NCCL
NCDEX Group Company

NATIONAL COMMODITY CLEARING LIMITED

Circular to all Members of the Clearing Corporation
Circular No. : NCCL/RISK-017/2019
Date : September 16, 2019
Subject : Format of Report downloads - Risk Management

This has reference to the Exchange Circular Nos. NCDEX/RISK-019/2017/248 dated September 28, 2017 on Change in file format - Margins and NCDEX/RISK-003/2018/045 dated February 23, 2018 on File format - Margin Sensitivity Report for Options. In this context, Clearing Members are hereby informed that, on account of introduction of Futures on Index, the existing formats of the reports classified under the following categories have been revised

1. **Margins**
2. **Risk Parameters**
3. **Positions**

Accordingly, the consolidated list of reports highlighting the specific changes required therein is enclosed herewith. Clearing Members are advised to make necessary changes in their back office software latest by October 15, 2019. NCCL shall separately inform about the implementation date of revised File Formats and till such time reports as per existing file formats will continue.

For and on behalf of
National Commodity Clearing Limited

Ruchit Chaturvedi
Head Risk

For further information /clarifications, please contact
1. Customer Service Group on toll free number: 1800 266 6007
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CONSOLIDATED LIST - FILE FORMATS AND REPORTS

A. MARGINS

Sr. No.	File name	File Name Details
1	MG09	Margin Report for Clearing Member
2	MG10	Margin Report for Trading Member
3	MG11	Margin Payable Report for Clearing Member
4	MG12	Detailed Margin Report for Clearing Member
5	MG13	Detailed Margin Report for Trading Member
6	MG16	Crystallized Loss Report for Clearing Member
7	MG17	Crystallized Loss Report for Trading Member
8	MG22	All Margin Report for Clearing Member
9	MG23	All Margin Report for Trading Member
10	CLI_DEVMGN	Devolvement Margin Benefit Report for Trading Member
11	TM_DEVMGN	Devolvement Margin Benefit Report for Clearing Member
12	DLYMGN	Daily Margin Report
13	CLIMGN	Detailed Margin Report for Trading Member
14	NCDEX_TM_SNS	Sensitization report for Clearing Member
15	NCDEX_CLI_SNS	Sensitization report for Trading Member
16	CAM 09	Cash Adhoc Margin Report for Clearing Member
17	CAM 10	Cash Adhoc Margin Report for Trading Member
18	CAM 11	Cash Adhoc Margin Payable Report for Clearing Member
19	TM_Con Margin	Concentration Margin Report for Clearing Member
20	Client_Con Margin	Concentration Margin Report for Trading Member
21	CM_Con Margin	Concentration Margin Charged to Clearing Member

B. RISK PARAMETER FILES

Sr. No.	File name	File Name Details
1	BMS_RPF	Risk Parameter File
2	BMS_RA	Risk Array File

C. POSITION FILES

Sr. No.	File name	File Name Details
1	CLI OI	Client Open Interest Report for a Trading Member
2	OI CL	Open Interest Limit Statement for a Trading Member

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A. Margins

1. Margin Report for Clearing Member (MG09)

- **Naming Convention:** NCDEX_MG09_<Prime Member code>_DDMMYYYY.LIS
- This report is for clearing members. It contains information about the margin charged to the Clearing member for a business day.
- This report will be generated after close of trading hours on each business date
- The report format for the same is as given below**:**

```
MARGIN STATEMENT FOR CCSS CLEARING MEMBER

CM CODE: <CM Code>                CM NAME: <CM Name>
Trade Date: <DD-MON-YYYY>         Margin Due Date: <DD-MON-YYYY>
--------------------------------------------------------------------------------------------------
SL No  TM/CP CODE    TOTAL MARGIN
--------------------------------------------------------------------------------------------------
1        <TM Code>   <Amount>
2        <CP Code>   <Amount>
--------------------------------------------------------------------------------------------------
Total Margin           <Amount>
--------------------------------------------------------------------------------------------------
*** END OF REPORT ***
```

- Note: Total Margin is summation of
    - Commodity Futures Initial Margin.
    - Commodity Options Initial Margin, Premium and Net Option Value (NOV)
    - Index Futures Initial Margin.

2. Margin Report for Trading Member (MG10)

- **Naming Convention:** NCDEX_MG10_<TRD_Member_ID>_DDMMYYYY.LIS
- This report is for trading members. It contains information about the margin charged to the Trading Member for a business day.
- This report will be generated after close of trading hours on each business date.
- The report format for the same is as given below**:**

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MARGIN STATEMENT FOR CCSS TRADING MEMBER / CUSTODIAN PARTICIPANT

TM/CP CODE: <TM Code / CP Code> TM/CP NAME: <TM/ CP Name>

CM CODE: <CM Code> CM NAME: <CM Name>

Trade Date: <DD-MON-YYYY> Margin Due Date: <DD-MON-YYYY>

SL No A/C TOTAL MARGIN

----

1 C <Amount>
2 P <Amount>

Total Margin <Amount>

END OF REPORT

- Note: Total Margin is summation of
  - Commodity Futures Initial Margin
  - Commodity Options Initial Margin ,Premium and Net Option Value (NOV)
  - Index Futures Initial Margin

