

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Ltd.)

Department : CURRENCY DERIVATIVES SEGMENT

Download Ref No: NCL/CD/53309

Date : August 16, 2022

Circular Ref. No: 038/2022

All Members,

Sub: Report for Intraday Short allocation of collateral

This in continuation to our circular no. 034/2022 (Download Ref No: NCL/CD/53135) dated July 29, 2022.

In addition to EOD short allocation reports, intraday short allocation reports shall also be provided from **August 17, 2022**. Intraday short allocation report shall be based on the margins and collateral at the time of peak margin snapshot.

The format of intraday short allocation report shall be same as EOD short allocation report. The file name of intraday short allocation report shall be

File Name X_SA01_P_<<member code>>_DDMMYYYY_i<<nn>>.lis.gz

Where nn is the batch number

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
Senior Vice President

Telephone No	Fax No	Email id
1800 266 0050	022-26598242	collaterals_ops@nsccl.co.in

Annexure**Format for short allocation report****1. Intraday Short Allocation report for Trading Member (SA01)**

File Name X_SA01_P_<member code>>_DDMMYYYY_i_<nn>>.lis.gz

Where nn is the batch number

File Location : - CDSFTP/<MEMCD>/Reports

File Format

Date

Client/UCC Code

Minimum Margin Required (a)

Total Cash Collateral (b)

Total Non-Cash Collateral (c)

Total value of Collateral (d)

Short Allocation (e = Max (a-d, 0))

2. Intraday Short Allocation report for Clearing Member (SA02)

File Name X_SA02_P_<member code>>_DDMMYYYY_i_<nn>>.lis.gz

Where nn is the batch number

File Location : CDSFTP/<MEMCD>/Reports

File Format

Date

TM Prop/CP

Minimum Margin Required (a)

Total Cash Collateral (b)

Total Non-Cash Collateral (c)

Total value of Collateral (d)

Short Allocation (e = Max (a-d, 0))

3. Intraday Short Allocation report for Clearing Member for Trading Member (SA03)

File Name X_SA03_P_<member code>>_DDMMYYYY_i_<nn>>.lis.gz

Where nn is the batch number

File Location : CDSFTP/<MEMCD>/Reports

File Format

Date

TM Prop/CP

Client/UCC Code

Minimum Margin Required (a)

Total Cash Collateral (b)

Total Non-Cash Collateral (c)

Total value of Collateral (d)

Short Allocation (e = Max (a-d, 0))