NSE

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NATIONAL STOCK EXCHANGE OF INDIA LIMITED

DEPARTMENT : CURRENCY DERIVATIVES	
Download Ref No : NSE/CD/36718	Date : January 09, 2018
Circular Ref. No : 03/2018	

All Members,

Interest Rate Futures contracts on 10 year 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 7.17% Central Government Security having maturity on January 08, 2028 will be made available for trading w.e.f. Thursday, January 11, 2018. Details of the contract are as follows:

Futures Contracts:

Instrument	**Symbol**	**Expiry**
FUTIRC	717GS2028	25JAN2018
FUTIRC	717GS2028	22FEB2018
FUTIRC	717GS2028	28MAR2018

Spread Contracts:

Instrument	**Symbol**	**Leg 1**	**Leg 2**
FUTIRC	717GS2028	25JAN2018	22FEB2018
FUTIRC	717GS2028	25JAN2018	28MAR2018
FUTIRC	717GS2028	22FEB2018	28MAR2018

Quarterly Futures Contracts:

Instrument	**Symbol**	**Expiry**
FUTIRC	717GS2028	28JUN2018
FUTIRC	717GS2028	27SEP2018
FUTIRC	717GS2028	27DEC2018

Market Lot:

Instrument	Symbol	Lot Size
FUTIRC	717GS2028	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	717GS2028	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 January 11, 2018.

For and on behalf of
National Stock Exchange of India Limited

Abhijeet Sontakke
Senior Manager