

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : FUTURES & OPTIONS

Download Ref No: NCL/CMPT/41117

Date : May 25, 2019

Circular Ref. No: 078/2019

All Members,

Sub: Revision in format for new facility on NCMS for trade and giveup information to Clearing Members

This is further to circular no. 070/2019 (NCL/CMPT/41000) dated May 14, 2019; members are requested to note the changes (highlighted) in the field size of Order Number for trade.txt and giveup.txt file formats.

**For and on behalf of
NSE Clearing Limited
(Formerly known as National Securities Clearing Corporation Limited)**

Nisha Pillai
Chief Manager

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|--------------|-----------------|---------------------|
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Trade.txt File Format:

| Field Name | Field Size |
|--------------------|------------------------|
| Trade No | Num(8) |
| Trade Status | Num(2) |
| Instrument Type | Char(6) |
| Symbol | Char (10) |
| Expiry Date | (DDMMMYYYY) |
| Strike Price | Num (7.2) |
| Option type | Char (2) |
| Security name | Char (25) |
| Book Type | Num (2) |
| Book Type Name | Char(3) |
| Market Type | Char(2) |
| User Id | Num (5) |
| Branch No | Num (3) |
| Buy/Sell Indicator | Num (1) |
| Trade Qty | Num (9) |
| Trade Price | Num (7.4) |
| Pro/Cli | Num (1) |
| Account No | Char (10) |
| Participant | Char (12) |
| Open/Close Flag | Char (5) |
| Cover/Uncover Flag | Char(7) |
| Activity time | (DD MMM YYYY HH:MM:SS) |

| | |
|-----------------------|-------------------------|
| Last Modified Time | (DD MMM YYYY HH:MM:SS) |
| Order Number | Num (20) |
| Opposite Broker Id | Char(5) |
| Order Entry Date Time | (DD MMM YYYY HH:MM:SS) |
| Exchange ID | Char(3) [NSE, BSE, MSE] |

**** For NSE and MSEI, the uniqueness of trade is identified by the Trade Number. For BSE, the uniqueness of trade is identified by the combination of Trade Number, Symbol, Instrument Type, Expiry Date, Strike Price, Option Type and Exchange ID.**

Giveup.txt File Format:

| Field Name | Field Size |
|-------------------------|-------------------------|
| Trade No | Num(8) |
| Buy/Sell Indicator | Char(2) |
| Broker Id | Char(6) |
| Participant | Char (12) |
| Instrument Type | Char(7) |
| Symbol | Char(10) |
| Expiry Date | Char(11)(DD MMM YYYY) |
| Strike Price | Char(9) |
| Option type | Char(2) |
| Volume | Char(9) |
| Fill Price | Char(9) |
| Status | Char(2) |
| Open/Close Flag | Char(2) |
| Cover/Uncover Flag | Char(2) |
| Order Number | Char(20) |
| Last Modified Date Time | Char(20) |
| Error Code | Char(10) |
| Exchange ID | Char(3) [NSE, BSE, MSE] |

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