

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

Download Ref No : NSE/CD/33864

Date : December 22, 2016

Circular Ref. No : 47/2016

All Members,

Interest Rate Futures contracts on 6 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 6.84% Central Government Security having maturity on December 19, 2022 will be made available for trading w.e.f. Friday, December 30, 2016. Details of the contract are as follows:

Futures Contracts:

Instrument	Symbol	Expiry
FUTIRC	684GS2022	25JAN2017
FUTIRC	684GS2022	23FEB2017
FUTIRC	684GS2022	30MAR2017

Spread Contracts:

Instrument	Symbol	Leg 1	Leg 2
FUTIRC	684GS2022	25JAN2017	23FEB2017
FUTIRC	684GS2022	25JAN2017	30MAR2017
FUTIRC	684GS2022	23FEB2017	30MAR2017

Quarterly Futures Contracts:

Instrument	Symbol	Expiry
FUTIRC	684GS2022	29JUN2017
FUTIRC	684GS2022	28SEP2017
FUTIRC	684GS2022	28DEC2017

Market Lot:

Instrument	Symbol	Lot Size
FUTIRC	684GS2022	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	684GS2022	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 December 30, 2016.

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

**Khushal Shah
Chief Manager**

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