

Department: Market Operations	Segment: Currency Derivatives
Circular No: MSE/TRD/9007/2020	Date : May 11, 2020

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) on 10 year Government of India (GoI) Security in the Currency Derivatives Segment will be available on the following bond with effect from **Wednesday, May 13, 2020**:

- 5.79% Government of India Bond maturing on May 11, 2030

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

Future Contracts:

Underlying Bond	Instrument	Symbol	Contract Trading Cycle	Exclusion Month
5.79% Government of India Bond maturing on May 11, 2030	FUTIRF	579GS2030	3 Monthly Contracts 3 Quarterly Contracts 5 Weekly Contracts	May 2022

Spread Contracts:

Instrument	Symbol	Description
FUTIRF	579SP5620	579GS2030MAYJUNSPREAD2020
FUTIRF	579SP5720	579GS2030MAYJULSPREAD2020
FUTIRF	579SP6720	579GS2030JUNJULSPREAD2020

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**

**Muhammed Khatri
Asst. Vice President**

Metropolitan Stock Exchange of India Limited