Equity Derivatives Segment

September 19, 2022

Circular No.: MCCIL/EDS/2283/2022

Sub: Additional Exposure Margin on Securities under MWPL

In continuation to MSE Notice dated March 19, 2019 on Additional Exposure Margin on Securities under MWPL, MCCIL shall levy additional exposure margin @15% in equity derivatives segment on securities in which top 10 clients account for more than 20% of MWPL. However, for securities wherein additional surveillance margin is applicable, the higher of additional exposure margin as stated above or additional surveillance margin shall be levied. Scrips shall be identified under this framework based on 3 months rolling data and shall be reviewed on a monthly basis.

This Additional Exposure Margin for the securities mentioned in the Annexure shall be effective from September 30,2022, immediately after the expiry of September 2022 contracts.

Members are requested to take note of the above and ensure compliance.

For clarifications, members may contact Risk Team on 022 – 68316610 or send an email at risk@mclear.in

For and on behalf of
Metropolitan Clearing Corporation of India Ltd.

Shailendra Singh
Head-Risk Management & Controls

Encl.Annexure.xlsx