

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CURRENCY DERIVATIVES SEGMENT

Download Ref No: NCL/CD/38629

Date : August 17, 2018

Circular Ref. No: 45/2018

All Members/Custodians/PCM

Sub: File format for SPAN Risk Parameter and Portfolio file

Members are provided risk parameters and portfolio file on a daily basis. The risk parameters and portfolio files provided to the members can be opened using the PC-SPAN® software or in “html” format.

Members using the risk parameter and portfolio files in the “html” format, may note the changes in the format of tags in the risk parameter file and portfolio files. The changes in SPAN file shall be as per the Annexure I.

Format of following tags in “pos” files have been changed from 'YYYYMM' format to 'YYYYMMDD' format

- undPe
- Pe

The above changes to the format will be applicable from August 27, 2018.

Members are advised to take note of the above.

For and on behalf of
NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Huzefa Mahuvawala
Vice President

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