

National Stock Exchange of India Limited

Circular

Department: COMMODITY DERIVATIVES	
Download Ref No: NSE/COM/63365	Date: August 12, 2024
Circular Ref. No: 45/2024	

All Members,

Modification to Consolidated Circular - Part D - Multiple reports

This is in partial modification to consolidated circular no. NSE/COM/61765 dated April 26, 2024 and NSE/COM/62172 dated May 24, 2024, regarding the file format mentioned in Annexure 3 of Part D of commodity consolidated circular no. NSE/COM/61765. Members are requested to take note of the below mentioned fields related changes in the reports / files:

Annexure no. in Part D	Report / File Name	Field Number	Field Name	Current Field Size	Revised Field Size
Annexure 3	Order File from online backup	6	Strike Price	Num (3.7)	Num (11,2)
		22	Price	Num (3.7)	Num (11,2)

Annexure no. in Part D	Report / File Name	Field Number	Field Name	Current Field Size	Revised Field Size
Annexure 4	Trade File from online backup	6	Strike Price	Num (3.7)	Num (11,2)
		16	Price	Num (3.7)	Num (11,2)

Annexure no. in Part D	Report / File Name	Field Number	Field Name	Data type	Current Field Size	Revised Field Size
Annexure 6	COM Trade Mod Report from FTP Extranet	6	Strike Price	Number	12,4	12,2
		15	Price	Number	12,7	12,2

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Annexure no. in Part D	Report / File Name	Field Number	Field Name	Current Field Size	Revised Field Size
Annexure 8	Final Bhav Copy (md) file from FTP Extranet and trading terminal	5	Strike Price	Char (10,4)	Char (10,2)

Annexure no. in Part D	Report / File Name	Field Number	Field Name	Current Field Size	Revised Field Size
Annexure 15	COM-Interim Bhavcopy File(DAT)	5	Strike Price	double	double (10,2)
		10	prev_close_price	double	double (17,2)
		11	open_price	double	double (17,2)
		12	high_price	double	double (17,2)
		13	low_price	double	double (17,2)
		14	closing_price	double	double (17,2)

There is no change in the file structure, format, or any other field apart from the aforesaid fields.

The effective date of implementation of this circular shall be communicated separately.

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

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