

FAQs on “Exchange Disseminated Order and Trade Reports to Trading Members”

Version 1.0

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Contents of FAQ

1. Where can I find information for different types of order and trade related reports which are downloaded by Exchange?

The details of different type of order and trade related reports which are downloaded by Exchange are provided in the consolidated circulars issued by the Exchange from time to time. Currently the below are the latest circular reference:

DATE	Segment	Circular ref	Comments	Annexure Number	Name of Report
April 28, 2026	CM	NSE/CMTR/73927	Refer PART-D	Annexure 5	Structure of Order Log available on extranet server
				Annexure 9	Structure of Order Limit Report
				Annexure 13	Structure of Interim / Final CM UDiFF Trade File
April 28, 2026	FO	NSE/FAOP/73928	Refer PART-D	Annexure 7	Structure of Split Order Log available on extranet server
				Annexure 8	Structure of Split Spread Order Log available on Extranet server
				Annexure 17	Structure of Final FO UDiFF Trade File
April 28, 2026	CD	NSE/CD/73929	Refer PART-D	Annexure 7	Structure of Order Log available on extranet server
				Annexure 8	Structure of Spread Order Log available on Extranet server
				Annexure 16	Structure of UDiFF Trade Report
April 28, 2026	CO	NSE/COM/73930	Refer PART-D	Annexure 5	Structure of Order Log available on extranet server
				Annexure 10	Structure of Final COM UDiFF Trade File
May 13, 2026	EG	NSE/EGR/74203	Refer PART-B	Annexure 5	Structure of EGR Order Log available on extranet server
				Annexure 10	Structure of Final EGR UDiFF Trade File

2. In what cases the order / trade reports are splitted?

For Trade files:

- Exchange shall split trade report where the records are more than 1 crore including header record.
- A trade report shall contain max 1 crore record including header record. If records exceed 99,99,999 balance records shall be provided in the subsequent reports.
- After splitting, all report files for a member shall be transferred to extranet in the compressed format. Once all the reports are transferred to an extranet, one trigger file shall be sent to Extranet which indicates the completion of transfer of all report files.
- A trigger file is generated once the splitting of the report is completed. The trigger file contains the name of each split file.

- After the trigger files are transferred, the member is expected to first download the trigger file and see the name of split files in the trigger file using which they can fetch all the split files.
- If the count of trade records in the Trade reports does not exceed 1 crore, then the report is not be split and Consolidated Trade report is transferred to Extranet server.
- Below example is provided for better understanding:

❖ **Example 1:** Consider that below mentioned Consolidated UDIFF Trade report contains 3.25 crore records. Hence, it shall be split into 4 files as mentioned below →

Consolidated report: Trade_NSE_CD_0_TM_<TMCODE>_YYYYMMDD_F_0000.csv.gz

Split reports:

Split trade report nomenclature	Count of records
Trade_NSE_CD_0_TM_<TMCODE>_YYYYMMDD_F_0000_P1.csv.gz	1 crore
Trade_NSE_CD_0_TM_<TMCODE>_YYYYMMDD_F_0000_P2.csv.gz	1 crore
Trade_NSE_CD_0_TM_<TMCODE>_YYYYMMDD_F_0000_P3.csv.gz	1 crore
Trade_NSE_CD_0_TM_<TMCODE>_YYYYMMDD_F_0000_P0.csv.gz	25 lakhs
Total records	3.25 crore

A trigger file will be generated with below nomenclature:

Trade_NSE_CD_0_TM_<TMCODE>_YYYYMMDD_F_0000.txt

The content of this trigger file shall be as mentioned below:

Trade_NSE_CD_0_TM_<TMCODE>_YYYYMMDD_F_0000_P1.csv.gz
 Trade_NSE_CD_0_TM_<TMCODE>_YYYYMMDD_F_0000_P2.csv.gz
 Trade_NSE_CD_0_TM_<TMCODE>_YYYYMMDD_F_0000_P3.csv.gz
 Trade_NSE_CD_0_TM_<TMCODE>_YYYYMMDD_F_0000_P0.csv.gz

❖ **Example 2:** If the original UDIFF Trade report contains 25 lakh records, then the report shall not be split, and it will be transferred to Extranet server with the original nomenclature as mentioned below:

Trade_NSE_CD_0_TM_<TMCODE>_YYYYMMDD_F_0000.csv.gz

Trigger file will not be generated in this case.

For Order files:

- ❖ Exchange shall split order report where the records are more than 4 crore included header record.
- ❖ An order report shall contain max 4 crore records including header record. If records exceed 3,99,99,999 balance records shall be provided in the subsequent reports.
- ❖ After splitting, all report files for a member shall be transferred to extranet in the compressed format. Once all the reports are transferred to an extranet, one trigger file shall be sent to Extranet which indicates the completion of transfer of all report files.

- ❖ The trigger file contains the counter value which indicates the total number of split reports available for download.
- ❖ The mentioned changes shall be applicable to Spread order reports as well.
- ❖ After the trigger files are transferred, the member is expected to first download the trigger file and see the count of split files in the trigger file using which they can fetch all the split files.
- ❖ This aforesaid approach of splitting order reports is applicable for F&O segment only.

