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**NATIONAL COMMODITY CLEARING LIMITED**

Circular to all Members of the Clearing Corporation

Circular No. : NCCL/RISK-004/2020

Date : January 31, 2019

Subject : Format of Report downloads - Risk Management

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This has reference to the NCCL Circular Nos. NCCL/RISK-017/2019 dated September 16, 2019 on Format of Report downloads - Risk Management. In this context, Clearing Members are hereby informed that the existing formats for Concentration Margin & Detailed Margin Report has been revised. The Detailed Margin Report highlighting the revision made therein and the revised Concentration Margin Report are enclosed herewith.

Clearing Members are advised to make necessary changes in their back office software to that effect.

The revised report formats for Concentration Margin & Detailed Margin Report for Trading Member (CLIMGN) will be implemented from 10<sup>th</sup> February 2020 and 2<sup>nd</sup> March 2020 respectively.

For and on behalf of

**National Commodity Clearing Limited**

Ruchit Chaturvedi

Head Risk

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For further information /clarifications, please contact

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

### A. MARGINS

Sr. No.	File name	File Name Details
1	CLIMGN	Detailed Margin Report for Trading Member
2	TM_CONMARGIN	Concentration Margin Report for Clearing Member
3	CLIENT_CONMARGIN	Concentration Margin Report for Trading Member
4	CM_CONMARGIN	Concentration Margin Charged to Clearing Member

### A. Margins

#### 1. Detailed Margin Report for Trading Member (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 Commodity Options Portfolio based Margin and Net Option Value (NOV), Index Futures Portfolio based Margin
4	Net Buy Premium	NUMBER (15,2)	
5	Initial Margin	NUMBER (15,2)	Portfolio based margin and Net buy premium
6	ELM Margin	NUMBER (15,2)	New field inserted
7	Pre-Expiry Margin	NUMBER (15,2)	New field inserted

8	Delivery Margin	NUMBER (15,2)	New field inserted
9	Unidirectional Margin	NUMBER (15,2)	New field inserted
10	Concentration Margin	NUMBER (15,2)	New field inserted
11	Adhoc Margin	NUMBER (15,2)	New field inserted
12	Cash Margin	NUMBER (15,2)	New field inserted
13	Crystallized Loss Margin	NUMBER (15,2)	New field inserted
14	Mark to Market Profit/Loss	NUMBER (15,2)	
15	Cli/Prop	CHAR [1]	

### 1. Concentration Margin Report for Clearing Member (TM\_Con Margin)

- **Naming Convention:** NCDEX\_Prim\_Mem\_Code\_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	CMID	Varchar 2(6 )	
2	TMID	Varchar 2(12 )	
3	COMDTY	Varchar 2(40 )	Commodity
4	TM_MRGN	Number (20,2)	Concentration Margin

### 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	CMID	Varchar 2(6 )	
2	TMID	Varchar 2(12 )	
3	CLIENT CODE	Varchar2(10)	
4	COMDTY	Varchar2(40)	Commodity
5	CLIENT_MRGN	Number (20,2)	Concentration Margin

## 2. Concentration Margin Charged to Clearing Member (CM\_Con Margin)

- **Naming Convention:** NCDEX\_Prim\_Mem\_Code\_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	CMID	Varchar 2(6 )	
2	COMDTY	Varchar2(40)	Commodity
3	CM_MRGN	Number (20,2)	Concentration Margin