

## Press Release Archives

**March 21, 2001**

### Security-wise differential exposure

All Trading Members have been intimated on 21st March 21, 2001, that security wise differential exposure limits will be imposed for trades executed on and from 22nd March, 01. An example of calculating exposure for determining the exposure limits is given below.

Illustrative Example:

Capital available for exposure : 1cr

Gross Exposure Limit : 8.5 cr

Security	Outstanding positions (Rs.cr)	Multiple	Adjusted Gross Exposure
A ( Group I)	1	1	1
B ( Group II)	1	3	3
C ( Group III)	1	5	5
Total	3		9

Thus a Trading member having Rs. 1 cr exposure in Group I securities will have adjusted gross exposure of Rs.1 cr where as for exposure of Rs. 1cr. in Group II and Group III securities , the adjusted gross exposure would be 3 cr and 5 cr respectively. Hence though the outstanding position in the instant case is Rs. 3 crs, the adjusted gross exposure for the member would be considered as Rs. 9 crores.

Further, regarding security wise adjusted gross exposure, the GE Multiple for each security is specified below:

Groups	Multiple
Group I	1
Group II	3
Group III	5

This shall come into effect for trades done on and from 22nd March, 2001.

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### The Exchange has successfully completed its 331st settlement

The Exchange has successfully completed its 331st settlement since inception i.e., Settlement Number N – 20001010 on March 21, 2001. The settlement statistics are as follows:

Particulars	Values
	N – 2001010
Total value of the settlement (Securities) (Rs. In Crores)	2936
Total value of the settlement (Funds) (Rs. In Crores)	1286.36
No. of shares delivered in dematerialised mode (in Lacs)	2369
Value of shares delivered in dematerialised mode (Rs. In Crores)	2918
Value of shares delivered in compulsory demat scrips (Rs. In Crores)	2915
% of total demat delivery to total delivery (in terms of value)	99.39%
Shortages for the settlement (Auctioned)	0.44%

Details of Three day market segment are as follows:

Trading Period		Traded Value	Settlement Value	
From	To		Securities	Funds
March 05, 2001	March 07, 2001	Rs. 3.66 Crores	Rs. 0.34 Crores	Rs. 0.50 Crores

Details of Depository (Rolling) segment are as follows:

Trading Period		Traded Value	Settlement Value	
From	To		Securities	Funds
March 07, 2001	March 13, 2001	Rs. 140.15 Crores	Rs. 42.41 Crores	Rs. 58.56 Crores

Details of Limited Physical Market are as follows:

Trading Period		Traded Value	Settlement Value	
From	To		Securities	Funds
March 07, 2001	March 13, 2001	Rs. 0.31 Crores	Rs. 0.29 Crores	Rs. 0.31 Crores