NSE Clearing Limited

Department: CURRENCY DERIVATIVES SEGMENT	
Download Ref No: NCL/CD/77293	Date: November 04, 2026
Circular Ref. No: 049/2026	

All Members,

Sub: - Additional Short allocation Reports for collaterals

This is in continuation to our circular no. 038/2022 (Download Ref No: NCL/CD/53309) dated August 16, 2022.

Currently, intraday short allocation reports (SA01/SA02/SA03) are provided based on the peak margin snapshot in the segment and client collateral value in the segment at the time of the respective peak margin snapshot taken randomly in pre-defined window during the market hours.

In addition to these reports, members shall also be provided with additional SA01/SA02/SA03 reports after-market hours based on snapshots in the segment aligned with the time of intraday snapshot in Commodity Derivatives segments.

- These additional reports shall provide details of collateral value allocated by the Clearing member to the client in the segment + value of securities repledged at Clearing Corporation for that client in the segment at the time of intraday snapshot in Commodity Derivatives segments and EOD minimum margins of the client in the segment.
- Members may note that the details of collaterals and margins in these additional reports are only considered to arrive at excess collateral for client in the segment which shall then be considered towards short allocation of the client, if any, in Commodity derivatives segment.
- There shall be no change in the current manner of computation of peak margins based on intraday snapshots during market hours and short allocation based on intraday/EOD snapshots in the segment.

The file nomenclature, file location and file format shall be the same as specified for intraday short allocation reports (SA01/SA02/SA03) in the abovementioned circular.

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The provisions of this circular shall be effective from November 09, 2026.

Members are requested to take note of the above.

For and on behalf of
NSE Clearing Limited

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