

Derivatives Department -Rupee Derivatives Dealing Segment

Date: 18-May-2023

Notification No.: CDS/ASTROID/23/04

To

All Members
Rupee Derivatives Dealing Segment

Clearcorp has developed an additional feature on the ASTROID Trading platform namely, PV01 Neutral Spread trading. The new feature would facilitate members in placing Spread Trades on ASTROID platform on an anonymous basis.

In terms of Chapter IV: Rupee Derivatives Dealing System Operations, Clause A: Instruments, at present, the following instruments with reference to PV01 Neutral Spread Trading shall be permitted for trading on the platform.

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

Regulations in respect of the Rupee Derivatives Dealing Segment have been made available on the Clearcorp website and shall be made effective from 05th June 2023. 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.