

National Stock Exchange Of India Limited
Department : CURRENCY DERIVATIVES SEGMENT

Download Ref No: NSE/CD/39924

Date : January 11, 2019

Circular Ref. No: 02/2019

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 7.26% Central Government Security having maturity on January 14, 2029 will be made available for trading w.e.f. January 14, 2019. Details of the contract are as follows:

Futures Contracts:

Instrument	Symbol	Expiry
FUTIRC	726GS2029	31JAN2019
FUTIRC	726GS2029	28FEB2019
FUTIRC	726GS2029	28MAR2019

Spread Contracts:

Instrument	Symbol	Leg 1	Leg 2
FUTIRC	726GS2029	31JAN2019	28FEB2019
FUTIRC	726GS2029	31JAN2019	28MAR2019
FUTIRC	726GS2029	28FEB2019	28MAR2019

Quarterly Futures Contracts:

Instrument	Symbol	Expiry
FUTIRC	726GS2029	27JUN2019
FUTIRC	726GS2029	26SEP2019
FUTIRC	726GS2029	26DEC2019

Market Lot:

Instrument	Symbol	Lot Size
FUTIRC	726GS2029	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	726GS2029	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 14, 2019.

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

**Khushal Shah
Associate Vice President**

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