

DEPARTMENT: CURRENCY DERIVATIVES SEGMENT

Download Ref No: NCL/CD/56789

Date: May 22, 2023

Circular Ref. No: 033/2023

To All Members,

Sub: Clarification on Collateral reporting against Short Allocation of Collaterals.

This is with further to circular no. NCL/CD/56498 dated April 26, 2023, regarding Short Allocation of Collaterals.

Member/ Custodians are requested to note following-

1. For each reason code, collateral available amount needs to be mandatorily mentioned, failing which shortfall shall be calculated considering collateral available as '0'.
2. If there are more than one reason code applicable for a record as per SA04/ SA05, then for each reason code, separate row should be uploaded.

**For and on behalf of
NSE Clearing Limited**

Huzefa Mahuvawala
Senior Vice President

Telephone No	Email id
18002660050	cds_clearing_ops@nsccl.co.in