3. Margin Payable Report for Clearing Member (MG 11)

- **Naming Convention**: NCDEX_MG11_<Prime_Member_code>_DDMMYYYY.LIS
- This report contains details of total margin payable by the Clearing Member
- This report will be generated after close of trading hours on each business date
- The report format for the same is as given below **:**

Sr. No.	Column Name	Data Type	Description/Remarks
A	**CAPITAL**		
1	Total Cash Capital	Number(20,2)	Cash and Cash equivalent Capital
2	Total Non-Cash Capital	Number(20,2)	Non Cash Capital
3	Total Capital (A1 + A2)	Number(20,2)	Total Capital
4	Cash Component Required (%)	Number(5,2)	50
5	Effective Deposits [Min (A1/A4, A3)]	Number(20,2)	Total Effective deposit less Cash Adhoc Margin
6	Non-usable Non-cash Capital (A3 - A5)	Number(20,2)	
B	**MARGIN INFORMATION**		

7	Minimum Liquid Net Worth	Number(20,2)	
8	Initial Margin Amount	Number(20,2)	Commodity Futures Initial Margin, Commodity Options Initial Margin , Premium and Net Option Value (NOV) , Index Futures Initial Margin
9	Other Margins	Number(20,2)	Other Margins for Commodity Futures, Commodity Options and Index Futures
10	Effective Deposits Required for Initial Margin (B7 + B8)	Number(20,2)	Calculated
11	Effective Deposits Required for Other Margins (B8 +B9)	Number(20,2)	Calculated
12	Effective Deposit requirement for the Clearing Member[Higher of(B10,B11)]	Number(20,2)	Calculated
C	**TRANSACTION AMOUNT**		
13	Excess Effective Deposits Required(B12 - A5)	Number(20,2)	Calculated
14	Minimum Free Deposit For Pay-in Transaction		Default Value ZERO
15	Minimum Free Deposit For Pay-out Transaction		Default Value ZERO
16	Additional Deposit Required	Number(20,2)	Calculated
17	Daily Cash Margin Already Paid By The Member		Default Value ZERO
18	Non-usable Non-cash Allocation		Default Value ZERO
19	Cash Margin Payable (+)/Receivable (-)		Default Value ZERO

4. Detailed Margin Report for Clearing Member (MG 12)

- **Naming Convention**: NCDEX_MG12_<Prime Member code>_DDMMYYYY.LIS
- This report contains detailed margin report for the Clearing Member.
- This report will be generated after close of trading hours on each business date
- The report format for the same is as given below **:**

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Sr. No.	Column Name	Data Type	Description/Remarks
1	DATE	Date(12)	Business Date in DD-MON-YYYY Format
2	TM/CP CODE	Varchar2(12)	Trading Member code or Custodial Participant code
3	PORTFOLIO BASED MARGIN	Number(20,2)	Commodity Futures Portfolio based Margin and Delivery Margin, Commodity Options Portfolio based Margin and Net Option Value (NOV),Index Futures Portfolio based Margin
4	NET BUY PREMIUM(NBP)	Number(20,2)	Net Options Premium (Payable - Receivable)
5	TOTAL MARGIN	Number(20,2)	Portfolio based Margin + Net Buy Premium(NBP)
6	OTHER MARGINS	Number(20,2)	Other Margins

5. Detailed Margin Report for Trading Members (MG 13)

- **Naming Convention**: NCDEX_MG13_<TRD_Member_ID>_<DDMMYYYY>.LIS
- This report contains detailed margin report for Trading Member.
- This report will be generated after close of trading hours on each business date
- The report format for the same is as given below **:**

Sr. No.	Column Name	Data Type	Description/Remarks
1	DATE	Date(12)	Business Date in DD-MON-YYYY Format
2	CLIENT CODE	Varchar2(12)	Client Code
3	PORTFOLIO BASED MARGIN	Number(20,2)	Commodity Futures Portfolio based Margin and Delivery Margin, Commodity Options Portfolio based Margin and Net Option Value (NOV),Index Futures Portfolio based Margin
4	NET BUY PREMIUM (NBP)	Number(20,2)	Net Options Premium (Payable - Receivable)
5	TOTAL MARGIN	Number(20,2)	Portfolio based Margin + Net Buy Premium(NBP)

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6	OTHER MARGINS	Number(20,2)	Other Margins
7	CLI/PRO FLAG	Varchar2(1)	C-Client P- Proprietary

6. Crystallized Loss Report for Clearing Member (MG16)

- **Naming Convention**: NCDEX_MG16_<Prime Member code>_<DDMMYYYY>.LIS
- This report contains the crystallized loss for the trading member/custodial participant linked to such Clearing Member.
- This report will be generated after close of trading hours on each business date
- The report format for the same is as given below **:**

Sr. No.	Column Name	Data Type	Description/Remarks
1	DATE	Date(12)	Business Date in DD-MON-YYYY Format
2	TM/CP Code	Varchar2(12)	Trading Member/Custodian Participant Code
3	ICMTM LOSS	Number(20,2)	ICMTM loss

