

NATIONAL STOCK EXCHANGE OF INDIA LIMITED**DEPARTMENT : CURRENCY DERIVATIVES**

Download Ref No : NSE/CD/32266

Date : April 27, 2016

Circular Ref. No : 020/2016

All Members,

Exclusion of FUTIRC contracts on 827GS2020

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 8.27% Central Government Security having maturity on June 09, 2020 (827GS2020) will not fulfil the criteria in the month of June 2016.

Accordingly, no fresh contracts shall be available for trading in 827GS2020 with effect from **May 27, 2016**. However, the existing unexpired contracts of expiry months April 2016 and May 2016 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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