

National Stock Exchange Of India Limited
Department : CURRENCY DERIVATIVES

Download Ref No: NSE/CD/46554

Date : December 04, 2020

Circular Ref. No: 33/2020

All Members,

Introduction of Weekly Futures and Options contracts on EURINR, GBPINR and JPYINR for Mock Trading

In continuation to Exchange circular no. NSE/CD/46433 dated November 24, 2020 the following EURINR, GBPINR and JPYINR weekly futures and options contracts (Call and Put) shall be made available for testing purpose in the mock session scheduled on December 05, 2020.

Further members are advised to login before start of trading session on mock day to avoid inconvenience to set up mentioned contracts.

Sr. No.	Instrument	Symbol	Expiry Date	Strike
1	FUTCUR	EURINR	11-Dec-20	xx
2	FUTCUR	EURINR	18-Dec-20	xx
3	FUTCUR	GBPINR	11-Dec-20	xx
4	FUTCUR	GBPINR	18-Dec-20	xx
5	FUTCUR	JPYINR	11-Dec-20	xx
6	FUTCUR	JPYINR	18-Dec-20	xx
7	OPTCUR	EURINR	11-Dec-20	89.50
8	OPTCUR	EURINR	11-Dec-20	89.75
9	OPTCUR	EURINR	11-Dec-20	90.00
10	OPTCUR	GBPINR	11-Dec-20	99.00
11	OPTCUR	GBPINR	11-Dec-20	99.25
12	OPTCUR	GBPINR	11-Dec-20	99.50
13	OPTCUR	JPYINR	11-Dec-20	70.50
14	OPTCUR	JPYINR	11-Dec-20	70.75
15	OPTCUR	JPYINR	11-Dec-20	71.00

Spread Contracts

Symbol	Leg 1	Leg 2
EURINR	11-Dec-20	18-Dec-20
GBPINR	11-Dec-20	18-Dec-20
JPYINR	11-Dec-20	18-Dec-20

The cd_contract.gz and cd_spd_contract.gz files made available to trading members on the NSE Extranet (Path: /cdsftp/cdscommon) from December 04, 2020 end of day will reflect the new Weekly Futures and Options contracts on EURINR, GBPINR and JPYINR.

Further, members are advised to load the above files in the trading application before trading on December 07, 2020.

For and on behalf of
National Stock Exchange of India Limited

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