

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department: CURRENCY DERIVATIVES SEGMENT

Download Ref No: NCL/CD/44518

Date: June 1, 2020

Circular Ref. No: 030/2020

All Members/Custodians/PCM

Sub: Discontinuation of Intraday crystallised losses reports

This is with reference circular no. 026/2020 (Download Ref No: NCL/CMPT/44392) dated May 15, 2020. Review of Margin framework for Futures & Options Segment and in partial modification to PART D of the consolidated circular no. 001/2020 (Download Ref No: NCL/CD/43082) dated January 01, 2020.

In view of the changes in the margin framework below mentioned reports shall be discontinued from June 01, 2020

- Intraday crystallised losses report of the Clearing Member (MG-16)
- Intra-day crystallised losses report for trading member (MG-17)

For and on behalf of
NSE Clearing Limited
(Formerly known as National Securities Clearing Corporation Limited)

Huzefa Mahuvawala
Vice President

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