

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : FUTURES & OPTIONS

Download Ref No: NCL/CMPT/53084

Date: July 25, 2022

Circular Ref. No: 083/2022

All Members,

Sub: Revised format for the Penalty files (PNL files)

This is further to the Consolidated circular no.001/2022 (Download No: NCL/CMPT/50877) dated January 03, 2022, circular no.030/2022 (Download No: NCL/CMPT/51658) dated March 17, 2022 and recent circular no.078/2022 (Download No: NCL/CMPT/52987) dated July 15, 2022.

In respect of short allocation based on EOD minimum upfront margins and client collateral value at EOD the penalty as provided in circular NCL/CMPT/51658 dated March 17, 2022 shall be applicable from August 01, 2022 ('T' day).

The revised format for the Penalty files (PNL files) downloaded to the members are provided in the Annexure 1. Penalty files in the revised format shall be downloaded with effect from August 10, 2022 (T+6th day).

Members are requested to take note of the above.

For and on behalf of
NSE Clearing Limited

Nisha Pillai
Associate Vice President

Telephone No	Fax No	Email id
18002660050	022 - 26598282	fao_clearing_ops@nsccl.co.in

Annexure 1**1. Detail penalty for short/ non-reporting by trading members (PNL01)**

Naming convention: F_PNL01_<MEMBER CODE>_DDMMYYYY.CSV

New Naming convention (Standardized report): NCL_F_PNL01_<MEMBER CODE>_DDMMYYYY.CSV

File Location: FAOFTP/F<MEMBER CODE>/ REPORTS/DNLD/PNL01

File Format:

Trade Date

Client Code

EOD Reporting Shortfall (a)*

Peak Reporting Shortfall (b)*

EOD Short Allocation (c)*

Shortfall Amount = Max of [(a) , (b) , (c)]

Penalty Amount

GST Amount

Total Penalty Amount

2. Detail penalty for short/non reporting by clearing member (PNL02)

Naming convention: F_PNL02_<MEMBER CODE>_DDMMYYYY.CSV.gz

New Naming convention (Standardized report): NCL_F_PNL02_<MEMBER CODE>_DDMMYYYY.CSV.gz

File Location: FAOFTP/F<MEMBER CODE>/ REPORTS/DNLD/PNL02

File Format:

Trade Date

TM code/CP Code

EOD Reporting Shortfall (a)*

Peak Reporting Shortfall (b)*

EOD Short Allocation (c)*

Shortfall Amount = Max of [(a) , (b) , (c)]

Penalty Amount

GST Amount

Total Penalty Amount

****Additional fields have been highlighted in the format given above.***

3. Penalty for short/ non-reporting by trading members affiliated to clearing member (PNL03)

No change in Report for Clearing Member for penalty on Trading Member

F_PNL03_<MEMBER CODE>_DDMMYYYY.CSV.gz