



NATIONAL SECURITIES CLEARING CORPORATION LIMITED

SEGMENT : CURRENCY DERIVATIVES	
Download Ref No : NSE/CD/32841	Date : July 20, 2016
Circular Ref. No : 760/2016	

All NSE Members

Sub: Changes in existing file formats in CDS

In accordance with exchange circular download reference no NSE/CD/32008 dated March 18, 2016 issued by NSCCL and circular download reference no NSE/CD/32042 dated March 22, 2016 issued by NSE; members are hereby advised to note that the changes of strike price (strike price upto four decimal) mentioned in the above circular shall be made effective from August 08, 2016.

The mentioned changes shall be applicable for all reports and contract information disseminated in currency derivatives segment including PC-SPAN®.

List of reports containing strike price upto four decimal is attached as **Annexure 1**.

Members are advised to take note of the above.

**For and on behalf of
National Securities Clearing Corporation Ltd**

Nisha Pillai
Manager

SPAN® is a registered trademark of the Chicago Mercantile Exchange, used herein under License. The Chicago Mercantile Exchange assumes no liability in connection with the use of SPAN by any person or entity.

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List of reports with strike price upto four decimal

1. CUR_PS03_<MEMBER CODE>_DDMMYYYY.CSV
2. CUR_PS04_<MEMBER CODE>_DDMMYYYY.CSV
3. IRF_PS03_<MEMBER CODE>_DDMMYYYY.CSV
4. IRF_PS04_<MEMBER CODE>_DDMMYYYY.CSV
5. IRT_PS03_<MEMBER CODE>_DDMMYYYY.CSV
6. IRT_PS04_<MEMBER CODE>_DDMMYYYY.CSV
7. X_PS03_<MEMBER CODE>_DDMMYYYY.CSV
8. X_PS04_<MEMBER CODE>_DDMMYYYY.CSV
9. X_PS03_P_<MEMBER CODE>_DDMMYYYY.CSV
10. X_PS04_P_<MEMBER CODE>_DDMMYYYY.CSV
11. CUR_TR01_<MEMBER CODE>_DDMMYYYY.CSV
12. CUR_TR02_<MEMBER CODE>_DDMMYYYY.CSV
13. IRF_TR01_<MEMBER CODE>_DDMMYYYY.CSV
14. IRF_TR02_<MEMBER CODE>_DDMMYYYY.CSV
15. IRT_TR01_<MEMBER CODE>_DDMMYYYY.CSV
16. IRT_TR02_<MEMBER CODE>_DDMMYYYY.CSV
17. X_TR01_<MEMBER CODE>_DDMMYYYY.CSV
18. X_TR02_<MEMBER CODE>_DDMMYYYY.CSV
19. X_EX01_<MEMBER CODE>_DDMMYYYY.csv
20. X_EX02_<MEMBER CODE>_DDMMYYYY.csv
21. X_AS01_<MEMBER CODE>_DDMMYYYY.csv
22. X_AS02_<MEMBER CODE>_DDMMYYYY.csv
23. X_<MEMBER CODE>_<DDMMYYYY>_1.pos
24. X_<MEMBER CODE>_<DDMMYYYY>_2.pos
25. X_CN01_DDMMYYYY.CSV