

National Stock Exchange Of India Limited
Department : CURRENCY DERIVATIVES SEGMENT

Download Ref No: NSE/CD/42855

Date : December 06, 2019

Circular Ref. No: 44/2019

All Members,

Interest Rate Option contracts for Mock Trading

In continuation to exchange circular no. 42705 dated November 22, 2019 & 42849 dated December 06, 2019 regarding introduction of trading on Interest Rate Options, the following contracts (Call and Put) shall be made available for testing purpose in the mock session scheduled on December 07, 2019:

Sr. No.	Instrument	Symbol	Expiry Date	Strike
1	OPTIRC	726GS2029	26-Dec-19	101.75
2	OPTIRC	726GS2029	26-Dec-19	102.00
3	OPTIRC	726GS2029	26-Dec-19	102.25
4	OPTIRC	726GS2029	26-Dec-19	102.50
5	OPTIRC	726GS2029	26-Dec-19	102.75
6	OPTIRC	726GS2029	26-Dec-19	103.00
7	OPTIRC	726GS2029	26-Dec-19	103.25
8	OPTIRC	645GS2029	26-Dec-19	97.75
9	OPTIRC	645GS2029	26-Dec-19	98.00
10	OPTIRC	645GS2029	26-Dec-19	98.25
11	OPTIRC	645GS2029	26-Dec-19	98.50
12	OPTIRC	645GS2029	26-Dec-19	98.75
13	OPTIRC	645GS2029	26-Dec-19	99.00
14	OPTIRC	645GS2029	26-Dec-19	99.25

The contract.gz file is made available to trading members on the NSE Extranet (Path: /cdsftp/cdscommon) from December 06, 2019 end of day will reflect these options contracts. Further, members are advised to load the above file in the trading application before trading on December 09, 2019.

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

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