7. Crystallized Loss Report for Trading Member (MG17)

- **Naming Convention**: NCDEX_MG17_<Trading Member Code >_<DDMMYYYY>.LIS
- This report contains the crystallized loss for each account type level linked to such Trading Member.
- This report will be generated after close of trading hours on each business date
- The report format for the same is as given below **:**

Sr. No.	Column Name	Data Type	Description/Remarks
1	DATE	Date(12)	Business Date in DD-MON-YYYY Format
2	CLIENT	Varchar2(12)	Client Code
3	ICMTM LOSS	Number(20,2)	ICMTM Loss
4	PRO/CLI FLAG	Number(1,0)	Pro/Client Flag

8. All Margin Report for Clearing Members (MG 22)

- **Naming Convention**: NCDEX_MG22_<Prime Member Code >_<DDMMYYYY>.LIS
- This report contains the all margin details for each account type level for each Trading Member.
- This report will be generated after close of trading hours on each business date
- File Structure is given below:

Sr. No.	Column Name	Data Type	Description/Remarks
1	Date	Date(12)	Business Date in DD-MON-YYYY Format
2	TM/CP Code	Varchar2(12)	Trading Member/Custodian Participant Code
3	Portfolio based Margin	Number(20,2)	Commodity Futures Portfolio based Margin and Delivery Margin, Commodity Options Portfolio based Margin and Net Option Value (NOV),Index Futures Portfolio based Margin
4	Net Buy Premium (NBP)	Number(20,2)	Net Options Premium (Payable - Receivable)
5	Initial Margin	Number(20,2)	Portfolio based Margin + Net Buy Premium (excluding delivery margin)
6	Extreme Loss Margin	Number(20,2)	Extreme Loss Margin (Commodity Futures + Commodity Options + Index Futures)
7	Pre expiry Margin Futures	Number(20,2)	Pre expiry margin for Futures
8	Pre expiry Margin Options	Number(20,2)	Pre expiry margin for Options
9	Adhoc Margin	Number(20,2)	Adhoc Margin (Commodity Futures + Commodity Options + Index Futures)
10	Delivery Margin	Number(20,2)	Delivery Margin
11	Unidirectional Margin	Number(20,2)	Unidirectional Margin
12	Concentration Margin	Number(20,2)	Concentration Margin (Commodity Futures +Commodity Options + Index Futures)

13	Forward Initial Margin	Number(20,2)	Forward Initial Margin
14	Forward incremental Margin	Number(20,2)	Forward Incremental Margin

9. All Margin Report for Trading Members (MG23)

- **Naming Convention**: NCDEX_MG23_<Trading Member Code >_<DDMMYYYY>.LIS
- This report contains the all margin details for each account type linked to such Trading Member.
- This report will be generated after close of trading hours on each business date
- The report format for the same is as given below**:**

Sr. No.	Column Name	Data Type	Description/Remarks
1	Date	Date(12)	Business Date in DD-MON-YYYY Format
2	Client Code	Varchar2(12)	Client Code
3	Portfolio based Margin	Number(20,2)	Commodity Futures Portfolio based Margin and Delivery Margin, Commodity Options Portfolio based Margin and Net Option Value (NOV),Index Futures Portfolio based Margin
4	Net Buy Premium (NBP)	Number(20,2)	Net Options Premium (Payable - Receivable)
5	Initial Margin	Number(20,2)	Portfolio based Margin + Net Buy Premium (excluding delivery margin)
6	Extreme Loss Margin	NUMBER(20,2)	Extreme Loss Margin (Commodity Futures + Commodity Options + Index Futures)
7	Pre expiry Margin Futures	Number(20,2)	Pre expiry margin for Futures
8	Pre expiry Margin Options	Number(20,2)	Pre expiry margin for Options

9	Adhoc Margin	Number(20,2)	Adhoc Margin (Commodity Futures + Commodity Options + Index Futures)
10	Delivery Margin	Number(20,2)	Delivery Margin
11	Unidirectional Margin	Number(20,2)	Unidirectional Margin
12	Concentration Margin	Number(20,2)	Concentration Margin (Commodity Futures +Commodity Options + Index Futures)
13	Pro/Cli Flag	Number(1,0)	Pro/Client Flag
14	Forward Initial Margin	NUMBER(20,2)	Forward Initial Margin
15	Forward incremental Margin	NUMBER(20,2)	Forward Incremental Margin

10. Devolvement Margin Benefit Report for Trading Member (CLI_DEVMGN)

- **Naming Convention**: NCDEX_CLI_DEVMGN_<TMID>_DDMMYYYY.CSV
- This report contains the devolvement benefit for each account type linked to Trading member
- This Report will be generated for clients who have devolved futures positions on Options expiry.
- Report will be generated at beginning of the day only for Options Expiry +1.
- The report format for the same is as given below**:**

Sr. No.	Column Name	Data Type	Description/Remarks
1	Date	Date(12)	Business date in DD-MON-YYYY format
2	Client Code	Varchar2(12)	Client code
3	Devolvement Margin Benefit	Number(20,2)	

11. Devolvement Margin Benefit Report for Clearing Member (TM_DEVMGN)

- **Naming Convention**: NCDEX_TM_DEVMGN_<CM PRIMARY CODE>_DDMMYYYY.CSV
- This report contains the devolvement benefit for Trading Members.
- This Report will be generated for members who have devolved futures positions on Options expiry.

