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**NATIONAL COMMODITY CLEARING LIMITED**

Circular to all Members of the Clearing Corporation

Circular No. : NCCL/RISK-021/2022

Date : May 20, 2022

Subject : Format of Report Downloads - Risk Management

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Reference is drawn to NCCL circular nos. NCCL/RISK-017/2019 dated September 16, 2019 on Format of Report downloads - Risk Management.

Members are hereby informed that the existing file formats for Margin Payable Report for Clearing Member (MG 11) has been revised.

The revised file format of the report is provided in the Annexure

This circular shall be effective from beginning of trading day May 23, 2022.

Members and participants are requested to note the above.

For and on behalf of

**National Commodity Clearing Limited**

Ruchit Chaturvedi

Head – Risk Management

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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](mailto:contactus@nccl.co.in)

## Annexure - File Format

### 1. 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
<b>A</b>	<b>CAPITAL</b>		
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	Number(20,2)	Net Effective Deposit
6	Non-usable Non-cash Capital	Number(20,2)	Non Usable Non Cash Capital
<b>B</b>	<b>MARGIN INFORMATION</b>		
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 (B7+ B8 +B9)	Number(20,2)	Calculated
12	Effective Deposit requirement for the Clearing Member[Higher of(B10,B11)]	Number(20,2)	Calculated

<b>C</b>	<b>TRANSACTION AMOUNT</b>		
13	Excess Effective Deposits Required (B8+B9-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