

National Stock Exchange Of India Limited**Department : Member Service Department**

Download Ref No: NSE/MSD/42114

Date : September 12, 2019

Circular Ref. No: 45/2019

All Members,

Simulated Environment –Member reports

This is in continuation to Exchange consolidated circular NSE/MSD/40818 dated April 23, 2019 regarding Simulated Environment facility. As a continuous endeavour to provide the best services to members, Exchange is pleased to announce the provision of summarised reports of member's activities (orders and trades) in the Simulated Environment.

The reports shall be made available from **September 16, 2019** on all trading days when Simulated Environment is available. Members who have participated in the Simulated Environment can download the summarized reports of their orders and trades for Capital Market (CM), Futures & Options (FO), Currency Derivatives (CD) and Commodity Derivatives (CO) Segments of the Exchange. The reports shall be provided on the same day post closure of markets in Simulated Environment. Reports shall be available only on days when a member has participated.

Further, Members are requested to note below details:

Annexure 1: A: Files nomenclature and Extranet Path for order report
B: File structure format for order report

Annexure 2: A: Files nomenclature and Extranet Path for trade report
B: File structure format for trade report

For and on behalf of
National Stock Exchange of India Limited

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Annexure -I
A. Files nomenclature and Extranet Path for order report

Segment	File Name	File Path
CM	<tm_code>_cm_ddmmyyyy_sim_ordrpt.csv	/<Member Code>folder/Simulated_Market_Reports
FO	<tm_code>_fo_ddmmyyyy_sim_ordrpt.csv	/faoftp/F<Member Code>folder/Simulated_Market_Reports
CD	<tm_code>_x_ddmmyyyy_sim_ordrpt.csv	/cdsftp/X<Member Code>folder/Simulated_Market_Reports
C0	<tm_code>_co_ddmmyyyy_sim_ordrpt.csv	/comtftp/O<Member Code>folder/Simulated_Market_Reports

B. Files structure format for order report

Report Header for CM segment	
Field Name	Field Type
Date	dd-mm-yyyy
TM Code	Num(5)
User ID	Num(5)
Series	Char (2)
Symbol	Char (10)
Count of Orders entered	Num
Count of Orders Modified	Num
Count of orders cancelled	Num

Report Header for FO, CD and COM segments	
Field Name	Field Type
Date	dd-mm-yyyy
TM Code	Num(5)
User ID	Num(5)
Instrument Type	Num(2)
Symbol	Char (10)
Option Type	Char (2)
Strike Price	Num (10)
Expiry Date	dd-mm-yyyy
Count of Orders entered	Num
Count of Orders Modified	Num
Count of orders cancelled	Num

Annexure -II
A. Files nomenclature and Extranet Path for trade report

Segment	File Nomenclature	File Path
CM	<tm_code>_cm_ddmmYYYY_sim_trdrpt.csv	/<Member Code>folder/Simulated_Market_Reports
FO	<tm_code>_fo_ddmmYYYY_sim_trdrpt.csv	/faoftp/F<Member Code>folder/Simulated_Market_Reports
CD	<tm_code>_x_ddmmYYYY_sim_trdrpt.csv	/cdsftp/X<Member Code>folder/Simulated_Market_Reports
CO	<tm_code>_co_ddmmYYYY_sim_trdrpt.csv	/comtftp/O<Member Code>folder/Simulated_Market_Reports

B. Files structure format for trade report

Report Header for CM segment	
Field Name	Field Type
Date	dd-mm-yyyy
TM Code	Num(5)
User ID	Num(5)
Series	Char(2)
Symbol	Char(10)
Total Count of Trades	Num
Total Quantity	Num

Report Header for FO, CD and CO segments	
Field Name	Field Type
Date	dd-mm-yyyy
TM Code	Num(5)
User ID	Num(5)
Instrument Type	Num(2)
Symbol	Char(10)
Option Type	Char(2)
Strike Price	Num(10)
Expiry date	dd-mm-yyyy
Total Count of Trades	Num
Total Quantity	Num