



NATIONAL SECURITIES CLEARING CORPORATION LIMITED

DEPARTMENT : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NSCCL/CD/36629	Date : December 29, 2017
Circular Ref. No : 818/2017	

All NSE Members,

Sub: Revised Expiry date and Maturity date of Contracts

With reference to circular NSE/CD/36616 dated December 28, 2017 regarding revised contract expiry dates and maturity dates, the revised expiry dates as provided below shall form part of the contract descriptors in files provided by National Securities Clearing Corporation Limited in the Currency Derivatives Segment. Please note that the change is applicable only for the below mentioned expiry dates and maturity dates of Currency Derivatives contracts and Interest Rates Futures (IRF) contracts.

Currency Futures & Options Contracts:

Current Expiry date and Maturity Date	Revised Expiry date and Maturity Date
28-MAR-18	26-MAR-18

The revised expiry dates and maturity dates shall appear in CN01 report provided to members with effect from today December 29, 2017. Further, the revised expiry dates shall appear in the CUR_TR01, CUR_TR02, X_TR01, X_TR02, CUR_PS03, CUR_PS04, X_PS03 & X_PS04 file provided to members' and Daily Bhav-Copy, Daily Base Price & Daily Settlement Price files provided on website www.nseindia.com with effect from January 01, 2018

FUTIRC Contracts:

Current Expiry date and Maturity Date	Revised Expiry date and Maturity Date
29-MAR-18	28-MAR-18

The revised expiry dates and maturity dates shall appear in CN01 report provided to members with effect from today December 29, 2017. Further, the revised expiry dates shall appear in the IRF_TR01, IRF_TR02, X_TR01, X_TR02, IRF_PS03, IRF_PS04, X_PS03 & X_PS04 file provided to members' and Daily Bhav-Copy, Daily Base Price & Daily Settlement Price files provided on website www.nseindia.com with effect from January 01, 2018

**For and on behalf of
National Securities Clearing Corporation Ltd.**

Ashwini Goraksha
Manager

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