NATIONAL COMMODITY CLEARING LIMITED

Circular to all Members of the Clearing Corporation
Circular No. : NCCL/RISK-021/2024
Date : April 30, 2024
Subject : Format of Report downloads - Risk Management

This has reference to the NCCL Circular Nos. NCCL/RISK-033/2023 dated June 30, 2023, NCCL/RISK-044/2023 dated August 31, 2023, NCCL/RISK-047/2023 dated September 21, 2023, NCCL/RISK-060/2023 dated December 01, 2023 on Format of Report downloads - Risk Management and NCCL/CLEARING-063/2023 dated December 11, 2023, NCCL/CLEARING-013/2024 dated March 20, 2024 on Standardization of Clearing Corporation to Member Interface files in Unified Distilled File Formats (UDiFF). The file formats for Risk Management are consolidated at one place and made available to the members in this Circular.

A. Margins
B. Risk Parameters
C. Open Interest Report

Members and their Clients are requested to take note of the same.

For and on behalf of
National Commodity Clearing Limited

Shaikh Mohamed Aslam
Assistant 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

NCCL
NCDEX Group Company

CONSOLIDATED LIST - FILE FORMATS AND REPORTS

A. MARGINS

Sr. No.	File name	File Name Details
1	MG09	Margin Report for Clearing Member
2	MG10	Margin Report for Trading Member
3	MG11	Margin Payable Report for Clearing Member
4	MG12	Detailed Margin Report for Clearing Member
5	MG13	Detailed Margin Report for Trading Member
6	MG16	Crystallized Loss Report for Clearing Member
7	MG17	Crystallized Loss Report for Trading Member
8	MG18	Margin Reporting for Clearing Member
9	MG19	Margin Reporting for Trading Member
10	MG 20	Margin Reporting for STCM and PCM
11	MG22	All Margin Report for Clearing Member
12	MG23	All Margin Report for Trading Member
13	DLYMGN	Daily Margin Report
14	CLIMGN	Detailed Margin Report of Client
15	CAM 09	Cash Adhoc Margin Report for Clearing Member
16	CAM 10	Cash Adhoc Margin Report for Trading Member
17	CAM 11	Cash Adhoc Margin Payable Report for Clearing Member
18	TM_Con Margin	Concentration Margin Report for Clearing Member
19	Client_Con Margin	Concentration Margin Report for Trading Member
20	CM_Con Margin	Concentration Margin Charged to Clearing Member
21	Margin Rep	Intraday Margin Report for Trading member
22	CM Margin Rep	Intraday Margin Report for Clearing member
23	Margin File TM	Margin Report for Trading Member - UDiFF
24	Margin File CM	Margin Report for Clearing Member - UDiFF

B. RISK PARAMETER FILES

Sr. No.	File name	File Name Details
1	BMS_RPF	Risk Parameter File
2	BMS_RA	Risk Array File

C. OPEN INTEREST REPORT

Sr. No.	File name	File Name Details
1	CLI OI	Client Open Interest Report for a Trading Member
2	OI CL	Open Interest Limit Statement for a Trading Member

A. Margins

1. Margin Report for Clearing Member (MG09)

- **Naming Convention:** NCDEX_MG09_<Prime Member code>_DDMMYYYY.LIS
- This report is for clearing members. It contains information about the margin charged to the Clearing member for a business day.
- This report will be generated after close of trading hours on each business date
- The report format for the same is as given below**:**

```
MARGIN STATEMENT FOR CCSS CLEARING MEMBER
CM CODE: <CM Code>                CM NAME: <CM Name>
Trade Date: <DD-MON-YYYY>         Margin Due Date: <DD-MON-YYYY>
------------------------------------------------------------------------------------------------
SL No  TM/CP CODE    TOTAL MARGIN
------------------------------------------------------------------------------------------------
1        <TM Code>   <Amount>
2        <CP Code>   <Amount>
------------------------------------------------------------------------------------------------
TOTAL                <Amount>
------------------------------------------------------------------------------------------------
*** END OF REPORT ***
```

- Note: Total Margin is summation of
  - Commodity Futures Initial Margin.
  - Commodity Options Initial Margin, Premium and Net Option Value (NOV)
  - Index Futures Initial Margin.

2. Margin Report for Trading Member (MG10)

- **Naming Convention:** NCDEX_MG10_<TRD_Member_ID>_DDMMYYYY.LIS
- This report is for trading members. It contains information about the margin charged to the Trading Member for a business day.
- This report will be generated after close of trading hours on each business date.
- The report format for the same is as given below**:**

MARGIN STATEMENT FOR CCSS TRADING MEMBER / CUSTODIAN PARTICIPANT
TM/CP CODE: <TM Code / CP Code> TM/CP NAME: <TM/ CP Name>
CM CODE: <CM Code> CM NAME: <CM Name>
Trade Date: <DD-MON-YYYY> Margin Due Date: <DD-MON-YYYY>

```
-----------------------------------------------------------------------------------------------
SL No   A/C       TOTAL MARGIN
-----------------------------------------------------------------------------------------------
1         C           <Amount>
2         P           <Amount>
-----------------------------------------------------------------------------------------------
TOTAL           <Amount>
-----------------------------------------------------------------------------------------------
***END OF REPORT***
```

- Note: Total Margin is summation of
  - Commodity Futures Initial Margin
  - Commodity Options Initial Margin ,Premium and Net Option Value (NOV)
  - Index Futures Initial Margin

3. 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
	CAPITAL		
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
	MARGIN INFORMATION		
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
	TRANSACTION AMOUNT		
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

4. Detailed Margin Report for Clearing Member (MG 12)

- **Naming Convention**: NCDEX_MG12_<Prime Member code>_DDMMYYYY.LIS
- This report contains detailed margin report for 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
1	DATE	Date(12)	Business Date in DD-MON-YYYY Format
2	TM/CP CODE	Varchar2(12)	Trading Member code or Custodial 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	TOTAL MARGIN	Number(20,2)	Portfolio based Margin + Net Buy Premium
6	OTHER MARGINS	Number(20,2)	Other Margins

