

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CURRENCY DERIVATIVES

Download Ref No: NCL/CD/41001

Date : May 14, 2019

Circular Ref. No: 022/2019

All Members,

Sub: New facility on NCMS for trade and giveup information to Clearing Members

Members are requested to note a new facility of trade and giveup report being provided in NCMS. These reports shall give trade information and trades for approval with respect to a Clearing Member associated with NSE Clearing as the designated CC.

An additional field stating the Exchange ID will be provided. The format of trade file to be downloaded on NCMS is provided in Annexure I.

Members are advised to take note of the same.

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

Rana Usman
Head – Clearing & Settlement

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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 (16)
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(16)
Last Modified Date Time	Char(20)
Error Code	Char(10)
Exchange ID	Char(3) [NSE, BSE, MSE]

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