

Date: 15th July 2021

To ALL FIMMDA MEMBERS

Dear All,

<u>Reg: Interest Rate Futures - Permission to introduce 05.63% GS 2026, 06.10% GS 2031 and 06.64% GS 2035 as single Bond Interest Rate Future.</u>

We held a con call on the above matter on 15th July 2021.

Based on unanimous decision of Member Banks /participants at the meeting it has been decided as under:

Permit 05.63% GS 2026, 06.10% GS 2031 and 06.64% GS 2035 each as a single bond Interest Rate Future (IRF) from Monday 19/07/2021.

The exchanges indicated their readiness to introduce Interest Rate Future (NSE, BSE and MCX).

The exchanges may introduce the products as per their internal policy.

This is for your information.

Regards,

G. Ravindranath CEO, FIMMDA