



NATIONAL SECURITIES CLEARING CORPORATION LIMITED

DEPARTMENT : FUTURES AND OPTIONS SEGMENT

Download Ref No : NSCCL/CMPT/38210

Date : July 02, 2018

Circular Ref. No : 80/2018

All Members,

Sub: Additional Surveillance Margin

This is in continuation to our circular no 71/2018 (Download Ref no NSCCL/CMPT/38123) dated June 22, 2018 on Additional Surveillance Margins.

Additional surveillance margins for the below mentioned scenario shall also be applicable from **July 06, 2018** (End of day position)

- A potential scenario of 17.74% rise in all index/ securities shall be considered. Loss due to such rise on the portfolio after considering available margins and hedged positions, if any basis the holdings provided by depositories, shall be collected as additional surveillance margins for clients fulfilling specified criteria

Additional Surveillance margins as above shall be blocked from the collaterals of clearing member on T+1 day basis.

Members are requested to take note of the same

**For and on behalf of
National Securities Clearing Corporation Limited**

Huzefa Mahuvawala
Vice President

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