

NATIONAL STOCK EXCHANGE OF INDIA LIMITED
DEPARTMENT : CURRENCY DERIVATIVES

Download Ref No : NSE/CD/32454

Date : May 26, 2016

Circular Ref. No : 025/2016

All Members,

Interest Rate Futures contracts

With reference to Exchange circular Ref. No. 30368 dated July 28, 2015 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 Interest Rates Futures contracts based on 7.61% Central Government Security having maturity on May 09, 2030 (residual maturity between 11 years and 15 years) will be made available for trading w.e.f. Monday, May 30, 2016. Details of the contract are as follows:

Futures Contracts:

Instrument	Symbol	Expiry
FUTIRC	761GS2030	30JUN2016
FUTIRC	761GS2030	28JUL2016
FUTIRC	761GS2030	25AUG2016

Spread Contracts:

Instrument	Symbol	Leg 1	Leg 2
FUTIRC	761GS2030	30JUN2016	28JUL2016
FUTIRC	761GS2030	30JUN2016	25AUG2016
FUTIRC	761GS2030	28JUL2016	25AUG2016

Quarterly Futures Contracts:

Instrument	Symbol	Expiry
FUTIRC	761GS2030	29SEP2016
FUTIRC	761GS2030	29DEC2016
FUTIRC	761GS2030	30MAR2017

Market Lot:

Instrument	Symbol	Lot Size
FUTIRC	761GS2030	Rs 2 lakhs face value of GOI securities equivalent to 2000 units. Members shall place orders in terms of number of lots.

Quantity Freeze:

Instrument	Symbol	Quantity Freeze
FUTIRC	761GS2030	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 May 30, 2016.

**For and on behalf of
National Stock Exchange of India Limited**

**Khushal Shah
Chief Manager**

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