

National Stock Exchange Of India Limited

Department : CURRENCY DERIVATIVES SEGMENT

Download Ref No: NSE/CD/39492

Date : November 26, 2018

Circular Ref. No: 40/2018

All Members,

Introduction of Weekly Options contracts on USDINR

Exchange is pleased to inform members that with reference to approval received from SEBI, Weekly Options contracts on USDINR shall be made available for trading in Currency Derivatives segment w.e.f. December 03, 2018.

The relevant information about the weekly options contracts are as given below:

Annexure – 1: Contract Specifications

Annexure – 2: The weekly options contracts available for trading from December 03, 2018 onwards.

The settlement procedure and details shall be intimated separately by NSCCL.

Members may note that there is no change in the structure of any of the reports.

The cd_contract.gz file made available to trading members on the NSE Extranet (Path: /cdsftp/cdscommon) from November 30, 2018 end of day will reflect the new weekly options contracts. Further, members are advised to load the above file in the trading application before trading on December 03, 2018.

Members may additionally note that for testing purpose only eligible weekly option contract on USDINR with expiry date December 07, 2018 shall be made available in the mock session scheduled on December 01, 2018. For more details on mock session, refer circular download no NSE/CD/39475 dated November 22, 2018.

For and on behalf of
National Stock Exchange of India Limited

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Associate Vice President

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Annexure – 1

Contract Specifications

Instrument Name	OPTCUR
Symbol	USDINR
Expiry date	Every Friday of the week. In case the Friday is a trading holiday, the previous trading day shall be the expiry/last trading day. All contracts shall expire at the 12:30 pm. on the expiry day.
Contract cycle	11 serial weekly contracts expiring on Friday, excluding expiry week wherein monthly contracts expires on a Friday. New serial weekly options contract shall be introduced after expiry of the respective week's contract

Note: All other contract specifications shall be in line with the monthly expiring USDINR option contracts.

Annexure – 2

The following weekly options contracts shall be available for trading from December 03, 2018 onwards.

Sr. No.	Instrument	Symbol	Expiry Date
1	OPTCUR	USDINR	07-Dec-2018
2	OPTCUR	USDINR	14-Dec-2018
3	OPTCUR	USDINR	21-Dec-2018
4	OPTCUR	USDINR	28-Dec-2018
5	OPTCUR	USDINR	04-Jan-2019
6	OPTCUR	USDINR	11-Jan-2019
7	OPTCUR	USDINR	18-Jan-2019
8	OPTCUR	USDINR	25-Jan-2019
9	OPTCUR	USDINR	01-Feb-2019
10	OPTCUR	USDINR	08-Feb-2019
11	OPTCUR	USDINR	15-Feb-2019

