

**National Stock Exchange Of India Limited**

Department : CURRENCY DERIVATIVES SEGMENT

Download Ref No: NSE/CD/45160

Date : July 29, 2020

Circular Ref. No: 19/2020

All Members,

Interest Rate Futures contracts on 11-15 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 for following symbol will be made available for trading w.e.f. July 31, 2020:

Instrument	Symbol	Yield	Maturity	Exclusion Date
FUTIRC	619GS2034	6.19%	16Sep2034	Expiry of August, 2023

Details of the contracts available for trading are as mentioned below:

Monthly Expiry	Quarterly Expiry	Spread Contract's Expiry	
		Leg 1	Leg 2
27AUG2020	31DEC2020	27AUG2020	24SEP2020
24SEP2020	25MAR2021	27AUG2020	29OCT2020
29OCT2020	24JUN2021	24SEP2020	29OCT2020

Lot Size	Rs 2 lakhs face value of GOI securities equivalent to 2000 units. Members shall place orders in terms of number of lots.
Quantity Freeze	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 July 31, 2020.

For and on behalf of  
National Stock Exchange of India Limited

Khushal Shah  
Associate Vice President

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