

National Stock Exchange Of India Limited

Department : CURRENCY DERIVATIVES SEGMENT

Download Ref No: NSE/CD/40299

Date : February 25, 2019

Circular Ref. No: 08/2019

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 7.95% Central Government Security having maturity on August 28, 2032 will be made available for trading w.e.f. March 01, 2019. Details of the contract are as follows:

Futures Contracts:

Instrument	Symbol	Expiry
FUTIRC	795GS2032	28MAR2019
FUTIRC	795GS2032	25APR2019
FUTIRC	795GS2032	30MAY2019

Spread Contracts:

Instrument	Symbol	Leg 1	Leg 2
FUTIRC	795GS2032	28MAR2019	25APR2019
FUTIRC	795GS2032	28MAR2019	30MAY2019
FUTIRC	795GS2032	25APR2019	30MAY2019

Quarterly Futures Contracts:

Instrument	Symbol	Expiry
FUTIRC	795GS2032	27JUN2019
FUTIRC	795GS2032	26SEP2019
FUTIRC	795GS2032	26DEC2019

Market Lot:

Instrument	Symbol	Lot Size
FUTIRC	795GS2032	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	Lot Size
FUTIRC	795GS2032	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 March 01, 2019

For and on behalf of
National Stock Exchange of India Limited

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Associate Vice President

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