

**NSE Clearing Limited**

(Formerly known as National Securities Clearing Corporation Limited)

**DEPARTMENT : CAPITAL MARKET SEGMENT**

Download Ref No: NCL/CMPT/41440

Date : June 28, 2019

Circular Ref. No: 194/2019

All Members,

**Sub: Mock in the Cash Market Segment for interoperability among clearing corporations**

Pursuant to the mock trading circular issued by exchanges for the mock trading to be conducted on June 29, 2019 in cash market segment; NSE Clearing Limited will conduct mock operations and provide reports, carry out clearing processes etc. in respect of the trades executed during the mock trading session.

The files/reports downloaded as part of these mock operations are strictly for testing purpose only and will not result in any actual obligation in terms of funds/securities pay-in and/or pay-out.

**Participation**

All the members/custodial participants of custodians where NSE Clearing Limited has been designated as clearing corporation in the cash market segment will be mapped to NSE Clearing Limited in all Exchanges for the purpose of this mock session only. The current procedures will continue to be applicable from Monday July 01, 2019 onwards.

**Scope**

The clearing operations carried out on T-day (trade date) and T+1 day (next working day after trade date) will be carried out as part of the mock clearing operations.

The details of the dates and settlement type/number to be used in the mock operations shall be as under:

| Calendar day of mock operations | Operations | Mock working date to be used in reports/files etc. |
|---------------------------------|------------|----------------------------------------------------|
| June 29, 2019                   | T-Day      | June 29, 2019                                      |
| June 29, 2019                   | T+1 Day    | June 30, 2019                                      |

Settlement type/number:

| Settlement      | Settlement type | Settlement Number |
|-----------------|-----------------|-------------------|
| Normal          | N               | 2019503           |
| Trade-for-trade | W               | 2019503           |

## Schedule

The indicative schedule for various activities in the mock shall be as follows:

| Activity                                                            | Tentative Time    |
|---------------------------------------------------------------------|-------------------|
| CP Code modification end                                            | 13:00 hrs         |
| End-of-day processing at CCs and download of obligations to members | 15:30 hrs         |
| <b>Change in mock business day (T+1)</b>                            |                   |
| T+1 allocation process (OTR at NSE Clearing Ltd.)                   | 14:00 – 15:00 hrs |
| Custodian Confirmation process                                      | 15:00 – 16:00 hrs |
| Intimation of brokerage amount by custodians to NSE Clearing Ltd.   | 16:00 hrs         |
| Obligation generation and download to members                       | 19:00 hrs         |

Members may kindly note that the above schedule is only tentative in nature to facilitate resource planning by members. In the event of any technical issues, NSE Clearing may have to reschedule/modify timings of the above operations.

The list of reports that will be downloaded to the members is as follows:

| Report                                   | Type          |
|------------------------------------------|---------------|
| Daily Obligation Report (DOBG)           | Common        |
| Final Obligation Report (FOBG)           | Common        |
| Net Daily Obligation Report (NDOBG)      | Common        |
| Net Final Obligation Report (NFOBG)      | Common        |
| Detailed Final Obligation Report (DFOBG) | Common        |
| Security Master (SEC)                    | Exchange-wise |
| Trades Report (TRD)                      | Exchange-wise |
| Securities Transaction Tax Report (MWST) | Common        |
| VAR Margin File (VAR)                    | Common        |
| Applicable Symbol File                   | Common        |
| BSE_Scrip_Series_Mapping_DDMMYYYY.csv    | Exchange-wise |
| CM_MTM_Prices_DDMMYYYY.csv               | Common        |

The reports will be available on extranet (on NCIS for custodians) in individual member folders. In case of market-wide common reports, such reports will be available in the common/mock\_29062019 folder on extranet/NCIS.

## New version of NCMS

Members are requested to note that NCMS EXE version 4.1.1 will be made available for the mock scheduled on June 29, 2019. This version can be downloaded from <https://www.devconnect2nse.com/> and will be only available for the mock session.

The current NCMS version 4.1.1 and procedures will continue to be applicable from Monday July 01, 2019 onwards.

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

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