National Stock Exchange of India Limited

Circular

Department: MEMBER SERVICE DEPARTMENT	
Download Ref No: NSE/MSD/62142	Date: May 22,2024
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All Members,

Standardization of Exchange to Member Interface files in Unified Distilled File Formats (UDiFF) - Update

This is in continuation to Exchange circular number NSE/MSD/59694 dated December 11,2023 communicating the file formats for Exchange Trade and Bhavcopy file with regards to Standardization of Exchange to Member Interface files in Unified Distilled File Formats.

Based on feedback received from back-office vendors and members some revisions have been done in the UDiFF catalogue and files being downloaded. The details of revisions made are given below:

A) Change in ISO Tags for dummy fields provided in Exchange downloaded UDiFF trade and Bhavcopy File :

- The below are the revised ISO tags for the dummy fields for Exchange UDiFF trade and Bhavcopy files for CM/FO/CD/COM segments :

Field Number in UDiFF Trade File	Field Number in UDiFF Bhavcopy File	Field Name	Data type	Current ISO Tag	Revised ISO Tag
43	31	Dummy field 1	Varchar(50)	Rsvd01	Rsvd1
44	32	Dummy field 2	Varchar(50)	Rsvd02	Rsvd2
45	33	Dummy field 3	Varchar(50)	Rsvd03	Rsvd3
46	34	Dummy field 4	Varchar(50)	Rsvd04	Rsvd4

- The go live date for the aforesaid changes in UDiFF Trade File shall be June 10,2024.
- The go live date for the aforesaid changes in UDiFF Bhavcopy File shall be June 21,2024.

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B) Removal of an extra comma which is being currently provided at the end of every trade file for CM/FO/CD/COM segments and for UDiFF Bhavcopy of CM segment respectively.

- The go live date for the aforesaid changes in UDiFF Trade File shall be June 10,2024.
- The go live date for the aforesaid above changes in UDiFF Bhavcopy File shall be June 21,2024

C) Splitting of Huge files where record count is more than 1 crore :

- As mentioned, in UDiFF guidance document and also communicated in the aforesaid circular , Exchange shall split the files which is downloaded where the records are more than 1 crore including header record.
- Splitting facility shall be applicable to all members and shall not be a member specific facility.
- A file shall contain max 1 crore records including header record. If detailed records exceed 99,99,999 balance records shall be provided in separate files.
- If file is not split, the nomenclature shall be same as specified in catalogue for eg: Trade_NSE_CO_0_TM_<TMCODE>_YYYYMMDD_F_0000.csv.gz
- Where file is split an extension '_Pn' shall be appended to file name. The extension of last file shall be P0. For ex: where a file (Trade_NSE_CO_0_TM_<TMCODE>_<YYYYMMDD>_F_0000) is split into 3 parts the split file names shall be as below:

  - Trade_NSE_CO_0_TM_<TMCODE>_<YYYYMMDD>_F_0000_P1.csv.gz
  - Trade_NSE_CO_0_TM_<TMCODE>_<YYYYMMDD>_F_0000_P2.csv.gz
  - Trade_NSE_CO_0_TM_<TMCODE >_<YYYYMMDD>_F_0000_P0.csv.gz

- Each split file shall be zipped and transferred separately by MII.
- A trigger file shall be provided to member post transfer of all split files, with nomenclature same as standard nomenclature with extension as .txt. It shall contain name of each split files. A Sample split file is attached as Annexure E for the above example.
- Please find below a illustration in this regard for understanding and reference purpose:

Details	Member A	Member B
No of records for trades	1,00,000	2,49,99,999
Trigger file downloaded to member as	No trigger file	Trade_NSE_CO_0_TM_<TMCODE>_YYYYMMDD_F_0000.txt

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UDIFF File downloaded to Member as	Trade_NSE_CO_0_TM_<TMCODE>_YYYYMMDD_F_0000.csv.gz	Trade_NSE_CO_0_TM_<TMCODE>_<YYYYMMDD>_F_0000_P1.csv.gz
		Trade_NSE_CO_0_TM_<TMCODE>_<YYYYMMDD>_F_0000_P2.csv.gz
		Trade_NSE_CO_0_TM_<TMCODE>_<YYYYMMDD>_F_0000_P0.csv.gz
No of records in UDIFF file excluding header record	Trade_NSE_CO_0_TM_<TMCODE>_YYYYMMDD_F_0000.csv.gz – 1,00,000	Trade_NSE_CO_0_TM_<TMCODE>_<YYYYMMDD>_F_0000_P1.csv.gz - 99,99,999
		Trade_NSE_CO_0_TM_<TMCODE>_<YYYYMMDD>_F_0000_P2.csv.gz - 99,99,999
		Trade_NSE_CO_0_TM_<TMCODE>_<YYYYMMDD>_F_0000_P0.csv.gz - 50,00,001

- The go live date for the aforesaid changes in UDiFF Trade File shall be July 08,2024.

Members are requested to refer the below provided details and initiate necessary changes in their systems:

Annexure	Details
A	SEBI guidance document having the UDiFF Standards for Generation and Implementation
B	UDiFF Catalogue Version 2.0
C	UDiFF trade and Bhavcopy file formats with ISO tags as headers
D	List of existing Trade and Bhavcopy files to be discontinued w.e.f June 21,2024
E	Sample file for UDiFF Trade and Bhavcopy files

In case of any clarifications, Members may raise their queries on the below mail-ids:

UDiFF file name	Segment	Email address
Trade file	CM, FO, CD, COM	msm@nse.co.in
Bhavcopy file	CM,COM	
	FO	dl-eod-ops@nse.co.in
	CD	

For and on behalf of
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