
NATIONAL COMMODITY CLEARING LIMITED

Circular to all Members of the Clearing Corporation

Circular No. : NCCL/RISK-060/2023

Date : December 01, 2023

Subject : Format of Report downloads - Risk Management

Reference is drawn to NCCL circular no. NCCL/RISK-033/2023 dated June 30, 2023 on Format of Report downloads - Risk Management.

Members are hereby informed that additional report on Margin Reporting for Strategic Trading cum Clearing Member (STCM) and Professional Clearing member (PCM) (MG 20) shall be provided.

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

This circular shall be effective from trading day December 04, 2023.

Members and participants are requested to take note of the same.

For and on behalf of

National Commodity Clearing Limited

Abhishek Soni
Chief Risk Officer

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

1. Margin Reporting for STCM and PCM (MG 20)

- Naming Convention: NCDEX_MG20_<Prime Member Code>_<DDMMYYYY>.LIS
- This report contains all the margin details including peak initial margin and extreme loss margin for each account type for each Trading Member.
- Initial margin, extreme loss margin and peak margins shall be calculated on the basis of beginning of day (BOD) parameters.
- 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, 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
15	Peak Initial Margin	Number(20,2)	Value will be sum of all Peak IM summed up from Client level to the TM level
16	Peak Extreme loss margin	Number(20,2)	Value will be sum of all Peak ELM summed up from Client level to the TM level
17	Peak Snapshot Time	YYYYMMDD-HH:MM:SS	Time stamp of the Random Peak Value File generated during the day.
18	ED	Number(20,2)	Effective Deposit