
NATIONAL COMMODITY CLEARING LIMITED

Circular to all Members of the Clearing Corporation

Circular No. : NCCL/RISK-039/2023

Date : August 10, 2023

Subject : Revision in timings of Intraday Risk Array (RA) file

Reference is made to NCCL circular no. NCCL/RISK-028/2023 dated June 19, 2023 on Master Circular - Risk Management and NCDEX circular no. NCDEX/TRADING-033/2023 dated August 01, 2023 on Trading Hours for Commodity Derivatives Segment.

In this context, Clearing Members are hereby informed, that the intraday RA file generation timings shall be revised. The revised Intraday RA file generation timings shall be as follows:

| BMS_RA. | Current BMS_RA file generation time | Revised BMS_RA file generation time |
|----------------|--|--|
| 01 | 10:05 a.m | 10:30 a.m |
| 02 | 11:05 a.m | 11:30 a.m |
| 03 | 01:05 p.m | 01:05 p.m |
| 04 | 03:05 p.m | 03:05 p.m |
| 05 | 05:02 p.m | 05:02 p.m |

In addition to the above, the first BMS_RA file shall be generated before start of market hours and the last BMS_RA file shall be generated after end of market hours.

The circular shall be effective from the beginning of trading day August 14, 2023.

Members and participants are requested to note the above.

For and on behalf of

National Commodity Clearing Limited

Abhishek Soni
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
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