

NATIONAL STOCK EXCHANGE OF INDIA LIMITED**DEPARTMENT : FUTURES & OPTIONS**

Download Ref No : NSE/FAOP/35529

Date : August 03, 2017

Circular Ref. No : 80/2017

All Members,

Discontinuation of Derivatives contracts on S&P500 and DJIA

Members are requested to note that trading in derivatives contracts based on S&P500 and DJIA indices shall be discontinued.

In case of derivatives contracts based on DJIA, the existing unexpired contracts of expiry months September 2017 and onwards shall continue to be available for trading till September expiry i.e. **September 15, 2017**.

In case of derivatives contracts based on S&P500, the existing unexpired contracts of expiry months August 2017 and onwards shall continue to be available for trading till August expiry i.e. **August 18, 2017**.

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

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

The methodology of settlement shall be separately intimated by NSCCL.

For and on behalf of
National Stock Exchange of India Limited

Abhijeet Sontakke
Senior Manager

Toll Free No	Fax No	Email id
1800-266-00-53	+91-22-26598449	msm@nse.co.in