



CLEARCORP DEALING SYSTEMS (INDIA) LTD.

Derivatives Department -Rupee Derivatives Dealing Segment

Date: February 14, 2025

Notification No: CDS/ASTROID/24-25/03

To,

All Members,

Rupee Derivatives Dealing Segment

Clearcorp has developed an additional facility on the ASTROID Trading platform for trading Interest Rate Swaps (IRS) linked to Modified MIFOR (MMFOR) benchmark on an anonymous basis.

In terms of **Chapter IV: Rupee Derivatives Dealing System Operations, Clause A: Instruments**, the following IRS instruments with reference to Modified MIFOR (MMFOR) as the floating benchmark shall be permitted for trading on the ASTROID trading platform:

Instrument Name	Instrument Category	Tenor	Coupon Frequency	No. of Settlement Dates
MMF2Y	Rolling Maturity	2Y	Semi Annual	4
MMF3Y	Rolling Maturity	3Y	Semi Annual	6
MMF4Y	Rolling Maturity	4Y	Semi Annual	8
MMF5Y	Rolling Maturity	5Y	Semi Annual	10
MMF7Y	Rolling Maturity	7Y	Semi Annual	14
MMF10Y	Rolling Maturity	10Y	Semi Annual	20

Regulations in respect of the Rupee Derivatives Dealing Segment have been made available on the Clearcorp website and shall be made effective from 17th March 2025. Members are requested to get in touch with the ASTROID team for any queries.

For Clearcorp Dealing Systems (India) Ltd.

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Managing Director