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Department : COMMODITY DERIVATIVES SEGMENT	
Download Ref No: NCL/COM/51032	Date: January 14, 2022
Circular Ref. No:015/2022	

All Members,

Sub: Cut-off Time for generation of last Risk Parameter File (RPF) for client's margin collection purpose in Commodity Derivatives Segment.

This has reference to circular ref. no: SEBI/HO/CDMRD/CDMRD_DRM/P/CIR/2021/689 dated December 16, 2021 regarding 'Cut-off Time for generation of last Risk Parameter File (RPF) for client's margin collection purpose and modification in framework to enable verification of upfront collection of margins from clients in commodity derivatives segment'.

In view of the same, members may please note that, Margins/EOD margins shall be determined as per the relevant Risk Parameter Files. It may also be noted that there shall be three additional peak margin snapshots being sent to members.

The same shall be applicable for files being downloaded with effect from January 17, 2022.

There shall be no change in the format or the process of client margin reporting. Further, there shall be no change in norms regarding margin computation and collection from clearing members in Commodity derivatives segment.

Members are requested to take note of the above.

For and on behalf of
NSE Clearing Limited

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Associate Vice President

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