

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : FUTURES & OPTIONS

Download Ref No: NCL/CMPT/39767

Date : December 26, 2018

Circular Ref. No: 161/2018

All Members,

Sub: Additional Surveillance Margin in Equity Derivatives Segment

We refer to our circular reference no. 115/2018 (Download Ref No: NCL/CMPT/38879) dated September 12, 2018 regarding Additional Surveillance Margin in Equity Derivatives Segment.

As per discussion in the joint meeting between SEBI, Exchanges and Clearing Corporations Additional Surveillance Margin in Equity Derivatives Segment which was incorporated in the Price Scan Range shall be withdrawn with effect from **January 21, 2019**.

Members are requested to take note of the above.

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

Huzefa Mahuvawala

Vice President

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