

NATIONAL COMMODITY CLEARING LIMITED

Circular to all Members of the Clearing Corporation
Circular No. : NCCL/CLEARING-003/2023

Date : January 16, 2023

Subject : Standardization of file formats - Clearing and Settlement

This is in continuation of Circular No. NCCL/CLEARING-022/2022 dated June 09, 2022, Circular No. NCCL/CLEARING-030/2022 dated July 05, 2022, Circular No. NCCL/CLEARING-045/2022 dated Sep 28, 2022, Circular No NCCL/CLEARING-048/2022 dated Oct 07,2022, Circular No. NCCL/CLEARING-051/2022 dated 28th Oct, 2022 and NCCL/CLEARING-055/2022 dated 22nd Nov 2023, on "Standardization of file formats – Clearing and Settlement".

The revised standardized formats and file nomenclature involving upload and response is attached in Annexure I which shall be mandatory from 03rd April 2023 only. Till such time old (existing) format of upload/ response only shall continue.

The ISO tags as headers shall be provided in the margin reporting download files and the member has to upload the file with the headers only.

The client margin reporting done on or after 03-Apr-2023 for trade dates prior to 03-Apr-2023, shall be done using old format only. The client margin reporting done for trade date 03-Apr-2023 and thereafter shall be done using new format.

As guided by SEBI and based on MDAC working group discussions, all market participants are required to be ready by March 31,2023 for using the new standardized file formats.

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

For and on behalf of

National Commodity Clearing Limited

Sweedin Satav Vice President

For further information / clarifications, please contact

1. Customer Service Group on toll free number: 1800 266 6007

2. Customer Service Group by E-mail to: contactus@nccl.co.in

Toll Free: 1800 266 6007, Website: www.nccl.co.in



Annexure I

1. 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)	CIntld
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)	AggtPeakLblty
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)	AggtPeakLbltyRcvd

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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)	AggtPeakLbltyDfcitAmt
22	Client/PRO flag	Filler For NCCL	АссТр
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)	TradInIncrrctCIntId
32	Shortfall in EOD Short allocation	Number (22,2)	EODShrtAllcnDfcitAmt
33	Shortfall in Peak Short allocation	Number (22,2)	PeakShrtAllcnDfcitAmt

2. 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)	BrkrOrCtdnPtcptld
4	Client Code	Filler For NCCL	Cintid
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)	AggtPeakLblty
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)	AggtPeakLbltyRcvd
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)	AggtPeakLbltyDfcitAmt
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)	TradInIncrrctCIntId
32	Shortfall in EOD Short allocation	Number (22,2)	EODShrtAllcnDfcitAmt
33	Shortfall in Peak Short allocation	Number (22,2)	PeakShrtAllcnDfcitAmt

