 – CTT information at Clearing Member level

Sr. No.	Field	Data Type	TAGS
1	Record Type	Number (2)	TaxRptHdr
2	CTT date	DD-MMM-YYYY	ClctnDt
3	Due Date of payment	DD-MMM-YYYY	DueDt
4	Clearing Member Code	Varchar2 (6)	ClrMmbld
5	Total CTT	Number (22,2)	TtlTaxes

Detail record type 20 – CTT information at Trading Member level

Sr. No.	Field	Data Type	TAGS
1	Record Type	Number (2)	TaxRptHdr
2	CTT date	DD-MMM-YYYY	ClctnDt
3	Trading Member Code	Varchar2 (6)	Brkr
4	Total CTT	Number (22,0)	TtlTaxes

Details record type 30 – CTT information at client contract level for sale of contracts

Sr. No.	Field	Data Type	TAGS
1	Record Type	Number (2)	TaxRptHdr
2	CTT date	DD-MMM-YYYY	ClctnDt
3	Trading Member Code	Varchar2 (6)	Brkr
4	Trading client code	Varchar2 (12)	ClntId
5	Total CTT	Number (22,0)	TtlTaxes

Details record type 40 – CTT information at client contract level for sale of contracts

Sr. No.	Field	Data Type	TAGS
1	Record Type	Number (2)	TaxRptHdr
2	CTT date	DD-MMM-YYYY	ClctnDt
3	Trading Member Code	Varchar2 (6)	Brkr
4	Trading Client Code	Varchar2 (12)	ClntId
5	Instrument Type	Varchar2 (6)	FinInstrmTp
6	Symbol	Varchar (12)	TckrSymb
7	Expiry Date	DD-MMM-YYYY	XpryDt

8	Strike price	Number (22,2)	StrkPric
9	Option Type	Varchar2 (2)	OptnTp
10	CA level	Number (2)	OffclCorpActnEvtld
11	Sell quantity	Number (15)	TtlSellTradgVol
12	Sell value	Number (22,2)	TtlSellTrfVal
13	Taxable sell value futures	Number (22,2)	TaxblSellFutrsVal
14	Taxable sell value options	Number (22,2)	TaxblSellOptnVal
15	CTT futures	Number (22,2)	FutrsTtlTaxes
16	CTT options	Number (22,2)	OptnTtlTaxes
17	CTT Flag	Filler at NCCL	TxTaxFlg
18	Buy Quantity – Call Auction	Filler at NCCL	TtlBuyTradgVolCallAuctn
19	Buy Value – Call Auction	Filler at NCCL	TtlBuyTrfValCallAuctn
20	Taxable buy value - Call Auction	Filler at NCCL	TaxblTtlBuyTrfValCallAuctn
21	Taxable sell value – Call Auction	Filler at NCCL	TaxblTtlSellTrfValCallAuctn
22	CTT – Call Auction	Filler at NCCL	TtlTaxesCallAuctn
23	Total CTT	Number (22,2)	TtlTaxes

Details record type 50 – CTT information at client contract level for exercise of contracts

Sr. No.	Field	Data Type	TAGS
1	Record Type	Number (2)	TaxRptHdr
2	CTT date	DD-MMM-YYYY	ClctnDt
3	Trading Member Code	Varchar2 (5)	Brkr
4	Trading Client Code	Varchar2 (12)	Clntld
5	Instrument Type	Varchar2 (6)	FinInstrmTp
6	Symbol	Varchar2 (12)	TckrSymb
7	Expiry Date	DD-MMM-YYYY	XpryDt
8	Strike price	Number (22,2)	StrkPric
9	Option Type	Varchar2 (2)	OptnTp
10	CA level	Number (2)	OffclCorpActnEvtld
11	Exercise quantity	Number (15)	OptnExrcQty
12	Exercise value	Number (22,2)	OptnExrcVal
13	Taxable Exercise value	Number (22,2)	TaxblExrcVal
14	Deliverable Qty	Filler at NCCL	DelvrblQty
15	Non Deliverable Qty	Filler at NCCL	OthrThanDelvrblQty
16	Deliverable Value	Filler at NCCL	DelvrblVal
17	Non Deliverable Value	Filler at NCCL	OthrThanDelvrblVal
18	Deliverable CTT	Filler at NCCL	DelvrblTtlTaxes
19	Non Deliverable CTT	Filler at NCCL	OthrThanDelvrblTtlTaxes
14	CTT options	Number (22,2)	OptnTtlTaxes
15	Total CTT	Number (22,2)	TtlTaxes

