

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : Commodity Derivatives Segment

Download Ref No : NCL/COM/39866

Date : January 03, 2019

Circular Ref. No : 0008/2019

All Members,

Sub: FILE FORMAT FOR CONTRACT REPORTS

This is in continuation to our circular no 112/2018 (Download Ref no NCL/CMPT/38824) dated September 05, 2018 on Proposed File Formats for Commodity Derivatives Segment.

The format for Contract Reports (CN01) is being modified. The revised format (changes highlighted) is enclosed as Annexure and will be made effective from January 04, 2019.

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

Nisha Pillai
Chief Manager

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Annexure**Contract Reports (CN01)**

Naming convention - O_CN01_DDMMYYYY.CSV.gz

File details and format:

Contract Date
Contract Instrument Type
Symbol
Expiry Date
Strike Price
Option Type
Corporate Action level
Contract Active Market Type
Contract Issue Start Date
Contract Issue Maturity Date
Contract Exercise Start Date
Contract Exercise End Date
Contract Exercise Style
Contract Underlying Instrument Type
Contract Underlying Symbol
Contract Underlying Series
Contract Underlying Expiry Date
Contract Underlying Strike Price
Contract Underlying Option Type
Contract Underlying Corporate Action
Level
Contract Open Price
Contract High Price
Contract Low Price
Contract Close Price
Contract Underlying Price
Contract Settlement Price
Contract Base Price
Contract Trading unit
Contract Trading Quantity
Contract Delivery unit
Contract Delivery Quantity
Contract Price Quotation Unit
Contract Price Quotation Quantity
Intention Period Start Date

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Intention Period End Date

Tender Period Start Date

Tender Period End Date

Delivery Period Start Date

Delivery Period End Date

Delivery Mechanism