

National Stock Exchange Of India Limited

Department : Member Service

Download Ref No: NSE/MSD/44765

Date: June 24, 2020

Circular Ref. No:40/2020

All Members,

Addition of new field in Multi-leg IOC order files

This is in reference to Exchange circulars NSE/FAOP/37451 dated April 05,2018 and NSE/CD/32602 dated June 17,2016. The Exchange has provided a multi-leg order entry facility in Equity Derivatives & Currency derivatives through which members can place combination orders such as 2 Leg and 3 Leg which are Immediate Or Cancel (IOC) in nature. This facility enables members to place through a single entry, orders for multiple contracts in the Normal Order book for IOC matching.

The Exchange downloads a report on daily end of day basis to members to get the information of the count of Multi-leg IOC orders / trade executed by them. The Exchange is pleased to provide an additional user id field in this report which is available daily on Extranet.

Members can download the report in the new format for all trades from July 03,2020 onwards on the paths mentioned below.

Segment	Equity Derivatives
Path on Extranet	\FAOFTP\F<mem code>\Reports
File Nomenclature	FAO_2L_3L_tmcode_ddmmyyyy
File Type	csv

File format for the file is as below:

Sr. No	Field Name	Type	Field Size
1	Date	Date	
2	Trading Member Code	String	10
3	Time Slab	Integer	
4	Order Entered Count	Number	20
5	Order Cancelled Count	Number	20
6	Trade Count	Number	20
7	User Id	Number	20

Segment	Currency Derivatives
Path on Extranet	\cdsftp\X<mem code>\Reports
File Nomenclature	CDS_2L_3L_tmcode_ddmmyyyy
File Type	csv

File format for the file is as below:

Sr. No	Field Name	Type	Field Size
1	Date	Date time	
2	Trading Member Code	String	10
3	Order Entered Count	Number	20
4	Order Cancelled Count	Number	20
5	Trade Count	Number	20
6	User Id	Number	20

For and on behalf of
National Stock Exchange of India Limited

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Associate Vice President

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