NATIONAL SECURITIES CLEARING CORPORATION LIMITED
CURRENCY DERIVATIVES SEGMENT
Circular No. 233

Download. No. NSE/CD/ 16650 **December 29, 2010**

Dear Members,

Sub: Deliverable Grade Securities

This in continuation to our circular no NSE/CD/13733 dated December 18, 2009, regarding list of deliverable grade securities to be specified by the Clearing Corporation from time to time.

Accordingly, the list of deliverable grade securities along with respective conversion factors of the June 2011 interest rate futures contract have been specified as below

Deliverable basket and conversion factor for June 2011 contract

Sr No	ISIN	Nomenclature	Date of maturity	Conversion Factor
1	IN0020030048	6.05% 2019 (con)	12-Jun-2019	0.9426
2	IN0020090042	6.90% 2019	13-Jul-2019	0.9940
3	IN0020020171	6.35% 2020 (con)	2-Jan-2020	0.9589
4	IN0020100015	7.80% 2020	3-May-2020	1.0515
5	IN0020060318	7.94%2021	24-May-2021	1.0655
6	IN0020010040	10.25% 2021	30-May-2021	1.2267

Members are requested to take note of above.

For any further clarifications members may contact the following officials of the Clearing Corporation: Mr. Abhijeet Shinde and Mr. Shorabh Sharma.

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Yours sincerely,
For National Securities Clearing Corporation Ltd

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