

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : FUTURES & OPTIONS

Download Ref No: NCL/CMPT/39906

Date : January 09, 2019

Circular Ref. No: 005/2019

All Members,

Sub: Review of Risk management framework for Equity Derivatives Segment

This is in continuation to our circular no. 160/2018 (Download Ref No: NCL/CMPT/39766) dated December 26, 2018.

In order to enable members to estimate the revised margins as shall be applicable as per the above mentioned circular, NSE Clearing Ltd shall be providing parallel SPAN parameters and Exposure limit files only at EOD with the revised parameters with effect from January 11, 2019 on the extranet along with the SPAN files that are currently applicable.

The file name and location shall be as under

1. End of day parallel SPAN files

Naming convention nscl.<YYYYMMDD>_parallel.spn.gz, where <YYYYMMDD> represents the current date

File Location - /FAOFTP/FAOCOMMON/ Parameter

2. End of day parallel Exposure margin files

Naming convention ael_DDMMYYYY_parallel.csv, where <DDMMYYYY> represents the current date

File Location - /FAOFTP/FAOCOMMON/Limit Files

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

Telephone No	Fax No	Email id
1800 266 0057	022-26598242	risk_ops@nscl.co.in