



CLEARCORP DEALING SYSTEMS (INDIA) LIMITED

Derivatives Department -Rupee Derivatives Dealing Segment

Date: 1st July, 2015

Notification No.: CDS/DRV/IRS/15/08

To

All Members
Rupee Derivatives Dealing Segment

In terms of **Chapter IV: Rupee Derivatives Dealing System Operations, Clause A: Instruments**, the following instruments with reference to floating benchmark as Overnight MIBOR shall be permitted for trading on the Rupee Derivatives Dealing System:

Instrument Name	Instrument Category	Tenor	Coupon Frequency	No. of Settlement dates.
OIS1M	Rolling Maturity	1M	Bullet	1
OIS2M	Rolling Maturity	2M	Bullet	1
OIS3M	Rolling Maturity	3M	Bullet	1
OIS6M	Rolling Maturity	6M	Bullet	1
OIS9M	Rolling Maturity	9M	Bullet	1
OIS1Y	Rolling Maturity	1Y	Bullet	1
OIS2Y	Rolling Maturity	2Y	Semi annual	4
OIS3Y	Rolling Maturity	3Y	Semi annual	6
OIS4Y	Rolling Maturity	4Y	Semi annual	8
OIS5Y	Rolling Maturity	5Y	Semi annual	10
OIS7Y	Rolling Maturity	7Y	Semi annual	14
OIS10Y	Rolling Maturity	10Y	Semi annual	20

Yours faithfully,

For the Clearcorp Dealing Systems (India) Ltd

sd/-

Managing Director.