5. Detailed Margin Report for Trading Members (MG 13)

- **Naming Convention**: NCDEX_MG13_<TRD_MEM_ID>_<DDMMYYYY>.LIS
- This report contains detailed margin report for Trading 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
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 (Sell Premium - Buy Premium)
5	TOTAL MARGIN	Number(20,2)	Portfolio based Margin + Net Buy Premium
6	OTHER MARGINS	Number(20,2)	Other Margins
7	CLI/PRO FLAG	Varchar2(1)	C-Client P- Proprietary

6. Crystallized Loss Report for Clearing Member (MG16)

- **Naming Convention**: NCDEX_MG16_<Prime Member code>_<DDMMYYYY>.LIS
- This report contains the crystallized loss for the trading member/custodial participant linked to such 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
1	DATE	Date(12)	Business Date in DD-MON-YYYY Format
2	TM/CP Code	Varchar2(12)	Trading Member/Custodian Participant Code
3	ICMTM LOSS	Number(20,2)	ICMTM loss

7. Crystallized Loss Report for Trading Member (MG17)

- **Naming Convention**: NCDEX_MG17_<Trading Member Code >_<DDMMYYYY>.LIS
- This report contains the crystallized loss for each account type level linked to such Trading 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
1	DATE	Date(12)	Business Date in DD-MON-YYYY Format
2	CLIENT	Varchar2(12)	Client Code
3	ICMTM LOSS	Number(20,2)	ICMTM Loss
4	PRO/CLI FLAG	Number(1,0)	Pro/Client Flag

8. Margin Reporting for Clearing Member (MG 18)

- Naming Convention: NCDEX_MG18_<Prime Member Code>_<DDMMYYYY>.LIS
- This report contains all the margin details including peak Initial Margin and Extreme Loss Margin for each Trading Member at proprietary level (TM Pro).
- Initial margin, extreme loss margin and peak margins shall be calculated on the basis of fixed 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)	Will be sum of all Peak IM summed up from Client level to the TM level
16	Peak Extreme loss margin	Number(20,2)	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
19	Coll_Value_EOD #	Number(20,2)	Collateral Value at EOD
20	Coll_Value_Peak_SA	Number(20,2)	The Collateral Value at the time of PEAK Short Allocation *SA= Short Allocation
21	IM_Peak_SA	Number(20,2)	Sum(IM+ELM) at the time of PEAK Short Allocation *SA= Short Allocation
22	Short_Allocation_Peak	Number(20,2)	Collateral Value of Peak Short Allocation minus (Peak Short Allocation IM+Peak Short Allocation ELM)

Coll_Value_EOD in MG 18 is the value at the time of the system end of the day (EOD), however the Members can make allocation until the collateral allocation cut-off timings specified by NCCL from time to time.

Members may please take note that for the final collateral value at EOD and short allocation EOD for reporting purposes, the Margin Reporting to Clearing Member (CM MGN) and Margin Reporting to Trading Member (MGN) files are required to be referred.

9. Margin Reporting for Trading Member (MG 19)

- Naming Convention: **NCDEX_MG19_<Trading Member Code>_<DDMMYYYY>.LIS**
- This report contains all the margin details including peak Initial Margin and Extreme Loss margin for each account type linked to such Trading Member.
- Initial margin, extreme loss margin and peak margins shall be calculated on the basis of fixed 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	Client Code	Varchar2(12)	Client 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	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
16	Peak Initial Margin	Number(20,2)	Value will be peak of IM from the all snapshot Of Client
17	Peak Extreme Loss Margin	Number(20,2)	Value will be peak of ELM from the all snapshot Of Client
18	Peak Snapshot Time	YYYYMMDD-HH:MM:SS	Time stamp of the Random Peak Value File generated during the day.
19	ED	Number(20,2)	Effective Deposit
20	Coll_Value_EOD #	Number(20,2)	Collateral Value at EOD
21	Coll_Value_Peak_SA	Number(20,2)	The Collateral Value at the time of PEAK Short Allocation *SA= Short Allocation
22	IM_Peak_SA	Number(20,2)	Sum(IM+ELM) at the time of PEAK Short Allocation *SA= Short Allocation
23	Short_Allocation_Peak	Number(20,2)	Collateral Value of Peak Short Allocation minus (Peak IM+Peak ELM)
24	Peak_SA_Snapshot Time	YYYYMMDD-HH:MM:SS	Time stamp of the Random Peak Short Allocation Value File generated during the day.

Coll_Value_EOD in MG 19 is the value at the time of the system end of the day (EOD), however the Members can make allocation until the collateral allocation cut-off timings specified by NCCL from time to time.

Members may please take note that for the final collateral value at EOD and short allocation EOD for reporting purposes, the Margin Reporting to Clearing Member (CM MGN) and Margin Reporting to Trading Member (MGN) files are required to be referred.

10. 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 fixed 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

11. All Margin Report for Clearing Members (MG 22)

- **Naming Convention**: NCDEX_MG22_<Prime Member Code >_<DDMMYYYY>.LIS
- This report contains the all margin details for each account type for each Trading Member.
- This report will be generated after close of trading hours on each business date
- File Structure is given below:

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
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

12. All Margin Report for Trading Members (MG23)

- **Naming Convention**: NCDEX_MG23_<Trading Member Code >_<DDMMYYYY>.LIS
- This report contains the all 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
- The report format for the same is as given below**:**

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 (Commodity Futures + Commodity Options + Index Futures)
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

13. Daily Margin Report (DLYMGN)

- **Naming Convention**:DLYMGN_DDMMYYYY_nn.csv
- This report contains the margin percentages for each symbol.
- 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	Sr. No.	NUMBER	
2	Instrument Type	VARCHAR2(6)	FUTCOM - Futures on Commodity FUTIDX - Futures on Index
3	Symbol	VARCHAR2(10)	
4	Expiry Date	DATE (DD-MON-YY)	
5	Volatility Margin%	NUMBER(5,2)	
6	Extreme Loss Margin%	NUMBER(5,2)	
7	Additional Pre Expiry margin%	NUMBER(7,4)	
8	Total Margin%	NUMBER(7,4)	

