

Department: Market Operations	Segment: Currency Derivatives
Circular No: MSE/TRD/14405/2023	Date : November 06, 2023

Subject: Cash Settled Interest Rate Futures (IRF) on 13 years Government of India (GoI) Securities

To All Members,

With reference to SEBI Circular No. CIR/MRD/DRMNP/11/2015 dated June 12, 2015 regarding “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 13 year Government of India (GoI) Security in the Currency Derivatives Segment will be available on the following bond with effect from Wednesday, November 08, 2023:

- 7.18% Government of India Bond maturing on July 24, 2037.

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

Futures Contract:

Underlying Bond	Instrument	Symbol	Contract Trading Cycle	Exclusion Month
7.18% Government of India Bond maturing on July 24, 2037	FUTIRF	718GS2037	3 Monthly Contracts 3 Quarterly Contracts	July, 2026

Spread Contracts:

Instrument	Symbol	Description
FUTIRF	718SP0ND23	718GS2037NOVDECSREAD2023
FUTIRF	718SP0N124	718GS2037NOVJANSREAD2024
FUTIRF	718SP0D124	718GS2037DECJANSREAD2024

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

For and on behalf of
Metropolitan Stock Exchange of India Limited

Sachin Nayak
Head-Market Operations

Metropolitan Stock Exchange of India Limited

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