

DEPARTMENT : CAPITAL MARKET SEGMENT	
Download Ref No : NCL/CMPT/50275	Date: November 11, 2021
Circular Ref. No : 344/2021	

All Members,

Sub: Facility for Voluntary Auction for Internal Shortages – Extension in Time for Upload File

Further to our circular reference no. NCL/CMPT/46456 dated November 25,2020 and NCL/CMPT/46456 dated February 19, 2021, members are requested to note that time to upload voluntary auction file has been extended from 8:30 AM to 9:30 AM on the auction day.

The format for file is given in the circular NCL/CMPT/46456 dated February 19, 2021.

The same shall be effective from 15th of November 2021.

**For and on behalf of
NSE Clearing Limited**

**Onkar Phadnavis
Associate Vice President**

Toll Free No	Fax No	Email id
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Annexure I

File nomenclature:

CM_SA_<DDMMYYYY>_nn.csv

Where DDMMYYYY = Auction Date

File path on extranet : /CMFTP/C/SELF AUCTION/UPLD

File Format:

Sr.No.	Field Name	Data Type	Size	Remarks
1	Settlement Type	Char	1	1. N (Normal Market) 2. F (Physical Settlement in Equity Derivatives)
2	Settlement Number	Number	7	
3	Security Symbol	Char	10	
4	Security Series	Char	2	
5	Clearing Member Code	Char	6	
6	Trading Member Code	Char	5	Primary member code of CM
7	Filler	Char	10	NULL
8	Quantity for self-auction	Number	7	Maximum acceptable Quantity = Minimum of (Total of abs(CM-TM-Client level net buy Qty), Total of abs((CM-TM-Client level net sale Qty))

Clearing members may provide incremental file for the auction date i.e. if the Clearing member has already uploaded a file for the auction date and sends another file, NCL shall accept the records submitted as incremental records.

Annexure II

File nomenclature:

<Primary Member Code>_CM_SA_<R/S>_DDMMYYYY_nn.csv

Where DDMMYYYY = Auction Date

File path on extranet : /CMFTP/C/SELF AUCTION/DNLD

File Format:

Sr.No.	Field Name	Data Type	Size	Remarks
1	Settlement Type	Char	1	
2	Settlement Number	Number	7	
3	Security Symbol	Char	10	
4	Security Series	Char	2	
5	Clearing Member Code	Char	6	
6	Trading Member Code	Char	5	
7	Filler	Char	10	NULL
8	Quantity for self-auction	Number	7	
9	Response Code	Char	2	
10	Valuation Amount in Rupees	Number	(7,2)	

Rejection Code	Rejection Reason
1	Member disabled for self auction.
2	STP TYPE mentioned in detailed record is not eligible for self auction.
3	Mismatch in file nomenclature date and auction start date for mentioned settlement type number combination in detail record
4	Invalid Batch Number

5	Deliveries not yet generated for mentioned settlement type number combination in detail record
6	Symbol series combination mentioned in detail record not valid on T day.
7	Designated exchange for mentioned symbol series not applicable for self auction.
8	Invalid CM code or Primary Member Code
9	Invalid quantity mentioned in file.
10	Quantity mentioned not in accordance with market lot.
11	Invalid detail record format.
12	Window closed for set type and Number
13	Symbol series having corporate actions or series belongs to direct square off series
14	Duplicate Records

Annexure III

File nomenclature:

<Primary Member Code>_CM_SA_DTLS_<DDMMYYYY>.csv

Where DDMMYYYY = Auction Date

File Format:

Sr. No.	Field Name	Data Type	Size	Remarks
1	Settlement Type	Char	1	1. N (Normal Market) 2. F (Physical Settlement in Equity Derivatives)
2	Settlement Number	Number	7	
3	Security Symbol	Char	10	
4	Security Series	Char	2	
5	Clearing Member Code	Char	6	
6	Trading Member Code	Char	5	Primary member code of CM
7	Quantity for self-auction	Number	7	Quantity accepted for Self Auction
8	Valuation Amount	Number		Valuation Amount Collected
9	Traded in Auction	Number		Quantity Traded in auction
10	Obligation Amount for Auction	Number		Obligation amount for Self Auction