9	Additional Margin(Long) %	NUMBER(5,2)	
10	Additional Margin(Short) %	NUMBER(5,2)	
11	Special Cash Margin (Long) %	NUMBER(5,2)	
12	Special Cash Margin (Short) %	NUMBER(5,2)	

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

15. Cash Adhoc Margin for Clearing Member (CAM 09)

- **Naming Convention:** NCDEX_CAM09_<Prime Member code>_DDMMYYYY.LIS
- This report contains the cash adhoc margin charged to 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**:**

```
ADHOC MARGIN STATEMENT OF CCSS CLEARING MEMBER
CM CODE   : <CM-CODE>              CM NAME      : <CM-NAME>
TRADE DATE: <DD-MON-YYYY>       MARGIN DUE DATE: <DD-MON-YYYY>
-----------------------------------------------------------------------------
Sr.No
-----------------------------------------------------------------------------
 1.   Trading Member Code :        <TM-CODE>
 2.   Margin Amount    :           <Amount> (i.e Cash Margin)
-----------------------------------------------------------------------------
                        ***END OF REPORT***
```

16. Cash Adhoc Margin Detailed File for Trading Member (CAM 10)

- **Naming Convention:** NCDEX_CAM10_<Trading Member code>_DDMMYYYY.CSV
- This report contains the adhoc cash margin charged at each account type for 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
1	Client code	Varchar2(12)	
2	Segment Indicator		
3	Account Type		
4	Settlement Type		
5	Instrument Type	VARCHAR2(6)	FUTCOM - Futures on Commodity OPTFUT - Options on Futures FUTIDX - Futures on Index
6	Symbol	VARCHAR2(10)	
7	Expiry Date	DATE (DD-MON-YY)	

8	Strike Price	NUMBER	
9	Option Type		
10	CRA Level		
11	Net Position	NUMBER(2,20)	
12	Margin able Position	NUMBER(2,20)	
13	Daily Settlement Price	NUMBER(2,20)	
14	Percentage	NUMBER(5,2)	
15	Margin	NUMBER(2,20)	

17. Cash Adhoc Margin Payable Report for Clearing Member (CAM 11)

- Naming Convention: NCDEX_CAM11_<Prime Member code>_DDMMYYYY.LIS
- This report contains the cash adhoc margin payable by the Clearing Member.
- This report will be generated at the beginning of the day on each business date
- The report format for the same is as given below

CM CODE : <CM-CODE> CM NAME : <CM-NAME>
TRADE DATE: <DD-MON-YYYY> MARGIN DUE DATE: <DD-MON-YYYY>
Sr.No Particulars (Rs.)
1. Cash Adhoc Margin for the day : <Amount>
2. Collateral Blocked: <Amount>
3. Cash Paid : <Amount>
4. Cash Payable (+)/ Receivable (-) : <Amount>

18. 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

19. 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

20. 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

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21. Intraday Margin Report for Trading Member (MARGIN_REP)

- **Naming Convention: NCCL_MARGIN_REP_<TRD_MBR_ID>_<YYYYMMDD>_nn.csv**
- This report contains the margins for the client at the snapshot.
- Initial margin, extreme loss margin and peak margins shall be calculated on the basis of fixed beginning of day (BOD) parameters.
- This report will be generated multiple times in a day on each business date for each of the random snap shots

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)	Net Buy Premium
5	Initial Margin	NUMBER (15,2)	Portfolio based margin and Net buy premium
6	ELM Margin	NUMBER (15,2)	Extreme Loss Margin (Commodity Futures + Commodity Options + Index Futures)
7	Pre-Expiry Margin	NUMBER (15,2)	Pre expiry margin (Commodity Futures + Commodity Options)
8	Delivery Margin	NUMBER (15,2)	Delivery Margin
9	Unidirectional Margin	NUMBER (15,2)	Unidirectional Margin
10	Concentration Margin	NUMBER (15,2)	Concentration Margin
11	Adhoc Margin	NUMBER (15,2)	Adhoc Margin (Commodity Futures + Commodity Options + Index Futures)
12	Cash Margin	NUMBER (15,2)	Cash Margin
13	Crystallized Loss Margin	NUMBER (15,2)	Crystallized Loss Margin
14	Mark to Market Profit/Loss	NUMBER (15,2)	Mark to Market Profit/Loss (Commodity Futures + Index Futures)
15	Cli/Prop	CHAR [1]	
16	SNAPSHOT_NUMBER	NUMBER3)	Snap Shot no 1, 2, 3, 4, 5, 6,7
17	SNAPSHOT_TIME	hh:mm:ss	10:15:00

18	ED	Number(20,2)	Effective Deposit
19	Collateral_Value_Snapshot	Number(20,2)	The Collateral Value at current Snap Shot
20	Short_allocation_SnapShot	Number(20,2)	Collateral Value (column.no 19) minus IM (column. No 5) minus ELM (column. No 6) as above

22. Intraday Margin Report for Clearing member (CM MARGIN_REP)

- **Naming Convention:**
  NCCL_CM_MRGN_REP_<Prim_Mem_Code>_<YYYYMMDD>_nn.csv
- This report contains the margins for each Trading Member at proprietary level (TM Pro) at the snapshot.
- Initial margin, extreme loss margin and peak margins shall be calculated on the basis of fixed beginning of day (BOD) parameters.
- This report will be generated multiple times in a day on each business date for each of the random snap shots.

