



NATIONAL SECURITIES CLEARING CORPORATION LIMITED

DEPARTMENT : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NSE/CD/31674

Date : February 04, 2016

Circular Ref. No : 737/2016

To

All Members,

Sub: Exchange Level Overall Position Limit in Interest Rate Futures

This is in reference to SEBI circular no. CIR/MRD/DRMNP/11/2015 dated June 12, 2015 and circular no NSE/CD/30371 dated July 28, 2015. NSCCL, with a view to provide more transparency to market, will disseminate a new file on its website starting from February 04, 2016 on a daily basis. The contents of the file shall be as under:

1. Date
2. ISIN of the underlying bond
3. Underlying NSE Symbol
4. EWPL (in terms of number of contracts)
5. Current day Open Interest (in terms of number of contracts)
6. Permissible limits for next day (in terms of number of contracts)

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

**Anil Suvarna
Manager**

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