NSE

Circular

National Stock Exchange Of India Limited

Department : CURRENCY DERIVATIVES SEGMENT	
Download Ref No: NSE/CD/46256	Date : November 04, 2020
Circular Ref. No: 28/2020	

All Members,

Revision in Trading Hours - Interest Rate Derivatives

This is in modification to the Exchange Circular ref. no. 44479 dated May 27, 2020 for revision in trading hours - Interest Rate Derivatives and in reference to RBI press release no.2020-2021/577 dated November 02, 2020 for increase 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 November 2020 will available for trading till 03:30 PM only on expiry day i.e. November 26, 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 November 27, 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 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

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

Regd. Office : National Stock Exchange of India Limited | Exchange Plaza, C-1, Block G, Bandra Kurla Complex, Bandra (E), Mumbai – 400 051, India +91 22 26598100 | www.nseindia.com | CIN U67120MH1992PLC069769