

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CURRENCY DERIVATIVES SEGMENT

Download Ref No: NCL/CD/48010

Date : April 16, 2021

Circular Ref. No:011/2021

All Members,

Sub: Computation of Margin Utilisation

This is in continuation to our circular no.007/2021 (download no. NCL/CMPT/47584) dated March 09, 2021.

The margin payable statement for clearing member (MG11) shall be revised and the revised format is enclosed as Annexure 1. An illustration of the revised computation of margin utilisation is provided in Annexure 2.

The provisions of the mentioned circular and changes in MG 11 report shall be made effective from May 03, 2021

Members are requested to take note of the above.

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

Huzefa Mahuvawala
Vice President

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