18. Stamp Duty Report for Trading Member (SD01)

- **Naming convention:** NCCL_COM_SD01_<Trading Member Code>_DDMMYYYY.CSV
- **This file shall not contain the ISO tags as headers. The ISO tags are given for reference.**
- The file is generated for each trading members giving details of Stamp Duty.
- The file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below:

Control record type 10 – Stamp Duty information at Trading Member level

Sr. No.	Field	Data Type	TAGS
1	Record Type	Number (2)	TaxRptHdr
2	Trade date	DD-MMM-YYYY	TradDt
3	Trading Member Code	VarChar (6)	Brkr
4	Total No. Of Records	Filler at NCCL	TtlNbOfRcrds
5	Total Stamp Duty	Number (22,2)	StmpDtyAmt

Details record type 20 – Stamp Duty information at Client level

Sr. No.	Field	Data Type	TAGS
1	Record Type	Number (2)	TaxRptHdr
2	Trade date	DD-MMM-YYYY	TradDt
3	Trading Member Code	Varchar2 (6)	Brkr
4	Trading client code	Varchar2 (12)	ClntId
5	Total Stamp Duty	Number (22,2)	StmpDtyAmt
6	Client State Union territory	Varchar2 (50)	CtrySubDvsn

Details record type 30 – Stamp Duty information at client contract level for sale of contracts

Sr. No.	Field	Data Type	TAGS
1	Record Type	Number (2)	TaxRptHdr
2	Stamp Duty date	DD-MMM-YYYY	ClctnDt
3	CM Code	Filler at NCCL	ClrMmbld
4	Trading Member Code	Varchar (6)	Brkr
5	Client Code	Varchar2 (12)	ClntId
6	Series ID	Filler at NCCL	SrsId
7	Instrument Type	Varchar2 (6)	FinInstrmTp
8	Symbol	Varchar2 (12)	TckrSymb
9	Expiry Date	DD-MMM-YYYY	XpryDt
10	Strike price	Number (22,2)	StrkPric
11	Option Type	Varchar2 (2)	OptnTp
12	CA level	Number (2)	OffclCorpActnEvtld
13	Buy/Sell	Filler at NCCL	BuySellInd
14	Trade Type	Filler at NCCL	TradTp

15	Buy quantity	Number (15)	TtlBuyTradgVol
16	Buy value	Number (22,2)	TtlBuyTrfVal
17	Buy Stamp Duty	Filler at NCCL	BuyStmpDty
18	Sell Qty	Filler at NCCL	TtlSellTradgVol
19	Sell Value	Filler at NCCL	TtlSellTrfVal
20	Sell Stamp Duty	Filler at NCCL	SellStmpDty
21	Buy Delivery Qty	Filler at NCCL	BuyDlvryQty
22	Buy Delivery Amount	Filler at NCCL	BuyDlvryVal
23	Buy Delivery Stamp Duty	Filler at NCCL	BuyDlvryStmpDty
24	Sell Delivery Qty	Filler at NCCL	SellDlvryQty
25	Sell Delivery Amount	Filler at NCCL	SellDlvryVal
26	Sell Delivery Stamp Duty	Filler at NCCL	SellDlvryStmpDty
27	Taxable Buy value futures	Number (15,2)	TaxblBuyFutrsVal
28	Taxable Buy value options	Number (15,2)	TaxblBuyOptnVal
29	Stamp Duty futures	Number (15,2)	FutrsStmpDty
30	Stamp Duty options	Number (15,2)	OptnStmpDty
31	Turnover Amount	Filler at NCCL	TtlTrfVal
32	Total Stamp Duty	Numeric (22,2)	StmpDtyAmt
33	Client State	Varchar2 (50)	CtrySubDvsn

