



Metropolitan Stock Exchange of India Limited

Department: Market Operations

Segment: Currency Derivatives

Circular No: MSE/TRD/8215/2019

Date: October 11, 2019

Subject: Cash Settled Interest Rate Futures (IRF) on 10 year Government of India (GoI) Securities

To All Members,

In terms of provisions of the Rules, Bye-Laws and Regulations of the Exchange and in continuation to circular No.: MSEI/CDS/TRD/3533/2015 dated November 10, 2015 on Exchange Traded Cash Settled Interest Rate Futures (IRF) on 6 year, 10 year and 13 year Government of India (GoI) Security, members of the Exchange are notified as under:

Cash Settled Interest Rate Futures (IRF) will be available on the following bond in the Currency Derivatives Segment with effect from **Monday, October 14, 2019**:

- 10 Year 6.45% Government of India Bond maturing on October 07, 2029

The list of contracts made available for trading are as follows:

Future Contracts:

Underlying Bond	Instrument	Symbol	Monthly Contracts	Three Quarterly Contracts
6.45% Government of India Bond maturing on October 07, 2029	FUTIRF	0645GS2029	October 2019 November 2019 December 2019	March 2020 June 2020 September 2020

Spread Contracts:

Instrument	Symbol	Description
FUTIRF	0645SPON19	645GS2029OCTNOVSPREAD2019
FUTIRF	0645SPND19	645GS2029NOVDECSREAD2019
FUTIRF	0645SPOD19	645GS2029OCTDECSREAD2019

For any clarifications, contact Customer Service on 022-61129010 or send an email to customerservice@msei.in.

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

**Shalini Rebeiro
Asst. Vice President**