

National Stock Exchange Of India Limited

Department : CURRENCY DERIVATIVES SEGMENT

Download Ref No: NSE/CD/43268

Date : January 20, 2020

Circular Ref. No: 02/2020

All Members,

Eligibility of CD Spread contracts on expiry day

This is with reference to spread combinations available on futures contract.

Members are requested to note that on monthly expiry day due to intraday expiry the spread combinations change intraday and the new spread combinations are made eligible at 12:30 PM.

With effect from expiry January 29, 2020 such combinations (list below) shall be available from start of market (only on monthly expiry day).

USDINR pair	Other Currency pair
M2-M7	M2-M5
M3-M7	M3-M5
M4-M7	M4-M5
M5-M7	
M6-M7	

For and on behalf of
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