19. Stamp Duty Report for Clearing Member (SD02)

- **Naming convention:** NCCL_COM_SD02_<CM Primary Member code>_DDMMYYYY.CSV
- **This file shall not contain the ISO tags as headers. The ISO tags are given for reference.**
- The file gives the details of Stamp Duty for each Clearing Member.
- The file will be generated after close of trading hours on each business date.
- The file structure for the same is as given below:

Control record type 10 – Stamp Duty information at Clearing Member level

Sr. No.	Field	Data Type	TAGS
1	Record Type	Number (2)	TaxRptHdr
2	Trade date	DD-MMM-YYYY	TradDt
3	Due Date of payment	DD-MMM-YYYY	DueDt
4	Clearing Member Code	Varchar2 (6)	ClrMmbld
5	Total No. Of Records	Filler at NCCL	TtlNbOfRcrds
6	Total Stamp Duty	Number (22,2)	StmpDtyAmt

Detail record type 20 – Stamp Duty information at Trading Member level

Sr. No.	Field	Data Type	TAGS
1	Record Type	Number (2)	TaxRptHdr
2	Trade date	DD-MMM-YYYY	TradDt
3	Trading Member Code	Varchar2 (6)	Brkr

4	Total Stamp Duty	Number (22,2)	StmpDtyAmt
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Details record type 30 – Stamp Duty information at Client level

Sr. No.	Field	Data Type	TAGS
1	Record Type	Number (2)	TaxRptHdr
2	Trade date	DD-MMM-YYYY	TradDt
3	Trading Member Code	Varchar2 (6)	Brkr
4	Trading client code	Varchar2 (12)	Clntld
5	Total Stamp Duty	Number (22,2)	StmpDtyAmt
6	Client State Union territory	Varchar2 (50)	CtrySubDvsn

Details record type 40 – Stamp Duty information at client contract level for sale /purchase of contracts

Sr. No.	Field	Data Type	TAGS
1	Record Type	Number (2)	TaxRptHdr
2	Stamp Duty date	DD-MMM-YYYY	ClctnDt
3	Clearing Member code	Filler at NCCL	ClrMmbld
4	Trading Member Code	Varchar2 (6)	Brkr
5	Client Code	Varchar2 (12)	Clntld
6	Series ID	Filler at NCCL	Srsld
7	Instrument Type	Varchar2 (6)	FinInstrmTp
8	Symbol	Varchar2 (10)	TckrSymb
9	Expiry Date	DD-MMM-YYYY	XpryDt
10	Strike price	Number (22,2)	StrkPric
11	Option Type	Varchar2 (2)	OptnTp
12	CA level	Number (2)	OffclCorpActnEvtld
13	Buy/Sell	Filler at NCCL	BuySellInd
14	Trade Type	Filler at NCCL	TradTp
15	Buy quantity	Number (15)	TtlBuyTradgVol
16	Buy value	Number (22,2)	TtlBuyTrfVal
17	Buy Stamp Duty	Filler at NCCL	BuyStmpDty
18	Sell Qty	Filler at NCCL	TtlSellTradgVol
19	Sell Value	Filler at NCCL	TtlSellTrfVal
20	Sell Stamp Duty	Filler at NCCL	SellStmpDty
21	Buy Delivery Qty	Filler at NCCL	BuyDlvryQty
22	Buy Delivery Amount	Filler at NCCL	BuyDlvryVal
23	Buy Delivery Stamp Duty	Filler at NCCL	BuyDlvryStmpDty
24	Sell Delivery Qty	Filler at NCCL	SellDlvryQty
25	Sell Delivery Amount	Filler at NCCL	SellDlvryVal
26	Sell Delivery Stamp Duty	Filler at NCCL	SellDlvryStmpDty
27	Taxable Buy value futures	Number (15,2)	TaxblBuyFutrsVal
28	Taxable Buy value options	Number (15,2)	TaxblBuyOptnVal

29	Stamp Duty futures	Number (15,2)	FutrsStmpDty
30	Stamp Duty options	Number (15,2)	OptnStmpDty
31	Turnover Amount	Filler at NCCL	TtlTrfVal
32	Total Stamp Duty	Number (22,2)	StmpDtyAmt
33	Client State	Varchar2 (50)	CtrySubDvsn