Sr. No.	Column Name	Data Type	Description/Remarks
1	Date	DATE	
2	TMID	Varchar 2(12)	
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)	Net Buy Premium
5	Initial Margin	NUMBER (15,2)	Portfolio based margin and Net buy premium
6	ELM Margin	NUMBER (15,2)	Extreme Loss Margin (Commodity Futures + Commodity Options + Index Futures)
7	Pre-Expiry Margin	NUMBER (15,2)	Pre expiry margin (Commodity Futures + Commodity Options)
8	Delivery Margin	NUMBER (15,2)	Delivery Margin
9	Unidirectional Margin	NUMBER (15,2)	Unidirectional Margin
10	Concentration Margin	NUMBER (15,2)	Concentration Margin
11	Adhoc Margin	NUMBER (15,2)	Adhoc Margin (Commodity Futures +Commodity Options + Index Futures)
12	Cash Margin	NUMBER (15,2)	Cash Margin

13	Crystallized Loss Margin	NUMBER (15,2)	Crystallized Loss Margin
14	Mark to Market Profit/Loss	NUMBER (15,2)	Mark to Market Profit/Loss (Commodity Futures + Index Futures)
15	SNAPSHOT_NUMBER	NUMBER (3)	Snap Shot no 1, 2, 3, 4, 5, 6,7
16	SNAPSHOT_TIME	hh:mm:ss	10:15:00
17	Collateral_Value_Snap shot	Number(20,2)	The Collateral Value when the (IM+ ELM) was at current Snap Shot
18	Short_allocation_Snap Shot	Number(20,2)	Collateral Value (col.no 17) minus IM (col. No 5) minus ELM (col. No 6) as above

23. Margin Report for TM (UDiFF)

- **Naming Convention:** Margin_NCCL_CO_00_TM_<Member code>_<YYYYMMDD>_F_0000.csv
- This report contains all margin details for each account type for each Trading 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	ISO Tags
1	Segment Indicator	Varchar (5)	As per Standard value List (Fixed)	Sgmt
2	Source	Varchar (10)	As per Standard value List (Fixed)	Src
3	Position Date	YYYY-MM-DD	The day when trade is executed	RptgDt
4	Business Date	YYYY-MM-DD	The day when session starts. Where applicable	BizDt
5	Trading Session Id	Varchar(2)	As per Standard value List (Configurable, to be taken in next phase)	TradRegnOrgn

6	Level	Varchar (2)	As per Standard value List (Fixed)	Lvl
7	Clearing Member (CM) Identification Code	Varchar(6)	CM Code	ClrMmbId
8	Trading Member (TM) Identification Code/ CP code	Varchar(15)	TM Code	BrkrOrCtdnPtcptId
9	Client Type	Varchar(5)	C for Client and CP P for CM pro and TM Pro	ClntTp
10	UCC Code	VarChar(11)		ClntId
11	Instrument ISIN	VarChar (12)	Not Applicable	ISIN
12	Instrument Symbol	Varchar(12)	Not Applicable	TckrSymb
13	Settlement type	Varchar(10)	Not Applicable	SttlmTp
14	Settlement Number	VarChar (10)	Not Applicable	SctiesSttlmTxId
15	Instrument Series/ Group code	Varchar(4)	Not Applicable	SctySrs
16	Instrument Underlying identiifer	Numeric (10)	Not Applicable	FinInstrmId
17	Instrument Type	Varchar (5)	Not Applicable	FinInstrmTp
18	Instrument Expiry date	YYYY-MM-DD	Not Applicable	XpryDt
19	Instrument Strike price	NUMERIC(25,6)	Not Applicable	StrkPric
20	Instrument Option Type	varchar(2)	Not Applicable	OptnTp
21	VaR Margin	NUMERIC(25,6)	Not Applicable	ValAtRskMrgn
22	SPAN/ Portfolio based Margin actual	NUMERIC(25,6)	Applicable for derivatives only. As per actual SPAN for derivative segment. P	SPANMrgn
23	Extreme Loss Margin (ELM) actual	NUMERIC(25,6)	Applicable for derivatives only. As per actual SPAN for derivative segment. P/C	LossMrgn
24	Net Buy Premium	NUMERIC(25,6)	Applicable only for Commodity derivatives (P)	PrmAmt
25	Consolidated crystallized obligation margin	NUMERIC(25,6)	NA for Cash. Intraday crystallised MTM losses (ICMTM) for Commodity Derivatives segment (P)	CnsltdCrstllsdOblgtnMrg

26	Delivery Settlement Margin	NUMERIC(25,6)	only EQD and Comm. Delivery period margin Commodity. (P/U)	DlvrySttlmtMrgn
27	Special Margin	NUMERIC(25,6)	Not Applicable	SpclMrgn
28	Special Cash Margin	NUMERIC(25,6)	Applicable only for Commodity derivatives . (P/U)	SpclCshMrgn
29	Tender Margin	NUMERIC(25,6)	Applicable only for Commodity derivatives. (P/U)	TndrMrgn
30	Additional Margin	NUMERIC(25,6)	Adhoc margin of Cash/ Other Margin in Commodity. P/U. Can be provided at C level in Commodity	AddtlMrgn
31	MTM Margin	NUMERIC(25,6)	Intraday crystallised MTM losses (ICMTM) and MTM Margin in EOD CM segment | MTM loss for Commodity Derivatives segment Intraday:P EOD: P (Derivative)/ U(Equity)	MrkToMktNetd
32	Minimum Margin	NUMERIC(25,6)	Not Applicable	MinMrgn
33	SPAN/ portfolio Margin Minimum	NUMERIC(25,6)	Applicable for derivatives only. As per BOD SPAN for derivative segment. (P)	SPANMrgnMin
34	Extreme Loss Margin (ELM) Minimum	NUMERIC(25,6)	Applicable for derivatives only. As per BOD SPAN for derivative segment. (P)	XtrmLossMrgnMin
35	Peak of Intra-day margin to be collected	NUMERIC(25,6)	Applicable for derivatives only. As per BOD SPAN for derivative segment. (P)	AggtPeakLbltyRptd
36	Intraday Margin / EOD margin to be collected	NUMERIC(25,6)	This shall be as per as per minimum margin requirements Cash: Min margin+MTM Margin+Additional Derivative: As per BOD SPAN. 1. SPAN+ELM+COBG+DLM for Derivative EQD 2. SPAN+ELM+COBG for Cur Derivative EQD 3. SPAN+ELM+Net buy premium+DLM+special 4. Margin+Tender mrgin for ComDerivative EQD	EndOfDayRqrmntRptd

