



**NOTIFICATION**

**Date:** 10<sup>th</sup> July, 2015

**Notification No.:** CCIL/DRV/IRS/15/35

**All Members  
Rupee Derivatives Segment**

Dear Sir/Madam,

**Re: Updated time Schedule in respect of the Rupee Derivatives**

In terms of Chapter IV (Processing of Rupee Derivative Trades) C (1) and (2) and Chapter V (Settlement of Cash Flows of Trades) (A) and (B) of the Regulations of the Rupee Derivatives Segment and Rupee Derivatives (Guaranteed Settlement) Segment, the time schedule for reporting of deals and for various other activities incidental to processing is as given below:

<b>Sr No</b>	<b>Particulars</b>	<b>Time Schedule</b>
1	Reporting of New Deals	As per RBI Notification No: RBI/2007-2008/122 IDMD/11.08.15/809/2007-08 dated Aug 23,2007
2	Reporting of Amendments, Cancellations and Reversals (Early Terminations)	9.00 a.m to 6.00 p.m on week days (Monday to Friday).
3	Settlement of IRS Cash Flows on a Guaranteed Basis	11 am to 12 noon
4 (a)	Settlement of IRS Cash Flows on a Non- Guaranteed Basis	11 am to 12 noon
4 (b)	Revised fund obligation file to RBI (in case of a shortage in the Non-Guaranteed Segment)	1.00 p.m to 2.00 p.m
4 (c)	Cut-off time for intimation to members (about abandonment of settlement in case of a final funds shortage in the Non-Guaranteed Segment )	2.00 p.m to 2.30 p.m

Please note that these timings are applicable for all business days unless otherwise notified.

The revised timings shall be effective from 3<sup>rd</sup> August, 2015.

**for The Clearing Corporation of India Ltd.,**

**Sd/-**

**Managing Director**