NATIONAL STOCK EXCHANGE OF INDIA LIMITED

DEPARTMENT : CURRENCY DERIVATIVES	
Download Ref No : NSE/CD/36618	Date : December 28, 2017
Circular Ref. No : 39/2017	

All Members,

Exclusion of FUTIRC contracts on 759GS2029

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 March 20,2029 (759GS2029) will not fulfil the criteria in the month of March 2018.

Accordingly, no fresh contracts shall be available for trading in 759GS2029 with effect from **February 23, 2018**. However, the existing unexpired contracts of expiry months January 2018 and February 2018 would continue to be available for trading till their respective expiries.

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Chief Manager

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