

National Stock Exchange Of India Limited

Department : CURRENCY DERIVATIVES	
Download Ref No: NSE/CD/39229	Date : 24 October , 2018
Circular Ref. No: 34/2018	

All Members,

Introduction of Reserved strikes for option contracts in Currency Derivative Segment

This is in continuation to the Exchange Circular no NSE/CD/37690 dated May 04, 2018 Currency Derivatives Consolidated Circular.

Members are requested to note that Exchange is introducing 12 In-the-money and 12 Out-of-the-money reserve strikes for option contracts in Currency Derivative segment which are in addition to currently available strikes (12 – 1 – 12).

The Exchange, at its discretion, may enable the reserved strikes as mentioned above, intraday, if required and message for the same shall be broadcast to all trading terminals.

Further, Exchange shall provide the contract level reserved contract identifier indicator in the cd_contract.txt file which would distinguish between eligible and reserved contracts. Members are requested to note that there is NO CHANGE in the structure of the file.

The details of information to be provided in cd_contract .txt file has been mentioned below;

	Field No	Field name	Values Accepted	Remarks
Existing	12	Filler	Blank	Blank
Revised	12	ReservedIdentifier	Value will be '0' - Eligible Contract '1' - Reserved Contract	Indicates whether the contract is Eligible or reserved

The above changes shall be released in the mock scheduled on November 03, 2018 and shall be made LIVE from November 05, 2018. Members are advised to load the updated cd_contract.gz file in the trading application before trading on November 05, 2018. This file can be obtained from the directory /cdsftp/cdscommon on the Extranet server.

For and on behalf of
National Stock Exchange of India Limited

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