37	Total Margin as per Autual parameters	NUMERIC(25,6)	Actual: (VaR+ELM + Additional Margin + MTM) for Cash Actual: As per applicable parameters for derivative segment. 1. SPAN+ELM+COBG+DLM for Derivative EQD 2. SPAN+ELM+COBG for Cur Derivative EQD 3. SPAN+ELM+Net buy premium+DLM+special 4. Margin+Tender mrgin for ComDerivative EQD (P)	TtlMrgnAsPerActlParams
38	Total Buy Quantity	Numeric(12)	Not Applicable	TtlBuyTradgVol
39	Total Buy Value	NUMERIC(25,6)	Not Applicable	TtlBuyTrfVal
40	Total Sell quantity	Numeric(12)	Not Applicable	TtlSellTradgVol
41	Total Sell Value	NUMERIC(25,6)	Not Applicable	TtlSellTrfVal
42	Net Open Quantity	Numeric(12)	Not Applicable	NetOpnQty
43	Net Open Value	NUMERIC(25,6)	Not Applicable	NetOpnVal
44	Concentration Margin	NUMERIC(25,6)	P/CM	CncntrtnMrgn
45	Devolvement Margin	NUMERIC(25,6)	P	DvlmntMrgn
46	Cross Margin Benefit for SPAN	NUMERIC(25,6)	Not Applicable	CrossMrgnBnftForSPAN
47	Cross Margin Benefit for ELM	NUMERIC(25,6)	Not Applicable	CrossMrgnBnftForELM
48	Remarks	(VARCHAR 150)		Rmks
49	Filler	(VARCHAR 50)	To be used later	Rsvd1
50	Filler	(VARCHAR 50)	To be used later	Rsvd2
51	Filler	(VARCHAR 50)	To be used later	Rsvd3
52	Filler	(VARCHAR 50)	To be used later	Rsvd4

24. Margin Report for CM (UDiFF)

- **Naming Convention:** Margin_NCCL_CO_00_CM_<Member code>_<YYYYMMDD>_F_0000.csv
- This report contains all margin details for each account type for each Trading Member &/or custodian participant linked with such 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	ISO Tags
1	Segment Indicator	Varchar (5)	As per Standard value List (Fixed)	Sgmt
2	Source	Varchar (10)	As per Standard value List (Fixed)	Src
3	Position Date	YYYY-MM-DD	The day when trade is executed	RptgDt
4	Business Date	YYYY-MM-DD	The day when session starts. Where applicable	BizDt
5	Trading Session Id	Varchar(2)	As per Standard value List (Configurable, to be taken in next phase)	TradRegnOrgn
6	Level	Varchar (2)	As per Standard value List (Fixed)	Lvl
7	Clearing Member (CM) Identification Code	Varchar(6)	CM Code	ClrMmbId
8	Trading Member (TM) Identification Code/ CP code	Varchar(15)	TM Code	BrkrOrCtdnPtcptId
9	Client Type	Varchar(5)	C for Client and CP P for CM pro and TM Pro	ClntTp
10	UCC Code	VarChar(11)		ClntId
11	Instrument ISIN	VarChar (12)	Not Applicable	ISIN
12	Instrument Symbol	Varchar(12)	Not Applicable	TckrSymb
13	Settlement type	Varchar(10)	Not Applicable	SttlmTp
14	Settlement Number	VarChar (10)	Not Applicable	SctiesSttlmTxId
15	Instrument Series/ Group code	Varchar(4)	Not Applicable	SctySrs
16	Instrument Underlying identiifer	Numeric (10)	Not Applicable	FinInstrmId

17	Instrument Type	Varchar (5)	Not Applicable	FinInstrmTp
18	Instrument Expiry date	YYYY-MM-DD	Not Applicable	XpryDt
19	Instrument Strike price	NUMERIC(25,6)	Not Applicable	StrkPric
20	Instrument Option Type	varchar(2)	Not Applicable	OptnTp
21	VaR Margin	NUMERIC(25,6)	Not Applicable	ValAtRskMrgn
22	SPAN/ Portfolio based Margin actual	NUMERIC(25,6)	Applicable for derivatives only. As per actual SPAN for derivative segment. P	SPANMrgn
23	Extreme Loss Margin (ELM) actual	NUMERIC(25,6)	Applicable for derivatives only. As per actual SPAN for derivative segment. P/C	LossMrgn
24	Net Buy Premium	NUMERIC(25,6)	Applicable only for Commodity derivatives (P)	PrmAmt
25	Consolidated crystallized obligation margin	NUMERIC(25,6)	NA for Cash. Intraday crystallised MTM losses (ICMTM) for Commodity Derivatives segment (P)	CnsltdCrstllsdOblgtnMrg
26	Delivery Settlement Margin	NUMERIC(25,6)	only EQD and Comm. Delivery period margin Commodity. (P/U)	DlvrySttlmtMrgn
27	Special Margin	NUMERIC(25,6)	Not Applicable	SpclMrgn
28	Special Cash Margin	NUMERIC(25,6)	Applicable only for Commodity derivatives . (P/U)	SpclCshMrgn
29	Tender Margin	NUMERIC(25,6)	Applicable only for Commodity derivatives. (P/U)	TndrMrgn
30	Additional Margin	NUMERIC(25,6)	Adhoc margin of Cash/ Other Margin in Commodity. P/U. Can be provided at C level in Commodity	AddtlMrgn
31	MTM Margin	NUMERIC(25,6)	Intraday crystallised MTM losses (ICMTM) and MTM Margin in EOD CM segment | MTM loss for Commodity Derivatives segment Intraday:P EOD: P (Derivative)/ U(Equity)	MrkToMktNetd
32	Minimum Margin	NUMERIC(25,6)	Not Applicable	MinMrgn

