

National Stock Exchange Of India Limited
Department : CURRENCY DERIVATIVES SEGMENT

Download Ref No: NSE/CD/42559

Date : November 01, 2019

Circular Ref. No:39/2019

All Members,

Interest Rate Futures contracts of Government of India (GOI) securities

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 for following symbols will be made available for trading w.e.f. November 05, 2019:

Instrument	Symbol	Yield	Maturity	Exclusion Date
FUTIRC	727GS2026	7.27%	08APR2026	31MAR2022
FUTIRC	757GS2033	7.57%	17JUN2033	26MAY2022
FUTIRC	645GS2029	6.45%	07OCT2029	30SEP2021

Details of the contracts available for trading are as mentioned below:

Monthly Expiry	Quarterly Expiry
28NOV2019	26MAR2020
26DEC2019	25JUN2020
30JAN2020	24SEP2020

Spread Contract's Expiry	
Leg 1	Leg 2
28NOV2019	26DEC2019
28NOV2019	30JAN2020
26DEC2019	30JAN2020

Lot Size	Rs. 2 lakhs face value of GOI securities equivalent to 2000 units. Members shall place orders in terms of number of lots.
Quantity Freeze	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 05 November, 2019.

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

Toll Free No	Fax No	Email id
1800-266-0050	+91-22-26598155	msm@nse.co.in