



THE CLEARING CORPORATION OF INDIA LTD.

NOTIFICATION

This has been superseded by Notification No. CCIL/DRV/IRS/14/14 dated 26-Mar-2014 on Changes to the Rupee Derivatives IRS Regulation

Date: 15th October, 2013

Notification No.: CCIL/DRV/IRS/13/83

**All Members
Rupee Derivatives Segment**

Dear Sir/Madam,

Re: Issue of Regulations in respect of Rupee Interest Rate Swaps and Forward Rate Agreement.

Regulations in respect of the Rupee Derivatives Segment have been notified and are made available on the CCIL website . The Regulations cover Reporting, Post Trade Processing including Non Guaranteed Settlement (NGS), and Guaranteed Settlement (GS) of trades in Interest Rate Swaps (IRS) and Forward Rate Agreements (FRA) by CCIL.

Currently the scope of services by CCIL in the Rupee Derivatives Segment includes Reporting, Post Trade Processing and Non Guaranteed Settlement. Members will be duly notified before commencement of Guaranteed Settlement of IRS and FRA trades.

Sd/-

The Clearing Corporation of India Ltd.,

Managing Director