NATIONAL STOCK EXCHANGE OF INDIA LIMITED

DEPARTMENT : CURRENCY DERIVATIVES	
Download Ref No : NSE/CD/36281	Date : November 10, 2017
Circular Ref. No : 32/2017	

All Members,

Interest Rate Futures contracts on 13-yr Maturity Bucket Government of India (GOI) security

With reference to Exchange circular Ref. No. 25524 dated January 09, 2014 and the guidelines pertaining to the selection of underlying for trading in Cash Settled Interest Rate Futures specified by SEBI vide circular No. CIR/MRD/DRMNP/11/2015 dated June 12, 2015 Interest Rates Futures contracts based on 6.68% Central Government Security having maturity on September 17, 2031 will be made available for trading w.e.f. Monday, November 13, 2017. Details of the contract are as follows:

Futures Contracts:

Instrument	Symbol	Expiry
FUTIRC	668GS2031	30NOV2017
FUTIRC	668GS2031	28DEC2017
FUTIRC	668GS2031	25JAN2018

Spread Contracts:

Instrument	Symbol	Leg 1	Leg 2
FUTIRC	668GS2031	30NOV2017	28DEC2017
FUTIRC	668GS2031	30NOV2017	25JAN2018
FUTIRC	668GS2031	28DEC2017	25JAN2018

Quarterly Futures Contracts:

Instrument	Symbol	Expiry
FUTIRC	668GS2031	29MAR2018
FUTIRC	668GS2031	28JUN2018
FUTIRC	668GS2031	27SEP2018

Market Lot:

Instrument	Symbol	Lot Size
FUTIRC	668GS2031	Rs 2 lakhs face value of GOI securities equivalent to 2000 units. Members shall place orders in terms of number of lots.

Quantity Freeze:

Instrument	Symbol	Quantity Freeze
FUTIRC	668GS2031	1251 lots or greater i.e. orders having quantity up to 1250 lots shall be allowed.

Kindly download cd_contract.gz and cd_spd_contract.gz files from Extranet Path/cdsftp/cdscommon and update the local database before trading on November 13, 2017.

For and on behalf of
National Stock Exchange of India Limited

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Senior Manager

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