33	SPAN/ portfolio Margin Minimum	NUMERIC(25,6)	Applicable for derivatives only. As per BOD SPAN for derivative segment. (P)	SPANMrgnMin
34	Extreme Loss Margin (ELM) Minimum	NUMERIC(25,6)	Applicable for derivatives only. As per BOD SPAN for derivative segment. (P)	XtrmLossMrgnMin
35	Peak of Intra-day margin to be collected	NUMERIC(25,6)	Applicable for derivatives only. As per BOD SPAN for derivative segment. (P)	AggtPeakLbltyRptd
36	Intraday Margin / EOD margin to be collected	NUMERIC(25,6)	This shall be as per as per minimum margin requirements Cash: Min margin+MTM Margin+Additional Derivative: As per BOD SPAN. 1. SPAN+ELM+COBG+DLM for Derivative EQD 2. SPAN+ELM+COBG for Cur Derivative EQD 3. SPAN+ELM+Net buy premium+DLM+special 4. Margin+Tender mrgin for ComDerivative EQD	EndOfDayRqrmntRptd
37	Total Margin as per Autual parameters	NUMERIC(25,6)	Actual: (VaR+ELM + Additional Margin + MTM) for Cash Actual: As per applicable parameters for derivative segment. 1. SPAN+ELM+COBG+DLM for Derivative EQD 2. SPAN+ELM+COBG for Cur Derivative EQD 3. SPAN+ELM+Net buy premium+DLM+special 4. Margin+Tender mrgin for ComDerivative EQD (P)	TtlMrgnAsPerActlParams
38	Total Buy Quantity	Numeric(12)	Not Applicable	TtlBuyTradgVol
39	Total Buy Value	NUMERIC(25,6)	Not Applicable	TtlBuyTrfVal
40	Total Sell quantity	Numeric(12)	Not Applicable	TtlSellTradgVol
41	Total Sell Value	NUMERIC(25,6)	Not Applicable	TtlSellTrfVal
42	Net Open Quantity	Numeric(12)	Not Applicable	NetOpnQty

43	Net Open Value	NUMERIC(25,6)	Not Applicable	NetOpnVal
44	Concentration Margin	NUMERIC(25,6)	P/CM	CncntrtnMrgn
45	Devolvement Margin	NUMERIC(25,6)	P	DvlmntMrgn
46	Cross Margin Benefit for SPAN	NUMERIC(25,6)	Not Applicable	CrossMrgnBnftForSPAN
47	Cross Margin Benefit for ELM	NUMERIC(25,6)	Not Applicable	CrossMrgnBnftForELM
48	Remarks	(VARCHAR 150)		Rmks
49	Filler	(VARCHAR 50)	To be used later	Rsvd1
50	Filler	(VARCHAR 50)	To be used later	Rsvd2
51	Filler	(VARCHAR 50)	To be used later	Rsvd3
52	Filler	(VARCHAR 50)	To be used later	Rsvd4

B. RISK PARAMETER FILES

1. Risk Parameter File (BMS_RPF)

- **Naming Convention**:BMS_RPF.xml
- This file contains the Risk parameters required for margin computation in the scenario based margin model.
- This file will be generated at the beginning of trading hours on each business date.
- File Structure is given below:

Tag	Value /Description
Section 1	
BMS_PRMTR_HDR- Start	
DT_TME_STMP	Batch Date
NM_RSK_SCN	No of Risk Scenarios(16)
SPR_BEN_UNI_FLAG	Spread Benefit Uni-directional flag(0)
SPR_BEN_ADHOC_FLAG	Spread Benefit Adhoc Flag(0)
SPR_BEN_CASH_FLAG	Spread Benefit Cash Flag(0)
OPTN_OI_MTHD_FLAG	Options OI calculation method (0). This flag is applicable only for options. 0- Notional, 1 -Delta
BMS_PRMTR_HDR – End	
Section 2	
OPM_CNTR_MSTR- Start	
OCM_TOKN_NM	Display name of contract (E.g. BARLEYJPR20APR2019) Options contract display name. E.g.: BARLEYJPR01MAR19CE12FAPR19
OCM_INST_TYP	FUTCOM – Commodity Futures OPTFUT – Commodity Options FUTIDX - Index Futures
OCM_SMBL	Underlying symbol (E.g. BARLEYJPR)
OCM_EXP_DT	Expiry Date
OCM_SERS	Default value (XX)
OCM_MKT_TYP	Market Type(1)

OCM_OPTN_TYP	Option Type (XX for futures). CE - Call European PE - Put European
OCM_STRK_PRC	Strike Price (0 for futures). Strike Price of options contract.
OCM_CA_LVL	Corporate Action Level
OCM_UNDRLNG_TOKN_NM	Underlying name (E.g. BARLEYJPR). Display name of underlying futures contract in case of options (E.g. BARLEYJPR20APR2019)
OCM_FUT_OPT_FLG	Flag for Futures or Option(F for futures).O for Options
OCM_MF_NMR	Multiplier factor Numerator
OCM_MF_DMR	Multiplier factor Denominator
OCM_ISUE_STRT_DATE	Contract issue start date (YYYY-MM-DD format). Options contract start date
OCM_ISUE_MTRTY_DATE	Contract maturity date (YYYY-MM-DD format). Options contract maturity date
OCM_OI	Contract level Open Interest. OI as per calculation method (Notional or Delta)
OCM_OI_VALUE	Value of Contract level Open Interest. OI value for options contract = Options contract OI * (Strike price + Options LTP)
OCM_LTP	Last Traded Price for Commodity Futures, Index Futures and Commodity Options contract.
OCM_PSR	Price Scan Range (maximum change in price of the contract in a single day that NCCL would bear) for Commodity Futures, Index Futures and Commodity Options contract.
OCM_VSR	Volatility Scan Range(maximum change in the volatility of the commodity over a one day time period.) , Options contract VSR value
OCM_MIBOR_RATE	MIBOR rate applicable for options contract. (For future contract as well, the field will display MIBOR as per days to expiry)
OCM_MAX_RISK_VAL_LONG	Maximum Risk value of a contract for long positions. For futures both OCM_MAX_RISK_VAL_LONG and OCM_MAX_RISK_VAL_SHRT will have same value. Option maximum loss for long positions
OCM_MAX_RISK_VAL_SHRT	Maximum Risk value of a contract for short positions. For futures both OCM_MAX_RISK_VAL_LONG and OCM_MAX_RISK_VAL_SHRT will have same value. Option maximum loss for short positions
OCM_STLMNT_PRCE	Settlement Price, Options DSP
OCM_VLTLTY	Volatility of the underlying

