

ANNEXURE - II

Tri-Party Special Repo Contracts

- Settlement of all Special Repo Transactions is to be done on DVP- I basis.
- The Settlement calendar will be notified by ICCL periodically.
- Once the transaction is reported on the NDS-RST, The participants registered with BSE/ICCL can settle their transactions in BSE Special Repo Contracts through ICCL.
- Such Repo contracts would be divided into two legs of settlement viz. Ready leg and Forward leg.
- For Ready Leg settlement participants can choose the option for T0 and T1 settlement based on settlement type selected.
- Forward leg settlement would be decided on the basis of tenor of the respective contracts.
- Cut-off timings for reporting of trades and confirmations for settlement :

	For T+ 0	For T+1
For Reporting	9.00 am to 1.00 pm on T day.	9.00 am to 5.00 pm on T day.
For Confirmation	Up to 2.30 pm on T day.	Up to 10.30 am on T+1 day.
For Pay-in of Securities and Funds	By 3:00 pm on T day	By 1:00 pm on T+1 day.

- For funds pay-in, the participants will be required to transfer funds (as per their obligations) to ICCL's RTGS Settlement account with Reserve Bank of India (RBI). Details of the same are as follows :

RTGS Settlement Account – ICCL (No): 8715962,
IFSC Code: ICLL0000001.

(The participants should enter/instruct "UCC Code", "Deal ID" and "Bank Account details" in the Remarks/narration column in the RTGS FUNDS TRANSFER APPLICATION FORM while transferring the funds.)

- For securities pay in, the members will be required to transfer the securities to ICCL's Pool account with CDSL and NSDL respectively. For this, following procedure is to be followed :
 - Members while delivering their securities will have to mention in their DIS, one of the market types viz; Repo Leg T+0, Repo Leg T+1 which are corresponding to the 2 different types of settlements chosen by them at the time of transactions in Repo Segment. For Forward leg pay-in the market type for Repo Forward leg settlement type and corresponding settlement number should be mentioned.

- For delivery of securities in ICCL’s CDSL Pool account, member will have to fill-in “Early Pay-in Instructions Slip”. They have to fill in CM ID- 999, and Alternate BO ID - 1100002900000030. The other details like their own ID, Market Type, Settlement No, ISIN and quantity as applicable will also be required to be filled in the slip.

Market Type	Market Type Code
REPO READY LEG (T+0)	65
REPO READY LEG (T+1)	66
REPO FORWARD LEG	67

- For delivery of securities in ICCL’s NSDL Pool account, members will be required to fill in “Market Instructions” giving CM BP ID – IN619994 and the other details like Market Type, Settlement No., ISIN and quantity as applicable will also be required to be filled by the participants in the delivery instruction slip.

CC ID	Market Type	Market Type Code
IN001133	REPO LEG T+0	7
	REPO LEG T+1	8
	REPO FORWARD LEG	9