

**NSE Clearing Limited**

(Formerly known as National Securities Clearing Corporation Limited)

**Department : FUTURES & OPTIONS**

Download Ref No: NCL/CMPT/39947

Date : January 15, 2019

Circular Ref. No: 006/2019

All Members,

**Sub: Review of Risk management framework for Equity Derivatives Segment**

This is in continuation to our circular no. 005/2019 (Download Ref No: NCL/CMPT/39906) dated January 09, 2019.

In addition to parallel SPAN parameters and Exposure limit files, NSE Clearing Ltd shall also provide client/constituent level margins (only at EOD) with the revised parameters with effect from January 15, 2019 on the extranet.

The file name and location shall be as under

## 1. End of day MG13 files

Naming convention F\_MG13\_&lt;MEMBER CODE&gt;\_DDMMYYYY\_parallel.LIS.gz

File Location - : /FAOFTP/F&lt;MEMBER CODE&gt;/REPORTS

## 2. End of day MG12 files

Naming convention F\_MG12\_&lt;MEMBER CODE&gt;\_DDMMYYYY\_parallel.LIS.gz

File Location - : /FAOFTP/F&lt;MEMBER CODE&gt;/REPORTS

## 3. End of day MG18 files

Naming convention F\_MG18\_&lt;MEMBER CODE&gt;\_DDMMYYYY\_parallel.LIS.gz

File Location - : /FAOFTP/F&lt;MEMBER CODE&gt;/REPORTS

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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