OCM_FUT_VLT	Future Volatility - Futures contract EWMA volatility
OCM_IMPL_VLT	Options implied volatility for risk array computation
OCM_DAYS_TO_EXP	Working Days to Expiry for Options Contract
OCM_TIER	Underlying futures Tier number
OCM_MNTH_ID	Near Month Id- Underlying futures month ID
OCM_UNDRCNL_MRGN_PRCNTG	Uni-directional Margin Percentage(0)
OCM_MRGN_SIDE_FLAG	Used for Calculation of Uni directional margin(possible values 'L'/'S')
OCM_LNG_ADHC_MRGN_PRCNTG	Long Adhoc Margin Percentage
OCM_SHRT_ADHC_MRGN_PRCNTG	Short Adhoc Margin Percentage
OCM_TNDR_DATE	Tender Date, Maturity date of options contract
OCM_IM_MULT	Spread margin multiplier, Underlying futures IM%
OCM_EXT_LOSS_MRGN	Extreme Loss Margin
OCM_LNG_CASH_MRGN_PRCNTG	Long special cash Margin Percentage
OCM_SHRT_CASH_MRGN_PRCNTG	Short special cash Margin Percentage
OPM_CNTR_MSTR- End	
Section 3:	
OPM_CNTR_LEG- Start	
OCL_SMBL	Symbol name (E.g. BARLEYJPR)
OCL_LEG	Leg no (number of legs defines the number of tiers clustered at a time to make a strategy), Same as underlying future contract leg no.
OCL_TIER	Tier No, Same as underlying future contract tier no.
OCL_DLT	Delta
OCL_MRKT_DIR	Market direction
OPM_CNTR_LEG- End	
Section 4:	
OPM_LEG_PRIO- Start	
OLP_SMBL	Symbol name (E.g. BARLEYJPR)

OLP_LEG1	Leg 1
OLP_LEG2	Leg 2
OLP_LEG3	Leg 3
OLP_LEG4	Leg 4
OLP_PRIO	Tier Priority
OPM_LEG_PRIO- End	
Section 5:	
OPM_INTR_CMDT_DTLS- Start	
OICD_SMBL_1	1st Symbol name
OICD_SMBL_2	2nd Symbol name
OICD_PRIORITY	Priority of the two pair of symbols(1 in our DB)
OICD_SPRD_NMR	Multiplier Spread Numerator
OICD_SPRD_DMR	Multiplier Spread Denominator
OICD_CORL_FACTR	Co-relation Factor
OICD_CRDT_PRCN	Credit Percentage
OPM_INTR_CMDT_DTLS- End	
Section 6:	Displays FSP and delivery margin for latest expired future contracts of a symbol, This section not applicable for Options, will have only expired futures contracts.
OPM_EXP_CNTR_MSTR- Start	
OECM_TOKN_NM	Display name of contract (E.g. BARLEYJPR20APR2019)
OECM_UL_TOKN_NM	Underlying name (E.g. BARLEYJPR)
OECM_SMBL	Underlying symbol (E.g. BARLEYJPR)
OECM_ISUE_MTRTY_DT	Issue maturity date
OECM_MF_NMR	Multiplier factor Numerator
OECM_MF_DMR	Multiplier factor Denominator
OECM_FSP	Final Settlement Price
OECM_MIN_DLVR_MNTH_CHRG_LNG	Long Minimum Delivery month charge

OECM_MIN_DLVR_MNTH_CHRG_SHRT	Short Minimum Delivery month charge
OECM_INST_TYPE	FUTCOM - Futures on Commodity OPTFUT - Options on Futures FUTIDX - Futures on Index
OECM_EXP_DATE	Expiry date
OECM_STRK_PRCE	Strike price (0 for Futures)
OECM_OPT_TYPE	Option type (XX - for futures),CE –Call European, PE – Put European
OPM_EXP_CNTR_MSTR- End	
Section 7:	Section for composite delta computation. The section will be repeated 7 times for each options underlying symbol with values of each scan point.
OPM_COMPOSITE_DELTA - Start	
OCD_SMBL	Underlying Symbol, Options underlying symbol (E.g. BARLEYJPR)
OCD_PRC_SCAN_POINT_NO	Scan point number
OCD_PRC_SCAN_FCTR	PSR factor (up to 6 decimal places)
OCD_VLTY_SCAN_FCTR	VSR factor (up to 6 decimal places)
OCD_WEIGHT	Delta weight for the scan point (up to 6 decimal places)
OPM_COMPOSITE_DELTA - End	Composite Delta

2. Risk Array File (BMS_RA)

- **Naming Convention**:BMS_RA<nn>.xml
- This file contains the variable risk parameters required for margin computation in the scenario based margin model.
- This file will be generated at multiple times in a day on each business date.
- File Structure is given below:

Tag	**Value / Description**
Section1:	**Contains Symbol-level information**
OPM_UNDRLNG_TIER – Start	
OUT_SMBL	Underlying Symbol

OUT_TIER	Underlying Tier
OUT_MNTH1	Near Month Contract of Tier
OUT_MNTH2	Far Month Contract of Tier
OUT_GRAD_RED_FACT	GRF (Applicable on Tier)
OUT_TOKN_NM	Token Number
OUT_CHARGE	Spot Price
OPM_UNDRLNG_TIER –End	
Section2:	
OPM_UNDRLNG_MSTR – Start	
OUM_UNDRLNG_TOKN_NM	Underlying Symbol
OUM_SMBL	Underlying Symbol
OUM_FUT_OI	Underlying Future OI
OUM_FUT_OI_VAL	Underlying Future OI Value
OUM_OPT_OI	Options OI (Up to 6 Decimal Places), Symbol Level Options OI as per the method of OI calculation (Notional Or Delta)
OUM_OPT_OI_VAL	Options OI Value (Up to 6 Decimal Places)
OUM_SOM_CHRG	Short Option Minimum Charge (Up to 6 Decimal Places)
OUM_LKAHD_DYS_DLVR_MRGN	Look ahead days for Delivery Margin
OUM_MIN_DLVR_MNTH_CHRG_LNG	Long Minimum Delivery Month Charge
OUM_MIN_DLVR_MNTH_CHRG_SHRT	Short Minimum Delivery Month Charge
OUM_FUT_VSR	Volatility Scan Range (VSR percentage up to 6 Decimal places), Futures VSR
OUM_OPT_VSR	Volatility Scan Range (VSR Percentage Up to 6 Decimal Places) Options VSR
OUM_SGM_MLT	Sigma Multiplier
OUM_LKAHD_DYS_PSR	Look ahead Days For PSR
OUM_INIT_BASE_VLTY	Initial Base Volatility
OUM_VLTY	Volatility
OUM_MIN_INIT_PRCNTG	Minimum Initial Margin Percentage
OUM_ICC_FLAG	Inter-Commodity Credit

