Annexure - Product details and trading parameters of Interest Rate Derivatives contracts on underlying bond 6.10% GOI Maturing on July 12, 2031 is as follows:

Contract Specifications for Interest Rate Futures

Underlying	6.10 % GOI Maturing on July 12, 2031
Coupon	6.10 %
Instrument Type	FUTIRD
Symbol	610GS2031
Symbol for spot market feeds from CCIL NDS *	610GSEC2031
Trading Hours	9:00 AM to 5:00 PM (aligned with trading hours of NDS-OM platform)
Trade modification and give-up timings	9:00 AM to 5:30 PM
Contract trading cycle	Three serial monthly contracts followed by three additional quarterly contracts
Spread Contracts	Calendar spread facility shall be available for trading across monthly and quarterly contracts.
Expiry/Last trading day	Last Thursday of the expiry month. (If any expiry day is a trading holiday, then the expiry/ last trading day shall be the previous trading day)
Unit of Contract	1 contract 1 contract = 2000(No. of Bonds) * 100 (Face Value) = INR 200,000/-
Quotation	In terms of Face Value. The spread contracts will be quoted on price difference. The day count convention for interest payments would be on the basis of a 360-day year, consisting of 12 months of 30 days each and half yearly coupon payment.
Contract Value	Quoted Price * 2000
Tick Size	0.0025
Maximum Quantity Limit	1250 Orders with Qty more than 1250 will be rejected.
Price Bands	Initial price band at 3% of the previous closing price. If trade is executed at lowest/highest price of the band, it may be expanded by 0.5% after 30 minutes. Maximum two expansions in a day will be allowed. SEBI in consultation with RBI may halt the trading in case of extreme volatility in the IRF market.
Settlement (Daily and Final Settlement) Mechanism	Cash Settled contracts in INR on T + 1 day.
Closing Price 1)Daily Close Price and 2) Final Settlement value	Theoretical price will be used on the first day of the contract. 1) Daily Close Price = Pw*2000 pw is volume weighted average futures price of last half an hour trades. In the absence of last half an hour trading, theoretical futures price shall be considered for computation of Daily Contract Settlement Value based on SEBI circular no. SEBI/HO/MRD/DRMNP/CIR/P/2018/27 2) Final Contract Settlement Value = 2000 * Pf pf is the final settlement price of the underlying GOI security, which shall be determined as given below. Pf will be arrived at by calculating the weighted average price of the underlying GOI security based on the prices during the last two hours of the trading on NDS-OM. If less than 5 trades are executed in the underlying GOI security during the last two hours of trading, then FIMMDA price shall be used for final settlement.
Position Limits	As per SEBI Circular **Circular No.: SEBI/HO/MRD/CIR/P/2019/103** https://www.sebi.gov.in/legal/circulars/sep2019/position-limits-in-interest-ratederivatives_44465.html

* Symbol of Spot market feed of underlying G-Sec assets from CCIL NDS platform on BOLT TWS, BOLT Plus Trading Terminals and IML market data API.