

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

Download Ref No : NSE/CD/33976

Date : January 06, 2017

Circular Ref. No : 01/2017

All Members,

Interest Rate Futures contracts on 13 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 6.79% Central Government Security having maturity on December 26, 2029 will be made available for trading w.e.f. Tuesday, January 10, 2017. Details of the contract are as follows:

Futures Contracts:

Instrument	Symbol	Expiry
FUTIRC	679GS2029	25JAN2017
FUTIRC	679GS2029	23FEB2017
FUTIRC	679GS2029	30MAR2017

Spread Contracts:

Instrument	Symbol	Leg 1	Leg 2
FUTIRC	679GS2029	25JAN2017	23FEB2017
FUTIRC	679GS2029	25JAN2017	30MAR2017
FUTIRC	679GS2029	23FEB2017	30MAR2017

Quarterly Futures Contracts:

Instrument	Symbol	Expiry
FUTIRC	679GS2029	29JUN2017
FUTIRC	679GS2029	28SEP2017
FUTIRC	679GS2029	28DEC2017

Market Lot:

Instrument	Symbol	Lot Size
FUTIRC	679GS2029	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	679GS2029	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 January 10, 2017.

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

**Khushal Shah
Chief Manager**

Toll Free No	Fax No	Email id
1800-266-0053	+91-22-26598155	mism@nse.co.in