
NATIONAL COMMODITY CLEARING LIMITED

Circular to all Members of the Clearing Corporation

Circular No. : NCCL/RISK-025/2020

Date : June 26, 2020

Subject : Format of Report downloads - Risk Management

Reference is drawn to NCCL circular nos. NCCL/RISK-017/2019 dated September 16, 2019 on Format of Report downloads - Risk Management and NCCL/CLEARING-016/2020 dated March 31, 2020 on Cut-off Time for Determining Minimum Threshold of Margins to be Collected from Clients.

Members are hereby informed that additional reports on Margin Reporting for Clearing member (MG 18) and Margin Reporting for Trading Member (MG 19) shall be provided.

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

This circular shall be effective from trading day July 01, 2020.

Members and participants are requested to note the above.

For and on behalf of

National Commodity Clearing Limited

Ruchit Chaturvedi

Head - Risk Management

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

Annexure - File Format
A. MARGINS

Sr. No.	File name	File Name Details
1	MG 18	Margin Reporting for Clearing Member
2	MG 19	Margin Reporting for Trading Member

1. Margin Reporting for Clearing Member (MG 18)

- Naming Convention: **NCDEX_MG18_<Prime Member Code_<DDMMYYYY>.LIS**
- This report contains all the 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.

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

Sr. No.	Column Name	Data Type	Description/Remarks
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

2. Margin Reporting for Trading Member (MG 19)

- Naming Convention: **NCDEX_MG19_<Trading Member Code>_<DDMMYYYY>.LIS**
- This report contains all the 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

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

Sr. No.	Column Name	Data Type	Description/Remarks
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