NSE Circular

National Stock Exchange Of India Limited

Department :CURRENCY DERIVATIVES SEGMENT	
Download Ref No: NSE/CD/48943	Date : July 15, 2021
Circular Ref. No: 14/2021	

All Members,

Interest Rate Futures contracts of Government of India (GOI) securities

With reference to Exchange circular Ref. No. 25524 dated January 09, 2014 and the guidelines pertaining to the selection of underlying for trading in Cash Settled Interest Rate Futures specified by SEBI vide circular No. CIR/MRD/DRMNP/11/2015 dated June 12, 2015, Members are requested to note that Exchange shall introduce Interest Rate Futures contracts for following symbols which will be made available for trading w.e.f. July 19, 2021:

Instrument	Symbol	Yield	Maturity	Exclusion Date
FUTIRC	563GS2026	5.63%	12APR2026	Expiry of March, 2022
FUTIRC	610GS2031	6.10%	12JUL2031	Expiry of June, 2023
FUTIRC	664GS2035	6.64%	16JUN2035	Expiry of May, 2024

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

Monthly Expiry	Quarterly Expiry
29JUL2021	30DEC2021
26AUG2021	31MAR2022
30SEP2021	30JUN2022*

Spread Contract's Expiry	
Leg 1	Leg 2
29JUL2021	26AUG2021
29JUL2021	30SEP2021
26AUG2021	30SEP2021

*not applicable for symbol - 563GS2026

Lot Size	Rs 2 lakhs face value of GOI securities equivalent to 2000 units. Members shall place orders in terms of number of lots.
Quantity Freeze	1251 lots or greater i.e. orders having quantity up to 1250 lots shall be allowed.

Kindly download cd_contract.gz and cd_spd_contract.gz files from Extranet path /cdsftp/cdscommon and update the local database before trading on July 19, 2021.

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Associate Vice President

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