3. Are trade modification changes reflected in the trade report?

Yes, the trade report captures trade modifications made during the trading session up to the trade modification cut-off time.

4. Is there any difference in way the trade modification changes are reflected in interim/provisional trade report and Final trade report in CM segment?

Yes, in interim/provisional Trade Report, if multiple trades occur on a single order and client code modification is made for a specific trade(s), the client code for the other trades on that order shall not be updated.

However, in case of final trade report, all trades in respect of that order shall be updated with the latest client code modified for any of the individual trade on that order. And thus, it should be accordingly considered for further processing at member end.

For example, suppose Client A places a buy order for a quantity of 100,000. The following sequence of trades is executed against this order:

Buy order number	Sell order number	Trade Number	Quantity	Buy Client	Sell Client
1000000000000000000010	1000000000000000000011	1	25,000	Client A	Client B
1000000000000000000010	1000000000000000000012	2	25,000	Client A	Client C
1000000000000000000010	1000000000000000000013	3	25,000	Client A	Client D
1000000000000000000010	1000000000000000000014	4	25,000	Client A	Client E

The following sequence of activities take place before the interim/provisional trade report is generated:

1. For Trade Number 1, the client code on the sell side is modified from Client B to Client X.
2. For Trade Number 2, the client code on the buy side is modified from Client A to Client Y.
3. For Trade Number 3, the client code on the buy side is modified from Client A to Client Z.

After the interim/provisional trade report is generated and made available to the members, it will display the client code modifications as shown in the table below:

Buy order number	Sell order number	Trade Number	Quantity	Buy Client	Sell Client
1000000000000000000010	1000000000000000000011	1	25,000	Client A	Client X
1000000000000000000010	1000000000000000000012	2	25,000	Client Y	Client C
1000000000000000000010	1000000000000000000013	3	25,000	Client Z	Client D
1000000000000000000010	1000000000000000000014	4	25,000	Client A	Client E

In the final trade report, all trades linked to the buy order will be updated to reflect the most recent client, i.e., Client Z. As a result, the buy client for every trade under this order will be shown as Client Z, as illustrated below:

Buy order number	Sell order number	Trade Number	Quantity	Buy Client	Sell Client
1000000000000000000010	1000000000000000000011	1	25,000	Client Z	Client X
1000000000000000000010	1000000000000000000012	2	25,000	Client Z	Client C
1000000000000000000010	1000000000000000000013	3	25,000	Client Z	Client D
1000000000000000000010	1000000000000000000014	4	25,000	Client Z	Client E

5. Which trading day's data does the report cover?

Order and trades executed on T Day where T is the Trading day shall be covered in the reports downloaded at end of trading day.

6. How can the report be downloaded?

The reports can be downloaded from the Extranet server. Members can login via member portal to access the extranet for downloading the report.

Alternatively, Exchange has provided Extranet API facility where these reports can also be fetched

7. Where can I get the details of Extranet API?

The detail of Extranet API is available on the below link :

<https://www.nseindia.com/static/trade/platform-services-neat-trading-system-protocols>

8. What is the schedule time of availability of interim/provisional trade report for CM segment?

The below is the scheduled time for Provisional trade report:

Seg ment	File Descri ption	Sched uled Time in hrs by	File Nomenclature	Extranet Path
CM	- UDIFF - Interi m Trade Report	16:00	Trade_NSE_CM_0_TM_<TMCODE>_YY YYMMDD_P_0000.csv.gz	/cmftp/Onlinebackup/Succe ss/RemoteSuccess
CM	UDIFF - Final Trade Report	17:00	Trade_NSE_CM_0_TM_<TMCODE>_<Y YYMMDD>_F_0000.csv.gz	/cmftp/Onlinebackup/Succe ss/RemoteSuccess

9. Does the report provide member-wise trading activity?

Yes, the order and trade related reports shall contain member and client-wise order and trades data.

10. Are proprietary and client trades reported separately in order and trade related reports?

No, the order and trade related reports shall have both proprietary and client trades in single report combined.

11. Can I view security-wise / contract-wise trading activity in order and trade reports?

Yes, the reports provide all the details of order / trades executed by the member on a given trading day for all securities/contracts

12. Are block and bulk deal transactions included in order and trade report?

Yes, all transactions including bulk and block deals executed by the member are included in order and trade reports which are disseminated by Exchange to him.

13. How can I track the status of availability of the order and trade files?

Exchange has provided “NSEIL Dashboard” on Member Portal under “Services”. Members can use this facility to track the status of various reports pertaining to Trade; downloaded on Extranet by Exchange under different segments.

Members can track the status of availability of the order and trade files

14. How can I raise a query regarding report data?

You can email us on MSM Trade helpdesk email address – msm@nse.co.in providing relevant screenshots of the issue or call us on Toll free number 1800-266-0050 select option 1.

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