

NATIONAL STOCK EXCHANGE OF INDIA LIMITED**DEPARTMENT : CURRENCY DERIVATIVES**

Download Ref No : NSE/CD/33139

Date : September 02, 2016

Circular Ref. No : 34/2016

All Members,

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

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 Interest Rates Futures contracts based on 6.97% Central Government Security having maturity on September 06, 2026 will be made available for trading w.e.f. Tuesday, September 06, 2016. Details of the contract are as follows:

Futures Contracts:

Instrument	Symbol	Expiry
FUTIRC	697GS2026	29SEP2016
FUTIRC	697GS2026	27OCT2016
FUTIRC	697GS2026	24NOV2016

Spread Contracts:

Instrument	Symbol	Leg 1	Leg 2
FUTIRC	697GS2026	29SEP2016	27OCT2016
FUTIRC	697GS2026	29SEP2016	24NOV2016
FUTIRC	697GS2026	27OCT2016	24NOV2016

Quarterly Futures Contracts:

Instrument	Symbol	Expiry
FUTIRC	697GS2026	29DEC2016
FUTIRC	697GS2026	30MAR2017
FUTIRC	697GS2026	29JUN2017

Market Lot:

Instrument	Symbol	Lot Size
FUTIRC	697GS2026	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	697GS2026	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 September 06, 2016.

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

**Khushal Shah
Chief Manager**

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