

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

DEPARTMENT : COMMODITY DERIVATIVES SEGMENT

Download Ref No: NCL/COM/44742

Date : June 23, 2020

Circular Ref. No: 0197/2020

Sub: Report format for Option in Commodity Derivative Segment

To All members,

This has reference to NCL consolidated circular for Commodity derivatives NCL/COM/43089 dated 01 January 2020 and NCL/COM/44472 dated 26 May 2020.

1. Please refer Annexure 1 for format of Assignment report (AS01,AS02),Exercise report (EX01,EX02) and Provisional Obligation report (POBG1,POBG 2)

2. Other Reports:

There shall be no change in structure/format of any of the existing report. The instrument type used for Bullion Options Contract shall be as under:

Particulars	Value
Instrument Type	OPTBLN
Symbol	Symbol of the underlying commodity as applicable for the respective futures contract e.g. GOLDM
Expiry date	Expiry date in format "DD-MMM-YYYY"
Strike Price	Strike price of the respective option contract
Option Type	"CE" or "PE"

Members are requested to take note of the above.

**For and on behalf of
NSE Clearing Limited**

Prashant Shinde
Senior Manager

Telephone No	Fax No	Email id
18002660050	+91-22-26598242	fao_clearing_ops@nsccl.co.in