

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : FUTURES & OPTIONS

Download Ref No: NCL/CMPT/38849

Date : September 07, 2018

Circular Ref. No: 113/2018

All Members,

Sub: Revised file format of Daily File for Exposure Margin

This is with reference to our circular no. 105/2018 (Download Ref no NCL/CMPT/38768) dated September 01, 2018 and in partial modification to circular no. 10/2018 (Download Ref no NSCCL/CMPT/36851) dated January 29, 2018.

Members are requested to note that the format for Daily File for Exposure Margin (ael_DDMMYYYY.csv) is being modified so as to include information regarding Index Futures and Options.

The revised file format (changes highlighted) and sample file is provided in Annexure I and Annexure II respectively.

The revised file format will be made effective from September 14, 2018.

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

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Chief Manager

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Annexure I**Applicable Exposure Margin Report**

Naming Convention: ael_DDMMYYYY.csv

File Format:

Sr. No.

Symbol

Instrument Type

Normal Exposure Margin %

Additional Surveillance Margin %

Total Applicable Exposure Margin %