

Department: Market Operations	Segment: Currency Derivatives
Circular No: MSE/TRD/15248/2024	Date : April 26, 2024

Subject: Cash Settled Interest Rate Futures (IRF) on 10 and 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 and SEBI vide master circular No. SEBI/HO/MRD2/PoD-2/CIR/P/2023/171 dated October 16, 2023 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 10 and 13 year Government of India (GoI) Security in the Currency Derivatives Segment will be available on the following bonds with effect from Monday, April 29, 2024:

- 7.10% Government of India Bond maturing on April 08, 2034.
- 7.23% Government of India Bond maturing on April 15, 2039.

Underlying Bond	Instrument	Symbol	Exclusion Month
7.10% Government of India Bond maturing on April 08, 2034	FUTIRF	710GS2034	April, 2026
7.23% Government of India Bond maturing on April 15, 2039	FUTIRF	723GS2039	April, 2028

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

Monthly Expiry	Quarterly Expiry
30-May-2024	26-Sep-2024
27-Jun-2024	26-Dec-2024
25-Jul-2024	27-Mar-2025

Spread Contracts:

Instrument	Symbol	Description
FUTIRF	710SP5624	710GS2034MAYJUNSPREAD2024
FUTIRF	710SP5724	710GS2034MAYJULSPREAD2024
FUTIRF	710SP6724	710GS2034JUNJULSPREAD2024
FUTIRF	723SP5624	723GS2039MAYJUNSPREAD2024
FUTIRF	723SP5724	723GS2039MAYJULSPREAD2024
FUTIRF	723SP6724	723GS2039JUNJULSPREAD2024

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**

**Vipul Vaishnav
Asst. Vice President, Market Operations**