

**National Stock Exchange Of India Limited**

Department : CURRENCY DERIVATIVES SEGMENT

Download Ref No: NSE/CD/40596

Date : March 29, 2019

Circular Ref. No: 13/2019

All Members,

## Exclusion of FUTIRC contracts

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/11/2015 dated June 12, 2015, the below are the list of underlying bonds of Central Government Securities with their respective date of exclusion.

Underlying bond	Symbol	Maturity Date	Exclusion Month
6.79%	679GS2027	15-MAY-2027	Expiry of April 2019
7.61%	761GS2030	09-MAY-2030	Expiry of April 2019
7.68%	768GS2023	15-DEC-2023	Expiry of November 2019
7.17%	717GS2028	08-JAN-2028	Expiry of December 2019
6.68%	668GS2031	17-SEP-2031	Expiry of August 2020
7.26%	726GS2029	14-JAN-2029	Expiry of December 2020
7.95%	795GS2032	28-AUG-2032	Expiry of August 2021

Accordingly, no fresh contracts shall be available for trading after the exclusion month for the respective symbols as mentioned above.

Members are requested to take note of the same.

For and on behalf of  
National Stock Exchange of India Limited

Khushal Shah  
Associate Vice President

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