

NATIONAL STOCK EXCHANGE OF INDIA LIMITED

| DEPARTMENT : CURRENCY DERIVATIVES | |
|--|-------------------------|
| Download Ref No : NSE/CD/31531 | Date : January 08, 2016 |
| Circular Ref. No : 003/2016 | |

All Members,

Underlying asset broadcast

Members may note that the Exchange shall now provide additional real time underlying bond data feed on NEAT CDS trader workstation as given below:

| Underlying Bond | Symbol |
|------------------------|---------------|
| 8.40% GS 2024 | R840GS2024 |
| 8.27% GS 2020 | R827GS2020 |
| 7.88% GS 2030 | R788GS2030 |
| 7.72% GS 2025 | R772GS2025 |
| 7.68% GS 2023 | R768GS2023 |
| 7.59% GS 2029 | R759GS2029 |
| 7.59% GS 2026 | R759GS2026 |

Members using NEAT CDS can view the values in the following two manners:

1. Members can view the Underlying values in the ASSET WINDOW on NEAT CDS.
2. Members can setup the assets on the Market Watch screen just like a contract.
 - Members need to invoke the ASSET LIST by pressing CTRL+SHIFT+A
 - Click 'SEARCH'; a list of available assets will be displayed
 - Choose the symbols from the above list of ASSETS displayed
 - Click 'SET TO MW'

Members using Non-Neat Front end (NNF) can configure/ develop their system to receive the broadcast.

The feed shall be tested in mock scheduled on January 09, 2016 (circular ref no. 31498 dated January 04, 2016) and made live from January 11, 2016.

Members are requested to take the latest cd_contract.gz file from NSE EXTRANET directory: /cdsftp/cdscommon and upload the same in the trading terminals to enable them to view the assets.

For and on behalf of
National Stock Exchange of India Limited
Khushal Shah
Chief Manager

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