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

**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](mailto:customerservice@msei.in).

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

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