

**Derivatives Department -Rupee Derivatives Dealing Segment****Date: 30-June-2023****Notification No.: CDS/ASTROID/23/05****To****All Members****Rupee Derivatives Dealing Segment**

We refer to the Notification No. **CDS/ASTROID/23/04** dated 18-May-2023 advising the launch of PV01 Neutral Spread trading on the ASTROID Trading platform along with the details of 8 instruments available for Spread Trading.

We are pleased to inform that based on the feedback of Member participants, 2 additional instruments are being added for Spread Trading w.e.f 03-July-2023.

In terms of Chapter IV: Rupee Derivatives Dealing System Operations, Clause A: Instruments, the following 10 instruments with reference to PV01 Neutral Spread Trading shall be available for trading on the platform w.e.f 03-July-2023:

<b>Instrument Tenor</b>
3M*6M
6M*9M
6M*1Y
9M*1Y
1Y*2Y
2Y*5Y
3Y*5Y
4Y*5Y
1Y*5Y
2Y*3Y

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.**