

NOTIFICATION

CCIL/OPS/SS/21/09

07th February, 2022

SECURITIES SEGMENT (OUTRIGHT, MARKET REPO & TRIPARTY REPO)

**All the Member(s)
Securities Segment**

Dear Sir/Madam,

Postponement of Funds Settlement Obligations of 07th February 2022 to 08th February 2022 and revised Funds Obligations payable / receivable by members.

Pursuant to 07th February, 2022 being declared as a Holiday under the Section 25 of Negotiable Instruments Act, 1881, the funds obligations in Securities Segment (Outright, Market Repo and Tri-party Repo) trades in Securities Segment for 07th February, 2022 will be handled as per the provisions in Chapter IX – Sudden Event Handling of Securities Segment Regulations.

1. The funds obligations in respect of above trades due on 07th February, 2022 shall be rolled over and combined with trades due for settlement on 08th February 2022;
2. In terms of para E (ii) of the Chapter IX of Securities Segment Regulations Interest for one additional day for Tri-party Repo trades shall be computed on funds obligations in respect of TREPS repayment on 07th Feb, 2022 at 3.33 %.
3. All the Funds and / or Securities withdrawals from Settlement Guarantee Funds / Tri Party Repo Collaterals / Default Fund(s) due on 07th Feb. 2022 shall be effected on 08th Feb. 2022.

Sd/-

Authorised Signatory

The Clearing Corporation of India Ltd.