

NATIONAL STOCK EXCHANGE OF INDIA LIMITED

DEPARTMENT : FUTURES & OPTIONS

Download Ref No : NSE/FAOP/37632

Date : April 26, 2018

Circular Ref. No : 40/2018

All Members,

Settlement Indicator in Contract.txt file

This is further to Exchange Circular no(s) NSE/FAOP/37496 and NSE/FAOP/37594 dated April 11, 2018 and April 23, 2018 respectively regarding Revision of settlement mechanism in Equity Derivatives segment.

In this regard the Exchange shall be providing the contract level settlement indicator in the contract.txt file. Members are requested to note that there shall be **NO CHANGE** in the structure of the file and only additional information shall be provided.

The following shall be the changes in contract .txt file:

	Field No	Field name	Values Accepted	Remarks
Existing	64	Filler	Blank	Blank
Revised	64	settlement_indicator	Value will be C = Cash Settled P = Physical Settled	Indicates whether the contract is cash settled or physical settled

The above changes shall be released in the mock scheduled on May 05, 2018 and shall be made LIVE from May 07, 2018. Members are advised to load the updated contract.gz file in the trading application before trading on May 07, 2018. This file can be obtained from the directory faoftp/faocommon on the Extranet server.

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Assistant Vice President

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