

NATIONAL STOCK EXCHANGE OF INDIA LIMITED

DEPARTMENT : FUTURES & OPTIONS

Download Ref No : NSE/FAOP/35577	Date : August 10, 2017
Circular Ref. No : 82/2017	

All Members,

Revision in Discontinuation of Derivatives contracts on S&P500 and DJIA

In partial modification to circular download no. NSE/FAOP/35529 dated August 03, 2017, the Exchange hereby notifies the revision in date for Discontinuation of Derivatives contracts on S&P500 and DJIA.

In case of derivatives contracts based on S&P500 & DJIA, the existing unexpired contracts with expiry months August 2017, September 2017 and October 2017 shall continue to be available for trading till their respective expiry. Further, all contracts having expiry dates beyond October 2017 shall expire on October 18, 2017 and hence shall be available for trading only up to October 18, 2017.

Subsequently, no new expiry month derivatives contracts will be introduced after expiry of August 2017 for S&P500 and DJIA.

Further, new option strikes would be introduced for existing options contracts of S&P500 if required based on price movement.

Accordingly, derivatives contracts based on S&P500 & DJIA shall not be available for trading with effect from October 19, 2017.

The revised settlement details shall be separately intimated by NSCCL.

**For and on behalf of
National Stock Exchange of India Limited**

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