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- Report will be generated at beginning of the day only for Options Expiry +1.
- The report format for the same is as given below**:**

Sr. No.	Column Name	Data Type	Description/Remarks
1	Date	Date(12)	Business date in DD-MON-YYYY format
2	TM/CP code	Varchar2(12)	Trading member or Custodial Participant code
3	Devolvement Margin benefit	Number(20,2)	

12. Daily Margin Report (DLYMGN)

- **Naming Convention**:DLYMGN_DDMMYYYY_nn.csv
- This report contains the margin percentages for each symbol.
- This report will be generated multiple times in a day on each business date.
- The report format for the same is as given below**:**

Sr. No.	Column Name	Data Type	Description/Remarks
1	Sr. No.	NUMBER	
2	Instrument Type	VARCHAR2(6)	FUTCOM - Futures on Commodity FUTIDX - Futures on Index
3	Symbol	VARCHAR2(10)	
4	Expiry Date	DATE (DD-MON-YY)	
5	Volatility Margin%	NUMBER(5,2)	
6	Extreme Loss Margin%	NUMBER(5,2)	
7	Additional Pre Expiry margin%	NUMBER(7,4)	
8	Total Margin%	NUMBER(7,4)	
9	Additional Margin(Long) %	NUMBER(5,2)	
10	Additional Margin(Short) %	NUMBER(5,2)	
11	Special Cash Margin (Long) %	NUMBER(5,2)	
12	Special Cash Margin (Short) %	NUMBER(5,2)	

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13. Client Margin Report (CLI MGN)

- **Naming Convention**: NCDEX_CLIMGN_<TRD_MBR_ID>_<YYYYMMDD>_nn.csv
- This report contains the margins for the client.
- This report will be generated multiple times in a day on each business date.
- The report format for the same is as given below**:**

Sr. No.	Column Name	Data Type	Description/Remarks
1	Date	DATE	
2	Client Code	CHAR[50]	
3	Portfolio based Margin	NUMBER(15,2)	Commodity Futures Portfolio based Margin and Delivery Margin, Commodity Options Portfolio based Margin and Net Option Value (NOV),Index Futures Portfolio based Margin (Premium not included)
4	Net Buy Premium	NUMBER (15,2)	Net Options Premium (Payable - Receivable)
5	Total Margin	NUMBER (15,2)	Portfolio based Margin + Net Buy Premium(NBP)
6	Other Margins	NUMBER (15,2)	
7	Mark to Market Profit/Loss	NUMBER (15,2)	
8	Cli/Pro	CHAR [1]	

14. Sensitization report for Clearing Member (NCDEX_TM_SNS)

- **Naming Convention**: NCDEX_TM_SNS_<PRIME_MBR_CODE>_<DDMMYYYY>.CSV
- This report contains the pre expiry margins which shall be charged to the Trading Member for Options contracts.
- This report will be generated after close of trading hours on each business date.
- The report format for the same is as given below**:**

Sr. No.	Column Name	Data Type	Description/Remarks
1	TM/CP code	Varchar2(12)	Trading Member/Custodian Participant Code
2	Pre-expiry margin applicable date	Date(12)	Pre-expiry margin date (E-2, E-1 or E)

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3	Symbol of option contract	Varchar(30)	Detail of contracts on which pre-expiry margin shall be charged for entity
4	Options Pre expiry Margin	Number(20,2)	Pre expiry margin for Options applicable on each Pre-expiry margin Date

15. Sensitization report for Trading Member (NCDEX_CLI_SNS)

- **Naming Convention**: NCDEX_CLI_SNS_<TM_CODE>_<DDMMYYYY>.CSV
- This report contains the pre expiry margins which shall be charged to each account type linked to trading member for Options contracts.
- This report will be generated after close of trading hours on each business date
- The report format for the same is as given below**:**

Sr. No.	Column Name	Data Type	Description/Remarks
1	Client Code	Varchar2(12)	Client Code
2	Pre-expiry margin applicable date	Date(12)	Pre-expiry margin date (E-2, E-1 or E)
3	Symbol of option contract	Varchar(30)	Detail of contracts on which pre-expiry margin shall be charged for entity
4	Options Pre expiry Margin	Number(20,2)	Pre expiry margin for Options applicable on each Pre-expiry margin Date

