

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

Download Ref No : NSE/CD/34503

Date : March 30, 2017

Circular Ref. No : 09/2017

All Members,

Exclusion of FUTIRC contracts on 772GS2025

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 7.72% Central Government Security having maturity on May 25, 2025 (772GS2025) will not fulfil the criteria in the month of June 2017.

Accordingly, no fresh contracts shall be available for trading in 772GS2025 with effect from **May 26, 2017**. However, the existing unexpired contracts of expiry months April 2017 and May 2017 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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