

Derivatives Department -Rupee Derivatives Dealing Segment**Date: 05-Feb-2025****Notification No.: CDS/ASTROID/25/02**

To

All Members
Rupee Derivatives Dealing Segment

We refer to our earlier Notification No. **CDS/ASTROID/23/04** dated 18-May-2023, **CDS/ASTROID/23/05** dated 30-June-2023 and Notification No. **CDS/ASTROID/23/08** dated 12-Oct-2023.

We are pleased to inform that based on the feedback of Member participants; below additional instruments are being added for Spread Trading w.e.f. 06-February-2025.

Instrument Tenor
1M*2M
2M*3M
1Y*3Y
3Y*4Y
5Y*7Y
7Y*10Y

In terms of Chapter IV: Rupee Derivatives Dealing System Operations, Clause A: Instruments, the following instruments with reference to PV01 Neutral Spread Trading shall be available for trading on the platform w.e.f. 06-February-2025:

Instrument Tenor
1M*2M
2M*3M
3M*6M
6M*9M
6M*1Y
9M*1Y
1Y*2Y
1Y*3Y
1Y*5Y
2Y*5Y
2Y*3Y
3Y*4Y
3Y*5Y
4Y*5Y
5Y*7Y
5Y*10Y
7Y*10Y

 **Clearcorp Dealing Systems (India) Ltd.**

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.