

National Stock Exchange of India Limited

Circular

Department: MEMBER SERVICE DEPARTMENT	
Download Ref No: NSE/MSD/52793	Date: June 29, 2022
Circular Ref. No: 14/2022	

All Members,

Discontinuation of Base Price file for derivative contracts

The Exchange currently provides information regarding base prices of contracts available for trading as a part of the contract master files of the respective segment and also provides a separate file with information only of the base price at EOD.

Since the Base price of all derivatives contracts is already part of the contract files in the respective segment i.e. Future & Options, Currency Derivatives and Commodity Derivatives the below files providing base prices separately for the derivative contracts are being discontinued w.e.f. July 04,2022:

Segment	Filename
Futures & Options	bpDDMMYY.csv
Currency Derivatives	X_bpDDMMYY.csv ; X_bp_IRF_DDMMYY.csv
Commodity Derivatives	co_bpDDMMYYYY.csv

Members are requested to refer only the contract files for base price of derivatives contracts.

For and on behalf of
National Stock Exchange of India Limited

Bharat Gandhi
Chief Manager

Toll Free No	Email id
1800-266-0050 (Option 1)	msm@nse.co.in