3. 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)	BrkrOrCtdnPtcptld
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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) AggtPeakLblty 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) AggtPeakLbltyRcvd 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) AggtPeakLbltyDfcitAmt 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) CollVal 26 Excess Collateral With Other CCs (ICCL) Excess Collateral With Other CCs (ICCL) XcssCollWthOthrCCICCL 27 Excess Collateral With Other CCs (MCXCCL) Excess Collateral With Other CCs (MCXCCL) XcssCollWthOthrCCMCXCC Excess Collateral With Other CCs (ICCL) XcssCollWthOthrCCNCL 29 Excess Collateral With Other CCs (ICCL) XcssCollWthOthrCCNCL 20 Collateral With Other Number (22,2) XcssCollWthOthrCCNCL 21 Excess Collateral With Other Number (22,2) XcssCollWthOthrCCNCL 22 Collateral With Other Number (22,2) DelyInProgAllcnReq 31 Trade In Wrong Client Code Number (22,2) EODShrtAllcnDfcitAmt				
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) AggtPeakLbltyRcvd 18 Shortfall in Initial Margin Number (22,2) InitIMrgnDfcitAmt 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) MrkToMktMrgnDfcitAmt 22 Client/PRO flag Filler For NCCL AccTp 23 Initial Margin at Peak Short Allocation Number (22,2) InitIMrgnAtPeakShrtAllcn 24 Collateral Value at EOD Number (22,2) CollVal 25 Collateral Value at Peak Short Allocation Number (22,2) CollVal 26 Excess Collateral With Other CCs (ICCL) 27 Excess Collateral With Other CCs (ICCL) 28 Excess Collateral With Other CCs (ICCL) 29 Excess Collateral With Other CCs (Others) 30 Delay In Processing Allocation Request 31 Trade In Wrong Client Code Number (22,2) TradInIncrrctCIntId	12	Peak Margin	Number (22,2)	AggtPeakLblty
15 MTM Margin Collection Number (22,2) MrkToMktMrgnRcvd 16 EOD Margin reported Filler For NCCL EndOfDayRqrmntRptd 17 Peak Margin reported Number (22,2) AggtPeakLbltyRcvd 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) AggtPeakLbltyDfcitAmt 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) CollVal 26 Excess Collateral With Other CCs (ICCL) 27 Excess Collateral With Other CCs (ICCL) 28 Excess Collateral With Other CCs (MCXCCL) 29 Excess Collateral With Other CCs (Others) 30 Delay In Processing Allocation Number (22,2) TradInIncrrctCIntId	13	Initial Margin Collection	Number (22,2)	InitlMrgnRcvd
16 EOD Margin reported Filler For NCCL EndOfDayRqrmntRptd 17 Peak Margin reported Number (22,2) AggtPeakLbltyRcvd 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) AggtPeakLbltyDfcitAmt 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 Number (22,2) CollVal 26 Excess Collateral With Other CCs (ICCL) 27 Excess Collateral With Other CCs (MCXCCL) 28 Excess Collateral With Other CCs (MCXCCL) 29 Excess Collateral With Other CCs (Others) Number (22,2) XcssCollWthOthrCCNCL 29 Excess Collateral With Other CCs (Others) Number (22,2) DelyInPrcgAllcnReq 31 Trade In Wrong Client Code Number (22,2) TradInIncrrctCIntId	14	Other Margin Collection	Number (22,2)	OthrMrgnRcvd
17 Peak Margin reported Number (22,2) AggtPeakLbltyRcvd 18 Shortfall in Initial Margin Number (22,2) InitIMrgnDfcitAmt 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) AggtPeakLbltyDfcitAmt 22 Client/PRO flag Filler For NCCL AccTp 23 Initial Margin at Peak Short Allocation Number (22,2) InitIMrgnAtPeakShrtAllcn 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) 27 Excess Collateral With Other CCs (MCXCCL) 28 Excess Collateral With Other CCs (NCL) 29 Excess Collateral With Other CCs (Others) 30 Delay In Processing Allocation Request 31 Trade In Wrong Client Code Number (22,2) TradInIncrrctCIntId	15	MTM Margin Collection	Number (22,2)	MrkToMktMrgnRcvd
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) AggtPeakLbltyDfcitAmt 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) 27 Excess Collateral With Other CCs (MCXCCL) 28 Excess Collateral With Other CCs (NCL) 29 Excess Collateral With Other CCs (Others) 30 Delay In Processing Allocation Request 11 Trade In Wrong Client Code Number (22,2) TradInIncrrctCIntId	16	EOD Margin reported	Filler For NCCL	EndOfDayRqrmntRptd
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) AggtPeakLbltyDfcitAmt 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) CollVal 26 Excess Collateral With Other CCs (ICCL) 27 Excess Collateral With Other CCs (MCXCCL) 28 Excess Collateral With Other CCs (NCL) 29 Excess Collateral With Other CCs (Others) 30 Delay In Processing Allocation Request 31 Trade In Wrong Client Code Number (22,2) TradInIncrrctCIntId	17	Peak Margin reported	Number (22,2)	AggtPeakLbltyRcvd
20 Shortfall in MTM (Gain)/Loss Number (22,2) MrkToMktMrgnDfcitAmt 21 Shortfall in Peak Margin Number (22,2) AggtPeakLbltyDfcitAmt 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) 27 Excess Collateral With Other CCs (MCXCCL) 28 Excess Collateral With Other CCs (NCL) 29 Excess Collateral With Other CCs (Others) 30 Delay In Processing Allocation Request 31 Trade In Wrong Client Code Number (22,2) TradInIncrrctCIntId	18	Shortfall in Initial Margin	Number (22,2)	InitlMrgnDfcitAmt
21 Shortfall in Peak Margin Number (22,2) AggtPeakLbltyDfcitAmt 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) 27 Excess Collateral With Other CCs (MCXCCL) 28 Excess Collateral With Other CCs (NCL) 29 Excess Collateral With Other CCs (Others) 30 Delay In Processing Allocation Request 31 Trade In Wrong Client Code Number (22,2) TradInIncrrctCIntId	19	Shortfall in Other Margin	Number (22,2)	OthrMrgnDfcitAmt
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) CollVal 26 Excess Collateral With Other CCs (ICCL) 27 Excess Collateral With Other CCs (MCXCCL) 28 Excess Collateral With Other CCs (NCL) 29 Excess Collateral With Other CCs (Others) 30 Delay In Processing Allocation Request 31 Trade In Wrong Client Code Number (22,2) TradInIncrrctCIntId	20	Shortfall in MTM (Gain)/Loss	Number (22,2)	MrkToMktMrgnDfcitAmt
Initial Margin at Peak Short Allocation	21	Shortfall in Peak Margin	Number (22,2)	AggtPeakLbltyDfcitAmt
Allocation Allocation Number (22,2) Collval Collateral Value at EOD Number (22,2) Collval Collval Collateral Value at Peak Short Allocation Excess Collateral With Other CCs (ICCL) Excess Collateral With Other CCs (MCXCCL) Excess Collateral With Other CCs (MCXCCL) Excess Collateral With Other CCs (NCL) Excess Collateral With Other CCs (NCL) Excess Collateral With Other CCs (NCL) Delay In Processing Allocation Request Trade In Wrong Client Code Number (22,2) Number (22,2) Number (22,2) TradInIncrrctCIntId	22	Client/PRO flag	Filler For NCCL	АссТр
25 Collateral Value at Peak Short Allocation 26 Excess Collateral With Other CCs (ICCL) 27 Excess Collateral With Other CCs (MCXCCL) 28 Excess Collateral With Other CCs (NCL) 29 Excess Collateral With Other CCs (Others) 30 Delay In Processing Allocation Request 31 Trade In Wrong Client Code Number (22,2) TradInIncrrctCIntId	23		Number (22,2)	InitlMrgnAtPeakShrtAllcn
Allocation Excess Collateral With Other CCs (ICCL) Excess Collateral With Other CCs (MCXCCL) Excess Collateral With Other CCs (MCXCCL) Excess Collateral With Other CCs (MCXCCL) Excess Collateral With Other CCs (NCL) Excess Collateral With Other CCs (NCL) Excess Collateral With Other CCs (NCL) Delay In Processing Allocation Request Trade In Wrong Client Code Number (22,2) CollValAtPeakSnftAlich XcssCollWthOthrCCICCL XcssCollWthOthrCCMCXCC XcssCollWthOthrCCNCL Number (22,2) DelyInPrcgAllcnReq TradInIncrrctCIntId	24	Collateral Value at EOD	Number (22,2)	CollVal
CCs (ICCL) Rumber (22,2) Rumber (22,2) Excess Collateral With Other CCs (MCXCCL) Rumber (22,2) Rumber (22,2) Number (22,2) Excess Collateral With Other CCs (NCL) Excess Collateral With Other CCs (NCL) Excess Collateral With Other CCs (Others) Delay In Processing Allocation Request Request Trade In Wrong Client Code Number (22,2) Rumber (22,2) Rumber (22,2) DelyInPrcgAllcnReq TradInIncrrctCIntId	25		Number (22,2)	CollValAtPeakShrtAllcn
27 CCs (MCXCCL) 28 Excess Collateral With Other CCs (NCL) 29 Excess Collateral With Other CCs (Others) 30 Delay In Processing Allocation Request Trade In Wrong Client Code Number (22,2) Number (22,2) Number (22,2) XcssCollWthOthrCCNCL XcssCollWthOthrCCNCL Number (22,2) Number (22,2) DelyInPrcgAllcnReq TradInIncrrctCIntId	26		Number (22,2)	XcssCollWthOthrCCICCL
28 Excess Collateral With Other CCs (NCL) 29 Excess Collateral With Other CCs (Others) 30 Delay In Processing Allocation Request Trade In Wrong Client Code Number (22,2) Number (22,2) Number (22,2) Number (22,2) Number (22,2) TradInIncrrctCIntId	27		Number (22,2)	XcssCollWthOthrCCMCXCCL
29 Excess Collateral With Other CCs (Others) 30 Delay In Processing Allocation Request Number (22,2) XcssCollWthOthrCC Number (22,2) DelyInPrcgAllcnReq Number (22,2) TradInIncrrctCIntId	28	Excess Collateral With Other	Number (22,2)	XcssCollWthOthrCCNCL
30 Delay In Processing Allocation Request Number (22,2) DelyInPrcgAllcnReq	29	Excess Collateral With Other	Number (22,2)	XcssCollWthOthrCC
	30	Delay In Processing Allocation	Number (22,2)	DelyInPrcgAllcnReq
32 Shortfall in EOD Short allocation Number (22,2) EODShrtAllcnDfcitAmt	31	Trade In Wrong Client Code	Number (22,2)	TradInIncrrctCIntId
	32	Shortfall in EOD Short allocation	Number (22,2)	EODShrtAllcnDfcitAmt
33 Shortfall in Peak Short allocation Number (22,2) PeakShrtAllcnDfcitAmt	33	Shortfall in Peak Short allocation	Number (22,2)	PeakShrtAllcnDfcitAmt