16. Cash Adhoc Margin Report for Clearing Member (CAM 09)

- **Naming Convention:** NCDEX_CAM09_<Prime Member code>_DDMMYYYY.LIS
- This report contains the cash adhoc margin charged to the Clearing Member.
- This report will be generated after close of trading hours on each business date
- The report format for the same is as given below**:**

```
ADHOC MARGIN STATEMENT OF CCSS CLEARING MEMBER
CM CODE   : <CM-CODE>              CM NAME      : <CM-NAME>
TRADE DATE: <DD-MON-YYYY>       MARGIN DUE DATE: <DD-MON-YYYY>
-------------------------------------------------------------------------------
Sr.No
-------------------------------------------------------------------------------
 1.    Trading Member Code :          <TM-CODE>
 2.    Margin Amount       :          <Amount> (i.e Cash Margin)
-------------------------------------------------------------------------------
                         ***END OF REPORT***
```

17. Cash Adhoc Margin Report for Trading Member (CAM 10)

- **Naming Convention:** NCDEX_CAM10_<Trading Member code>_DDMMYYYY.CSV
- This report contains the cash adhoc margin charged at each account type level for the Clearing Member.
- This report will be generated after close of trading hours on each business date
- The report format for the same is as given below

Sr. No.	Column Name	Data Type	Description/Remarks
1	Client code	Varchar2(12)	
2	Segment Indicator		
3	Account Type		
4	Settlement Type		
5	Instrument Type	VARCHAR2(6)	FUTCOM - Futures on Commodity OPTFUT - Options on Futures FUTIDX - Futures on Index
6	Symbol	VARCHAR2(10)	
7	Expiry Date	DATE (DD-MON-YY)	
8	Strike Price	NUMBER	
9	Option Type		
10	CRA Level		
11	Net Position	NUMBER(2,20)	
12	Margin able Position	NUMBER(2,20)	
13	Daily Settlement Price	NUMBER(2,20)	
14	Percentage	NUMBER(5,2)	
15	Margin	NUMBER(2,20)	

18. Cash Adhoc Margin Payable Report for Clearing Member (CAM 11)

- Naming Convention: NCDEX_CAM11_<Prime Member code>_DDMMYYYY.LIS
- This report contains the cash adhoc margin payable by the Clearing Member.
- This report will be generated at the beginning of the day on each business date
- The report format for the same is as given below

CM CODE : <CM-CODE> CM NAME : <CM-NAME>

TRADE DATE: <DD-MON-YYYY> MARGIN DUE DATE: <DD-MON-YYYY>

Sr.No	Particulars	(Rs.)
1.	Cash Adhoc Margin for the day :	<Amount>
2.	Collateral Blocked:	<Amount>
3.	Cash Paid :	<Amount>
4.	Cash Payable (+)/ Receivable (-) :	<Amount>

19. Concentration Margin Report for Clearing Member (TM_Con Margin)

- **Naming Convention**: NCDEX_TMID_TM_ConMargin_DDMMYYYY.CSV
- This report contains the concentration margin for the Trading member.
- Report will be generated at beginning of the day.
- The report format for the same is as given below

Sr. No.	Column Name	Data Type	Description/Remarks
1	TMID	Varchar 2(12)	
2	CMID	Varchar 2(6)	
3	CM_TM	Varchar 2(12)	
4	COMDTY	Varchar 2(40)	Commodity
5	TM_MRGN	Number (20,2)	Concentration Margin

20. Concentration Margin Report for Trading Member (Client_Con Margin)

- **Naming Convention**: NCDEX_TMID_Client_ConMargin_DDMMYYYY.CSV
- This report contains the concentration margin for each account type level linked to the Trading member.
- Report will be generated at beginning of the day.
- The report format for the same is as given below

Sr. No.	Column Name	Data Type	Description/Remarks
1	TMID	Varchar 2(12)	
2	CMID	Varchar 2(6)	
3	CLIENT CODE	Varchar2(10)	

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4	COMDTY	Varchar2(40)	Commodity
5	CLIENT_MRGN	Number (20,2)	Concentration Margin

21. Concentration Margin Charged to Clearing Member (CM_Con Margin)

- **Naming Convention**: NCDEX_TMID_CM_ConMargin_DDMMYYYY.CSV
- This report contains the concentration margin charged at the clearing member level
- Report will be generated at beginning of the day.
- The report format for the same is as given below

Sr. No.	Column Name	Data Type	Description/Remarks
1	TMID	Varchar 2(12)	
2	CMID	Varchar 2(6)	
3	COMDTY	Varchar2(40)	Commodity
4	CM_MRGN	Number (20,2)	Concentration Margin

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B. RISK PARAMETER FILES

1. Risk Parameter File (BMS_RPF)

- **Naming Convention**: BMS_RPF_DDMMYYYY.xml
- This file contains the Risk parameters required for margin computation in the scenario based margin model.
- This file will be generated at the beginning of trading hours on each business date.
- File Structure is given below:

