NATIONAL STOCK EXCHANGE OF INDIA LIMITED

DEPARTMENT : CURRENCY DERIVATIVES	
Download Ref No : NSE/CD/36197	Date : October 30, 2017
Circular Ref. No : 29/2017	

All Members,

Exclusion of FUTIRC contracts on 759GS2026

In accordance with 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/35/2013 dated December 05, 2013, the underlying bond 7.59% Central Government Security having maturity on January 11, 2026 (759GS2026) will not fulfil the criteria in the month of January 2018.

Accordingly, no fresh contracts shall be available for trading in 759GS2026 with effect from **December 29, 2017**. However, the existing unexpired contracts of expiry months November 2017 and December 2017 would continue to be available for trading till their respective expiries.

For and on behalf of
National Stock Exchange of India Limited

Abhijeet Sontakke
Senior Manager

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