

Department: Market Operations	Segment: Currency Derivatives
Circular No: MSE/TRD/10678/2021	Date : Jul 15, 2021

Subject: Cash Settled Interest Rate Futures (IRF) on 6 years, 10 year and 13 years 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 6 year, 10 year and 13 year Government of India (GoI) Security in the Currency Derivatives Segment will be available on the following bond with effect from Monday, July 19, 2021:

- 5.63% Government of India Bond maturing on April 12, 2026
- 6.10% Government of India Bond maturing on July 12, 2031
- 6.64% Government of India Bond maturing on June 16, 2035

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

Future Contracts:

Underlying Bond	Instrument	Symbol	Contract Trading Cycle	Exclusion Month
5.63% Government of India Bond maturing on April 12, 2026	FUTIRF	563GS2026	3 Monthly Contracts 2 Quarterly Contracts* 5 Weekly Contracts	March 2022
6.10% Government of India Bond maturing on July 12, 2031	FUTIRF	610GS2031	3 Monthly Contracts 3 Quarterly Contracts 5 Weekly Contracts	June 2023
6.64% Government of India Bond maturing on June 16, 2035	FUTIRF	664GS2035	3 Monthly Contracts 3 Quarterly Contracts 5 Weekly Contracts	May 2024

*Not applicable for June 2022 contract for symbol - 563GS2026

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Spread Contracts:

Instrument	Symbol	Description
FUTIRF	563SP7821	563GS2026JULAUGSPREAD2021
FUTIRF	563SP7921	563GS2026JULSEPSPREAD2021
FUTIRF	563SP8921	563GS2026AUGSEPSPREAD2021
FUTIRF	610SP7821	610GS2031JULAUGSPREAD2021
FUTIRF	610SP7921	610GS2031JULSEPSPREAD2021
FUTIRF	610SP8921	610GS2031AUGSEPSPREAD2021
FUTIRF	664SP7821	664GS2035JULAUGSPREAD2021
FUTIRF	664SP7921	664GS2035JULSEPSPREAD2021
FUTIRF	664SP8921	664GS2035AUGSEPSPREAD2021

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

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