

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

Download Ref No : NSE/CD/32450

Date : May 26, 2016

Circular Ref. No : 024/2016

All Members,

**Exclusion of FUTIRC contracts on 840GS2024**

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 8.40% Central Government Security having maturity on July 28, 2024 (840GS2024) will not fulfil the criteria in the month of August 2016.

Accordingly, no fresh contracts shall be available for trading in 840GS2024 with effect from **July 29, 2016**. However, the existing unexpired contracts of expiry months June 2016 and July 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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