Tag	Value /Description
Section 1	
BMS_PRMTR_HDR- Start	
DT_TME_STMP	Batch Date
NM_RSK_SCN	No of Risk Scenarios(16)
SPR_BEN_UNI_FLAG	Spread Benefit Uni-directional flag(0)
SPR_BEN_ADHOC_FLAG	Spread Benefit Adhoc Flag(0)
SPR_BEN_CASH_FLAG	Spread Benefit Cash Flag(0)
OPTN_OI_MTHD_FLAG	Options OI calculation method (0). This flag is applicable only for options. 0- Notional, 1 -Delta
BMS_PRMTR_HDR – End	
Section 2	
OPM_CNTR_MSTR- Start	
OCM_TOKN_NM	Display name of contract (E.g. BARLEYJPR20APR2019) Options contract display name. E.g.: BARLEYJPR01MAR19CE12FAPR19
OCM_INST_TYP	FUTCOM – Commodity Futures OPTFUT – Commodity Options FUTIDX - Index Futures
OCM_SMBL	Underlying symbol (E.g. BARLEYJPR)
OCM_EXP_DT	Expiry Date
OCM_SERS	Default value (XX)

OCM_MKT_TYP	Market Type(1)
OCM_OPTN_TYP	Option Type (XX for futures). CE - Call European
	PE - Put European
OCM_STRK_PRC	Strike Price (0 for futures). Strike Price of options contract.
OCM_CA_LVL	Corporate Action Level
OCM_UNDRLNG_TOKN_NM	Underlying name (E.g. BARLEYJPR). Display name of underlying futures contract in case of options (E.g. BARLEYJPR20APR2019)
OCM_FUT_OPT_FLG	Flag for Futures or Option(F for futures).O for Options
OCM_MF_NMR	Multiplier factor Numerator
OCM_MF_DMR	Multiplier factor Denominator
OCM_ISUE_STRT_DATE	Contract issue start date (YYYY-MM-DD format). Options contract start date
OCM_ISUE_MTRTY_DATE	Contract maturity date (YYYY-MM-DD format). Options contract maturity date
OCM_OI	Contract level Open Interest. OI as per calculation method (Notional or Delta)
OCM_OI_VALUE	Value of Contract level Open Interest. OI value for options contract = Options contract OI * (Strike price + Options LTP)
OCM_LTP	Last Traded Price for Commodity Futures, Index Futures and Commodity Options contract.
OCM_PSR	Price Scan Range (maximum change in price of the contract in a single day that NCCL would bear) for Commodity Futures, Index Futures and Commodity Options contract.
OCM_VSR	Volatility Scan Range(maximum change in the volatility of the commodity over a one day time period.) , Options contract VSR value
OCM_MIBOR_RATE	MIBOR rate applicable for options contract. (For future contract as well, the field will display MIBOR as per days to expiry)
OCM_MAX_RISK_VAL_LONG	Maximum Risk value of a contract for long positions. For futures both OCM_MAX_RISK_VAL_LONG and OCM_MAX_RISK_VAL_SHRT will have same value. Option maximum loss for long positions
OCM_MAX_RISK_VAL_SHRT	Maximum Risk value of a contract for short positions. For futures both OCM_MAX_RISK_VAL_LONG and OCM_MAX_RISK_VAL_SHRT will have same value. Option maximum loss for short positions
OCM_STLMNT_PRCE	Settlement Price, Options DSP

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OCM_VLTLTY	Volatility of the underlying
OCM_FUT_VLT	Future Volatility - Futures contract EWMA volatility
OCM_IMPL_VLT	Options implied volatility for risk array computation
OCM_DAYS_TO_EXP	Working Days to Expiry for Options Contract
OCM_TIER	Underlying futures Tier number
OCM_MNTH_ID	Near Month Id- Underlying futures month ID
OCM_UNDRCNL_MRGN_PRCNTG	Uni-directional Margin Percentage(0)
OCM_MRGN_SIDE_FLAG	Used for Calculation of Uni directional margin(possible values 'L'/'S')
OCM_LNG_ADHC_MRGN_PRCNTG	Long Adhoc Margin Percentage
OCM_SHRT_ADHC_MRGN_PRCNTG	Short Adhoc Margin Percentage
OCM_TNDR_DATE	Tender Date, Maturity date of options contract
OCM_IM_MULT	Spread margin multiplier, Underlying futures IM%
OCM_EXT_LOSS_MRGN	Extreme Loss Margin
OCM_LNG_CASH_MRGN_PRCNTG	Long special cash Margin Percentage
OCM_SHRT_CASH_MRGN_PRCNTG	Short special cash Margin Percentage
OPM_CNTR_MSTR- End	
Section 3:	
OPM_CNTR_LEG- Start	
OCL_SMBL	Symbol name (E.g. BARLEYJPR)
OCL_LEG	Leg no (number of legs defines the number of tiers clustered at a time to make a strategy), Same as underlying future contract leg no.
OCL_TIER	Tier No, Same as underlying future contract tier no.
OCL_DLT	Delta
OCL_MRKT_DIR	Market direction
OPM_CNTR_LEG- End	
Section 4:	
OPM_LEG_PRIO- Start	