OUM_STLMNT_PRCE	Settlement Price , Symbol FSP
OUM_LNG_PE_MRGN_PRCNTG_FUT	Long Pre-Expiry Margin %
OUM_SHRT_PE_MRGN_PRCNTG_FUT	Short Pre-Expiry Margin %
OUM_EPI_FLG	Early-Pay-In Flag
OPM_UNDRLNG_MSTR – End	
Section3:	
RSK_ARY_CNT - Start	
CNT	Risk Array Count Number.
RSK_ARY_CNT – End	
Section4:	
RSK_ARY - Start	
TOKN_NM	Display Name of contract FUTURES - SYMBOLDDMMMYYYY e.g. – BARLEYJPR20AUG2019 OPTIONS ON FUTURES- SYMBOLddmmmyyPE/CEstrikepriceS/Fmmmyy e.g. - BARLEYJPRR25APR19PE2900FMAY19 INDEX – SYMBOLDDMMMYYYY e.g. – INDEXSYMBOL20AUG2019
SCN_NO	Risk Scenario Number
SCN_VAL	Risk Scenario Loss Value (Up to 6 Decimal Places)
RSK_ARY – End	
Section5:	
CNTR_LTP – Start	
TOKN_NM	Display Name of contract FUTURES - SYMBOLDDMMMYYYY e.g. – BARLEYJPR20AUG2019 OPTIONS ON FUTURES- SYMBOLddmmmyyPE/CEstrikepriceS/Fmmmyy e.g. - BARLEYJPRR25APR19PE2900FMAY19

	INDEX – SYMBOLDDMMMYYYY e.g. – INDEXSYMBOL20AUG2019
OCM_SMBL	Underlying Symbol
EXP_DT	Contract Expiry Date, Options Expiry Date
LTP	LTP, Options LTP
UND_LTP	Underlying futures contract LTP
DLT	DELTA - Contract delta
CMPST_DLT	Composite delta for Options
DSP	Daily Settlement Price
OCM_VLTLTY	Spot Volatility
OCM_FUT_VLT	Future Volatility
OCM_IMPLD_VLT	Implied Volatility For Options For Risk Array Computation As Per Last Options Trade
OCM_PSR	Price Scan Range For Options
OCM_MAX_RISK_VAL_LONG	Max Risk Value Long For Options
OCM_MAX_RISK_VAL_SHRT	Max Risk Value Short For Options
OCM_IM_MULT	Spread Margin Multiplier
OCM_IMC_LTP	Underlying Futures LTP To Be Used For Calendar Spread Margin Calculation
OCM_EXT_LOSS_MRG	ELM % For Options (Up to 6 Decimal Places)
OCM_OPT_PE_MULT	Options Pre-Expiry Margin Multiplier
OCM_LNG_PE_MRGN_PRCNTG	Long Pre-Expiry Margin % (Up to 6 Decimal Places)
OCM_SHRT_PE_MRGN_PRCNTG	Short Pre-Expiry Margin % (Up to 6 Decimal Places)
CNTR_LTP – End	

C. Open Interest Report

1. Client Open Interest Report for a Trading Member (CLI OI)

- **Naming Convention:** NCDEX_CLIOI_TMID_YYYYMMDD_nn.csv
- This report contains the client open positions for the Trading Member.
- This report will be generated multiple times in a day on each business date.
- The report format for the same is as given below**:**

S.N.	Column Name	Data Type	Remarks
1	Client Code	Char(12)	
2	Commodity Name	VARCHAR2(40)	
3	Commodity Open Position Level	NUMBER(2,20)	
4	Symbol	Char(10)	Underlying symbol
5	Expiry date	Date(8)	Contract expiry date
6	Strike Price	Number(9,2)	0 for futures contracts Strike price for options contracts
7	Option Type	Char(2)	FF - Futures CE - Call European option PE - Put European options
8	CA Level	Number(2)	Default - 0
9	Open Position Quantity Limit	Number(15,0)	
10	Open Position Percentage Limit	Number(5,2)	
11	Open Position Value Limit	Number(20,2)	
12	Client Netted Open Position	Number(15,0)	
13	Client Netted Open Position percentage	Number(5,2)	
14	Remarks		Remark related to FUTIDX needs to be mapped here

2. Open Interest Limit Statement for a Trading Member (OICL)

- **Naming Convention:** NCDEX_OICL_TMID_DDMMYYYY.LIS
- This report contains the client open positions for the Trading 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**:**

S.N.	Column Name	Data Type	Remarks
1	Client Code	Char(12)	
2	Commodity Name	VARCHAR2(40)	
3	Commodity Open Position Level	NUMBER(2,20)	
4	Symbol	Char(10)	Underlying symbol
5	Expiry date	Date(8)	Contract expiry date
6	Strike Price	Number(9,2)	0 for futures contracts strike price for options contracts
7	Option Type	Char(2)	FF - Futures CE - Call European option PE - Put European options
8	CA Level	Number(2)	Default - 0
9	Open Position Quantity Limit	Number(15,0)	
10	Open Position Percentage Limit	Number(5,2)	
11	Open Position Value Limit	Number(20,2)	
12	Client Netted Open Position	Number(15,0)	
13	Client Netted Open Position percentage	Number(5,2)	
14	Remarks		Remark related to FUTIDX needs to be mapped here