



NATIONAL SECURITIES CLEARING CORPORATION LIMITED

DEPARTMENT : FUTURES AND OPTIONS SEGMENT

Download No: NSCCL/CMPT/36851	Date: January 29, 2018
Circular Ref. No : 10/2018	

All Members

Sub: Daily file for Exposure margin

With reference to circular No. NSE/SURV/36815 dated January 23, 2018 regarding 'Exposure margin of security under MWPL', members are requested to note that-

1. At the end of day, Market Wide Position Limit (MWPL) shall be compared with open interest of the symbol and applicable additional Exposure Margin shall be calculated.
2. A file shall be provided on daily basis informing applicable exposure margin for all symbols for next trading day. File format is provided as Annexure 1. The file shall be available on the extranet at /faoftp/faocommon/Limit Files and also on the website under daily files.

Members are advised to take note of the above.

**For and on behalf of
National Securities Clearing Corporation Ltd.**

Ashwini Goraksha
Manager

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Annexure 1

Applicable Exposure margin Report

Naming Convention: ael_DDMMYYYY.csv

File Details and format:

Sr. No.

Symbol

Normal Exposure Margin%

Additional exposure margin % for Trade Date DD-MMM-YYYY,

Total applicable exposure margin%