NSE Clearing Limited
(Formerly known as National Securities Clearing Corporation Limited)

Department : FUTURES & OPTIONS

Download Ref No: NCL/CMPT/41650 Date: July 19 2019
Circular Ref. No: 115/2019

All Members

Sub: Changes in existing files and additional files on account of Interoperability

This is further to our consolidated circular NCL/2019/39833 dated January 01, 2019, circular NCL/2019/40745 dated April 15, 2019 and circular NCL/2019/40859 dated April 27, 2019.Based on member feedback, following additional exchange wise position reports will be downloaded at end of the day for Trading /Clearing members with effect from July 29, 2019 i.e. post interoperability.

Sr no	File Name	File details
1	PS05	Position file providing Exchange wise positions to Trading Member
2	PS06	Position file providing Exchange wise positions to Clearing Member

The file formats for the above reports are attached as Annexure 1.Further, post interoperability the following changes shall be implemented in the Exchange website files.

Sr no	File Type	File Nomenclature	File format with changes highlighted	Remark
1	TM/FPI Limits for Stocks	Tmopl/ fopl/ mpl	Symbol, EFF_FUT_LMT **PER EXCHANGE** (Month Year)	No Change in format only Header change
2	Client Limit for Stocks	oi_cli_limit_DD-MON-YYYY.lst	SYMBOL, CLIENT_LIMIT, **Exchange**	Addition of new Column

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

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Annexure 1

File Name:

FO: F_PS05_<MEMBER CODE>_DDMMYYYY.CSV.gz for the Trading Member

FO: F_PS06_<MEMBER CODE>_DDMMYYYY.CSV.gz for the Clearing Member

File Location:

FO: /FAOFTP/F<MEMBER CODE>/REPORTS

File Format:

Filed Name	**Descriptor**
Position Date	Date
Segment Indicator	'F' for F&O segment
Clearing Member Code	CM Code
Member Type	'M' for TM/ 'C' for CP
Trading Member Code	TM Code / CP Code
Account Type	'P' for proprietary 'C' for client
Client Account / Code	Client Account No. / Code
Instrument Type	FUTIDX / OPTIDX / FUTSTK/OPTSTK
Applicable Symbol	NIFTY / RELIANCE / SENSEX
Last Trading Date	Contract expiry date
Strike Price	'0' for Futures Contracts
Option Type	'FF'/ 'CA'/'CE'/'PA'/'PE'
CA Level	'0' for Futures Contracts / Number
Post Ex / Assgn Long Quantity	
Post Ex / Assgn Long Value	Filler
Post Ex / Assgn Short Quantity	
Post Ex / Assgn Short Value	Filler
Exchange Indicator	1 for NSE, 2 for BSE, 3 for MSE

<u>File Details:</u>

The file is generated for each trading member for all contracts in which any client has exchange wise open positions on that day.

<u>Clearing Member File</u>

- A clearing member who is clearing for a custodial participant shall get the same information as a trading member gets for his client.
- A Clearing Member who trades and also clears for others shall get two files, one as a trading member containing the details of his own clients and one as a clearing member containing the details of all his Trading members, on whose behalf he is clearing/ settling.
- No clearing member file is generated for a member who is a Self-Clearing Member. For such a member, only one file (TM file as mentioned above) is generated.
- The file for a clearing member shall NOT be at client level.
- A clearing member gets the details for each trading member for whom he is clearing but not individual clients of the trading member. Thus for a clearing member, the client account / code field is zero. The file contains the summation at account type level. Thus, for a Clearing member there shall be only two records for a contract one at the proprietary level and the other at client level.
- The member code in the case of a clearing member is the primary member code of the clearing member.