

National Stock Exchange Of India Limited**Department : CURRENCY DERIVATIVES SEGMENT**

Download Ref No: NSE/CD/44270

Date : April 29, 2020

Circular Ref. No: 10/2020

All Members,

Revision in Trading Hours – Interest Rate Derivatives

This is in modification to the Exchange Circular ref. no. 41181 dated May 31, 2019 and circular ref. no. 42705 dated November 22, 2019 regarding trading hours for Interest rate derivative contracts and in reference to RBI press release dated April 03, 2020 and April 16, 2020 for reduction in market timings for various markets including rupee interest rate derivatives.

In order to converge with underlying market timings, Members are requested to note below changes in trading hours of Interest Rate Derivative contracts:

1. Contracts for the expiry month April 2020 will available for trading till 02:00 PM only on expiry day i.e. April 30, 2020 There shall be no change in trading hours for other interest rate derivative contracts.
2. New contracts for subsequent expiry month shall be made available from May 04, 2020.
3. There shall be no change in CP Code modification/ Give up timings and same will continue till 5:30 PM.
4. There shall be no change in Final Settlement Price computation mechanism.

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

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