OLP_SMBL	Symbol name (E.g. BARLEYJPR)
OLP_LEG1	Leg 1
OLP_LEG2	Leg 2
OLP_LEG3	Leg 3
OLP_LEG4	Leg 4
OLP_PRIO	Tier Priority
OPM_LEG_PRIO- End	
Section 5:	
OPM_INTR_CMDT_DTLS- Start	
OICD_SMBL_1	1st Symbol name
OICD_SMBL_2	2nd Symbol name
OICD_PRIORITY	Priority of the two pair of symbols(1 in our DB)
OICD_SPRD_NMR	Multiplier Spread Numerator
OICD_SPRD_DMR	Multiplier Spread Denominator
OICD_CORL_FACTR	Co-relation Factor
OICD_CRDT_PRCN	Credit Percentage
OPM_INTR_CMDT_DTLS- End	
Section 6:	Displays FSP and delivery margin for latest expired future contracts of a symbol, This section not applicable for Options, will have only expired futures contracts.
OPM_EXP_CNTR_MSTR- Start	
OECM_TOKN_NM	Display name of contract (E.g. BARLEYJPR20APR2019)
OECM_UL_TOKN_NM	Underlying name (E.g. BARLEYJPR)
OECM_SMBL	Underlying symbol (E.g. BARLEYJPR)
OECM_ISUE_MTRTY_DT	Issue maturity date
OECM_MF_NMR	Multiplier factor Numerator
OECM_MF_DMR	Multiplier factor Denominator
OECM_FSP	Final Settlement Price

OECM_MIN_DLVR_MNTH_CHRG_LNG	Long Minimum Delivery month charge
OECM_MIN_DLVR_MNTH_CHRG_SHRT	Short Minimum Delivery month charge
OECM_INST_TYPE	FUTCOM - Futures on Commodity OPTFUT - Options on Futures FUTIDX - Futures on Index
OECM_EXP_DATE	Expiry date
OECM_STRK_PRCE	Strike price (0 for Futures)
OECM_OPT_TYPE	Option type (XX - for futures),CE –Call European, PE – Put European
OPM_EXP_CNTR_MSTR- End	
Section 7:	Section for composite delta computation. The section will be repeated 7 times for each options underlying symbol with values of each scan point.
OPM_COMPOSITE_DELTA - Start	
OCD_SMBL	Underlying Symbol, Options underlying symbol (E.g. BARLEYJPR)
OCD_PRC_SCAN_POINT_NO	Scan point number
OCD_PRC_SCAN_FCTR	PSR factor (up to 6 decimal places)
OCD_VLTY_SCAN_FCTR	VSR factor (up to 6 decimal places)
OCD_WEIGHT	Delta weight for the scan point (up to 6 decimal places)
OPM_COMPOSITE_DELTA - End	Composite Delta

2. Risk Array File (BMS_RA)

- **Naming Convention**:BMS_RA<nn>.xml
- This file contains the variable risk parameters required for margin computation in the scenario based margin model.
- This file will be generated at multiple times in a day on each business date.
- File Structure is given below:

Tag	Value / Description
Section1:	**Contains Symbol-level information**
OPM_UNDRLNG_TIER – Start	

OUT_SMBL	Underlying Symbol
OUT_TIER	Underlying Tier
OUT_MNTH1	Near Month Contract of Tier
OUT_MNTH2	Far Month Contract of Tier
OUT_GRAD_RED_FACT	GRF (Applicable on Tier)
OUT_TOKN_NM	Token Number
OUT_CHARGE	Spot Price
OPM_UNDRLNG_TIER –End	
Section2:	
OPM_UNDRLNG_MSTR – Start	
OUM_UNDRLNG_TOKN_NM	Underlying Symbol
OUM_SMBL	Underlying Symbol
OUM_FUT_OI	Underlying Future OI
OUM_FUT_OI_VAL	Underlying Future OI Value
OUM_OPT_OI	Options OI (Up to 6 Decimal Places), Symbol Level Options OI as per the method of OI calculation (Notional Or Delta)
OUM_OPT_OI_VAL	Options OI Value (Up to 6 Decimal Places)
OUM_SOM_CHRG	Short Option Minimum Charge (Up to 6 Decimal Places)
OUM_LKAHD_DYS_DLVR_MRGN	Look ahead days for Delivery Margin
OUM_MIN_DLVR_MNTH_CHRG_LNG	Long Minimum Delivery Month Charge
OUM_MIN_DLVR_MNTH_CHRG_SHRT	Short Minimum Delivery Month Charge
OUM_FUT_VSR	Volatility Scan Range (VSR percentage up to 6 Decimal places), Futures VSR
OUM_OPT_VSR	Volatility Scan Range (VSR Percentage Up to 6 Decimal Places) Options VSR
OUM_SGM_MLT	Sigma Multiplier
OUM_LKAHD_DYS_PSR	Look ahead Days For PSR
OUM_INIT_BASE_VLTY	Initial Base Volatility
OUM_VLTY	Volatility
OUM_MIN_INIT_PRCNTG	Minimum Initial Margin Percentage

