



Derivatives Department -Rupee Derivatives Dealing Segment

Date: 12-October-2023

Notification No.: CDS/ASTROID/23/08

To

All Members
Rupee Derivatives Dealing Segment

We refer to our earlier Notification No. **CDS/ASTROID/23/04** dated 18-May-2023 and Notification No. **CDS/ASTROID/23/05** dated 30-June-2023.

We are pleased to inform that based on the feedback of Member participants, 1 additional instrument [**5Y*10Y**] is being added for Spread Trading w.e.f 16-October-2023.

In terms of Chapter IV: Rupee Derivatives Dealing System Operations, Clause A: Instruments, the following 11 instruments with reference to PV01 Neutral Spread Trading shall be available for trading on the platform w.e.f 16-October-2023:

Instrument Tenor
3M*6M
6M*9M
6M*1Y
9M*1Y
1Y*2Y
1Y*5Y
2Y*5Y
2Y*3Y
3Y*5Y
4Y*5Y
5Y*10Y

Regulations in respect of the Rupee Derivatives Dealing Segment are available on the Clearcorp website. Members are requested to get in touch with the ASTROID team for any queries.

Yours faithfully,

For Clearcorp Dealing Systems (India) Ltd

Sd/-

Managing Director.