

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

Download Ref No: NSE/MSD/44479

Date : May 27, 2020

Circular Ref. No: 13/2020

All Members,

Revision in Trading Hours - Interest Rate Derivatives

This is continuation to the Exchange Circular ref. no. 44270 dated April 29, 2020 for revision in trading hours - 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 May 2020 will be available for trading till 02:00 PM only on expiry day i.e. May 28, 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 29, 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.

Further, Members are requested to note that the above changes for near month expiry contracts of Interest Rate Derivative will continue till further notice.

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

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