

**NSE Clearing Limited**

(Formerly known as National Securities Clearing Corporation Limited)

**Department : COMPLIANCE**

Download Ref No: NCL/CMPL/47234

Date: February 04, 2021

Circular Ref. No: 09/2021

All Clearing Members,

**Sub: Peak Margin reporting of Custodian Participant trades in all derivative segment**

This is with reference to circular no. NCL/CMPL/46478 dated November 26, 2020 regarding Peak Margin reporting of Custodial Participant trades in all derivative segment.

The members shall note that the interim process specified in the above mentioned circular shall be applicable only till trade date February 05, 2021 for F&O segment and February 09, 2021 for Currency Derivatives segment and clearing members shall continue to report peak margin on offline basis to the NCL upto trade date February 05, 2021 (reporting cut off - February 12, 2021) for F&O segment and trade date February 09, 2020 (reporting cut off - February 16, 2021) for Currency Derivatives segment.

For implementation of point A- 'Clearing Member to confirm the availability of peak margins' of afore mentioned circular, NCL shall provide the margins on confirmed as well as unconfirmed trades for custodial participant in the snapshot and MG 12 file provided at the end of day to the clearing members with effect from trade date **February 08, 2021** for F&O segment and with effect from trade date **February 10, 2021** in the Currency Segment..

**For and on behalf of  
NSE Clearing Limited**Divya Potdar  
Manager

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