

DEPARTMENT: CURRENCY DERIVATIVE SEGMENT

Download Ref No: NCL/CD/57997

Date: August 17, 2023

Circular Ref. No: 053/2023

All Members/ Custodians/ PCM,

Sub: Contract Master (CN01) provided by Clearing Corporation

This is with further reference to consolidated circular no. NCL/CD/57322 dated June 28, 2023

Currently the contract master provided by Clearing corporation at End of the day is linked to Contract Master shared by Exchanges and hence contains the contracts introduced by Exchanges effective from the next working day as well.

Member are requested to note that NCL will be generating the CN01 file without linking to contract information provided by Exchange for next working day.

Accordingly, the file CN01 will contain contracts eligible for T day only.

The effective date for the above change shall be intimated shortly.

**For and on behalf of
NSE Clearing Ltd.**

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Associate Vice President

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