OUM_ICC_FLAG	Inter-Commodity Credit
OUM_STLMNT_PRCE	Settlement Price , Symbol FSP
OUM_LNG_PE_MRGN_PRCNTG_FUT	Long Pre-Expiry Margin %
OUM_SHRT_PE_MRGN_PRCNTG_FUT	Short Pre-Expiry Margin %
OUM_EPI_FLG	Early-Pay-In Flag
OPM_UNDRLNG_MSTR – End	
Section3:	
RSK_ARY_CNT - Start	
CNT	Risk Array Count Number.
RSK_ARY_CNT – End	
Section4:	
RSK_ARY - Start	
TOKN_NM	Display Name of contract FUTURES - SYMBOLDDMMMYYYY e.g. – BARLEYJPR20AUG2019 OPTIONS ON FUTURES- SYMBOLddmmmyyPE/CEstrikepriceS/Fmmmyy e.g. - BARLEYJPRR25APR19PE2900FMAY19 INDEX – SYMBOLDDMMMYYYY e.g. – INDEXSYMBOL20AUG2019
SCN_NO	Risk Scenario Number
SCN_VAL	Risk Scenario Loss Value (Up to 6 Decimal Places)
RSK_ARY – End	
Section5:	
CNTR_LTP – Start	
TOKN_NM	Display Name of contract FUTURES - SYMBOLDDMMMYYYY e.g. – BARLEYJPR20AUG2019

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	OPTIONS ON FUTURES- SYMBOLddmmmyyPE/CEstrikepriceS/Fmmmyy e.g. - BARLEYJPRR25APR19PE2900FMAY19 INDEX – SYMBOLDDMMMYYYY e.g. – INDEXSYMBOL20AUG2019
OCM_SMBL	Underlying Symbol
EXP_DT	Contract Expiry Date, Options Expiry Date
LTP	LTP, Options LTP
UND_LTP	Underlying futures contract LTP
DLT	DELTA - Contract delta
CMPST_DLT	Composite delta for Options
DSP	Daily Settlement Price
OCM_VLTLTY	Spot Volatility
OCM_FUT_VLT	Future Volatility
OCM_IMPLD_VLT	Implied Volatility For Options For Risk Array Computation As Per Last Options Trade
OCM_PSR	Price Scan Range For Options
OCM_MAX_RISK_VAL_LONG	Max Risk Value Long For Options
OCM_MAX_RISK_VAL_SHRT	Max Risk Value Short For Options
OCM_IM_MULT	Spread Margin Multiplier
OCM_IMC_LTP	Underlying Futures LTP To Be Used For Calendar Spread Margin Calculation
OCM_EXT_LOSS_MRG	ELM % For Options (Up to 6 Decimal Places)
OCM_OPT_PE_MULT	Options Pre-Expiry Margin Multiplier
OCM_LNG_PE_MRGN_PRCNTG	Long Pre-Expiry Margin % (Up to 6 Decimal Places)
OCM_SHRT_PE_MRGN_PRCNTG	Short Pre-Expiry Margin % (Up to 6 Decimal Places)
CNTR_LTP – End	

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C. POSITION FILES

1. Client Open Interest Report for a Trading Member (CLI OI)

- **Naming Convention:** NCDEX_CLIOI_TMID_YYYYMMDD_nn.csv
- This report contains the client open positions for the Trading Member.
- This report will be generated multiple times in a day on each business date.
- The report format for the same is as given below**:**

S.N.	Column Name	Data Type	Remarks
1	Client Code	Char(12)	
2	Commodity Name	VARCHAR2(40)	
3	Commodity Open Position Level	NUMBER(2,20)	
4	Symbol	Char(10)	Underlying symbol
5	Expiry date	Date(8)	Contract expiry date
6	Strike Price	Number(9,2)	0 for futures contracts Strike price for options contracts
7	Option Type	Char(2)	FF - Futures CE - Call European option PE - Put European options
8	CA Level	Number(2)	Default - 0
9	Open Position Quantity Limit	Number(15,0)	
10	Open Position Percentage Limit	Number(5,2)	
11	Open Position Value Limit	Number(20,2)	
12	Client Netted Open Position	Number(15,0)	
13	Client Netted Open Position percentage	Number(5,2)	
14	Remarks		

2. Open Interest Limit Statement for a Trading Member (OICL)

- **Naming Convention:** NCDEX_OICL_TMID_DDMMYYYY.LIS
- This report contains the client open positions for the Trading Member.
- This report will be generated after close of trading hours on each business date
- The report format for the same is as given below**:**

S.N.	Column Name	Data Type	Remarks
1	Client Code	Char(12)	
2	Commodity Name	VARCHAR2(40)	
3	Commodity Open Position Level	NUMBER(2,20)	
4	Symbol	Char(10)	Underlying symbol
5	Expiry date	Date(8)	Contract expiry date
6	Strike Price	Number(9,2)	0 for futures contracts strike price for options contracts
7	Option Type	Char(2)	FF - Futures CE - Call European option PE - Put European options
8	CA Level	Number(2)	Default - 0
9	Open Position Quantity Limit	Number(15,0)	
10	Open Position Percentage Limit	Number(5,2)	
11	Open Position Value Limit	Number(20,2)	
12	Client Netted Open Position	Number(15,0)	
13	Client Netted Open Position percentage	Number(5,2)	
14	Remarks		