

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

Download Ref No: NSE/CD/44548

Date : June 02, 2020

Circular Ref. No: 16/2020

All Members,

Interest Rate Options contracts on 10 year Government of India (GOI) security

With reference to item 1.11 of Exchange consolidated circular Ref. No. 44483 dated May 27, 2020 regarding Contract Specifications for Interest Rate Options, Members are requested to note that Exchange shall introduce Interest Rate Options on new 10-year security 5.79% GS 2030 security w.e.f. June 04, 2020.

Below are the details on which contracts shall be made available for trading:

Instrument	Symbol	Yield	Maturity date	Exclusion Date
OPTIRC	579GS2030	5.79%	11MAY2030	Expiry of April, 2022

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

Monthly Expiry	Quarterly Expiry
25JUN2020	24SEP2020
30JUL2020	31DEC2020
27AUG2020	25MAR2021

Kindly download cd_contract.gz and cd_spd_contract.gz files from Extranet path /cdsftp/cdscommon and update the local database before trading on June 04, 2020.

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

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