4. 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
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3	Trading Member Code	VarChar (12)	BrkrOrCtdnPtcptld
4	Client Code	Filler For NCCL	CIntld
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14	Initial Margin Collection	Number (22,2)	InitlMrgnRcvd
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18	Peak Margin reported	Number (22,2)	AggtPeakLbltyRcvd
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)	AggtPeakLbltyDfcitAmt
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)	TradInIncrrctCIntId
32	Shortfall in EOD Short allocation	Number (22,2)	EODShrtAllcnDfcitAmt
33	Shortfall in Peak Short allocation	Number (22,2)	PeakShrtAllcnDfcitAmt

5. Margin Reporting Response file for Trading Member

- Naming convention: NCCL_COM_MGRTM_<TM ID>_DDMMYYYY.csv
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- 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)	CIntld



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)	AggtPeakLblty
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)	AggtPeakLbltyRcvd
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)	AggtPeakLbltyDfcitAmt
22	Client/PRO flag	Filler For NCCL	АссТр
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)	TradInIncrrctCIntId
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

6. Margin Reporting Response file for Clearing Member

- Naming convention: NCCL_COM_MGRCM_<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	CIntld
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)	AggtPeakLblty
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)	AggtPeakLbltyRcvd
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)	AggtPeakLbltyDfcitAmt
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)	TradinincrrctCintld
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
00	Glatae / Eller code	(2)	