NATIONAL STOCK EXCHANGE OF INDIA LIMITED

DEPARTMENT : CURRENCY DERIVATIVES	
Download Ref No : NSE/CD/36622	Date : December 28, 2017
Circular Ref. No : 42/2017	

All Members,

Exclusion of FUTIRC contracts on 679GS2029

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 6.79% Central Government Security having maturity on December 26, 2029 (**679GS2029**) will not fulfil the criteria in the month of December 2018.

Accordingly, no fresh quarterly contracts shall be available for trading in 679GS2029 with effect from December 29, 2017. However, the existing unexpired quarterly contracts of expiry months June 2018 and September 2018 would continue to be available for trading till their respective expiries.

Further, three serial monthly contracts will continue to be made available till November 2018

For and on behalf of
National Stock Exchange of India Limited

Khushal Shah
Chief Manager

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