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**Date: 16th December 2021**

**To ALL FIMMDA MEMBERS**

**Dear All,**

**Reg: Interest Rate Futures and Option- Permission to introduce 06.67% GS 2035 as single Bond Interest Rate Future and Permission to introduce 06.67% GS 2035, 6.10 GS 2031 and 6.64 GS 2035 as Interest Rate Option.**

We held a con call on the above matter on 16<sup>th</sup> December 2021.

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

Permit **06.67% GS 2035** as single Bond Interest Rate Future (IRF) from Monday 20/12/2021.  
Permit **06.67% GS 2035 and 6.10 GS 2031** Bonds as Interest Rate Option (IRO) from Monday 20/12/2021.

The exchanges indicated their readiness to introduce Interest Rate Future and Interest Rate Option (NSE and BSE are ready to launch both but MSE is ready only for IRF).  
The exchanges may introduce the products as per their internal policy.

This is for your information.

Regards,

G. Ravindranath  
CEO, FIMMDA