

Annexure

Contract Information

1) FTSE / JSE Top40 Index Futures		
Product ID / Underlying Series Identifier	ALS	
Underlying	FTSE / JSE Top 40 Future	
Contract Multiplier (INR)*	10	
Minimum Contract Value (INR 00,000)	2.94	
Minimum Price Change	Index Points	1
	Value (INR)	10
Contract Months	<p>BSE Contracts - Corresponding contracts to the home exchange</p> <p>JSE Contracts – Quarter calendar months – March, June, September and December.</p>	
Trading Hours	9:15 a.m. to 3:30 p.m. (Mumbai time)	
Last Trading Day ("LTD")	<p>"LTD" is the third Thursday of trading month.</p> <p>If it is a holiday either in India or in South Africa, then the immediately preceding business day (which is not a holiday in either India or South Africa).</p> <p>Trading will continue till 03:30 pm Mumbai time on the 'LTD'.</p>	
Settlement	Cash Settlement	
Daily Settlement Price	Based on 30 minute VWAP average.	
Final Settlement Price	<p>The expiring futures contract will be settled at the final settlement price of the corresponding FTSE/JSE Top40 futures contract trading at JSE.</p> <p>- <i>JSE Final Settlement mechanism</i>: The settlement price is calculated as an arithmetic average of the Index, taken every 60 seconds (100 iterations), between 12h01 and 13h40.</p>	

2) Hang Seng Index Futures		
Product ID / Underlying Series Identifier		HIS
Underlying		Hang Seng Index Future
Contract Multiplier (INR)*		15
Minimum Contract Value (INR 00,000)		2.70
Minimum Price Change	Index Points	1
	Value (INR)	15
Contract Months		BSE Contracts - Corresponding contracts to the home exchange HKEx contracts - Spot, next calendar month & next two calendar quarter months
Trading Hours		9:15 a.m. to 3:30 p.m. (Mumbai time)
Last Trading Day ("LTD")		"LTD" is the Business Day immediately preceding the last Business Day of the Contract Month in HKEx If it is a holiday either in India or in Hong Kong, then the immediately preceding business day (which is not a holiday in either India or Hong Kong). Trading will continue till 03:30 pm (Mumbai time) on the 'LTD'.
Settlement		Cash Settlement
Daily Settlement Price		Based on 30 minute VWAP average.
Final Settlement Price		The expiring futures contract will be settled at the final settlement price of the corresponding Hang Seng Index futures contract trading at HKEX. <i>HKEX Final Settlement Price:</i> This price, rounded down to the nearest whole number, is the average of quotations of the Hang Seng Index taken at (i) five (5) minute intervals from five (5) minutes after the start of, and up to five (5) minutes before the end of, the Continuous Trading Session of Hong Kong Stock Exchange; and (ii) the close of trading on the Last Trading Day.

3) iBovespa Index Futures		
Product ID / Underlying Series Identifier		IBV
Underlying		iBovespa
Contract Multiplier (INR)*		5
Minimum Contract Value (INR 00,000)		2.84
Minimum Price Change	Index Points	1
	Value (INR)	5
Contract Months		<p>BSE Contracts - Corresponding contracts to the home exchange</p> <p>BM&F contracts -</p> <ol style="list-style-type: none"> 1) All months, as authorized by BM&F (Bolsa de Mercadorias & Futuros) 2) Number of authorized contract months – Even-numbered months. At its own discretion, BM&F may, whenever market conditions thus require, authorize odd-numbered months to be traded
Trading Hours		9:15 a.m. to 3:30 p.m. (Mumbai time)
Last Trading Day (“LTD”)		<p>“LTD” is the Wednesday closest to the 15th calendar day of the contract month. If it is a holiday either in India or in Brazil, then the immediately preceding business day (which is not a holiday in either India or Brazil).</p> <p>If it is a holiday either in India or in Brazil, then the immediately preceding business day (which is not a holiday in either India or Brazil).</p> <p>Trading will continue till 03:30 pm India time on the ‘LTD’.</p>
Settlement		Cash Settlement
Daily Settlement Price		Based on 30 minute VWAP average.
Final Settlement Price		<p>The expiring futures contract will be settled using opening price of the underlying index as published by BM&F on the expiry day.</p> <p><i>BM&F Opening Price:</i> BVMF’s daily trading session for the Equity markets starts with the Opening Call. Opening call is the period of a few minutes prior to opening trading on the Exchange. The opening price is determined through the opening call.</p>

4) MICEX Index Futures		
Product ID / Underlying Series Identifier		MIX
Underlying		MICEX Index
Contract Multiplier (INR)*		150
Minimum Contract Value (INR 00,000)		2.25
Minimum Price Change	Index Points	0.05
	Value (INR)	7.5
Contract Months		BSE Contracts - Corresponding contracts to the home exchange MICEX Contracts – 2 nearest months in the March quarterly cycle (Mar, June, Sep, Dec)
Trading Hours		9:15 a.m. to 3:30 p.m. (Mumbai time)
Last Trading Day (“LTD”)		“LTD” is the 15-th day of the contract month. If it is a holiday either in India or in Russia, then the immediately preceding business day (which is not a holiday in either India or Russia). If it is a holiday either in India or in Russia, then the immediately preceding business day (which is not a holiday in either India or Russia). Trading will continue till 03:30 pm India time on the ‘LTD’.
Settlement		Cash Settlement
Daily Settlement Price		Based on 30 minute VWAP average.
Final Settlement Price		The final settlement price of the expiring futures would be MICEX Final Settlement Price. <i>MICEX Final Settlement Price:</i> The settlement price is calculated as the average value of MICEX Index calculated during the period from 15:00 to 16:00 Moscow time of the last trading day multiplied by 100.