



Circular No.: IEX/MO/386/2021

Date: 01st January 2021

G-TAM Trading and Settlement Calendar

In pursuance of Rules, Byelaws and Business Rules of the Exchange and in reference to circular no. IEX/MO/365/2020, Members of the Exchange are notified that the Exchange will have the following Trading and Settlement Calendar for Green Term-Ahead Market (G-TAM) Intraday / DAC Contracts (15 Mins Contracts)/ Daily / Weekly Contracts. The Calendar is for the period starting from 1st January 2021 till further notice. Members are requested to refer IEX Business Rules Ver-15 for more details.

In case of any clarification needed kindly contact the customer support number at 0120-4648242/43/89.

Enclosure Attached:

| | |
|-------------------|---|
| Annexure-1 | Trading and Settlement for G-TAM Intraday, G-TAM DAC and G-TAM Daily Contracts (Sample). |
| Annexure-2 | Trading and Settlement for Weekly Contracts (sample). |

For and on behalf of
Indian Energy Exchange Limited

Amit Kumar
Sr. Vice President (Market Operations)



Annexure-1



G-TAM Intraday Contracts
Trading & Settlement Calendar

| Trading Schedule | | | | Exchange Reports to its Member | | | | Members to Exchange |
|---------------------|-------------------|-------------|---------------------|--------------------------------|---------|--------------------------|----------|---|
| Trading Time | Contract (Symbol) | Scheduling | Initial Margin (IM) | Pay-in | Pay-out | Form T-2, Format- I & II | Form T-7 | Format-II (SLDC) |
| 00:15:00 - 00:30:00 | ITD-B17-NS | Contingency | 105%in advance | T+1 | T+1 | T | T+1 | 12 Time blocks before start of delivery |
| 00:15:00 - 00:30:00 | ITD-B17-SL | Contingency | 105%in advance | T+1 | T+1 | T | T+1 | |
| 00:15:00 - 00:30:00 | ITD-B18-NS | Contingency | 105%in advance | T+1 | T+1 | T | T+1 | |
| 00:15:00 - 00:30:00 | ITD-B18-SL | Contingency | 105%in advance | T+1 | T+1 | T | T+1 | |
| 00:15:00 - 19:30:00 | ITD-B96-NS | Contingency | 105%in advance | T+1 | T+1 | T | T+1 | |
| 00:15:00 - 19:30:00 | ITD-B96-SL | Contingency | 105%in advance | T+1 | T+1 | T | T+1 | |

T=Trading Day, D=Delivery Day, Trading session will be open on all days.

In case of Bank Holidays, the funds Pay-Out will be made on the next bank working day.



G-TAM DAC Contracts
Trading & Settlement Calendar

| | | | | | | | | | | Exchange Reports to Members | Members Communication to Exchange |
|---------------------|-------------------|---------------------|------------|-------------------|-------------|---------------------|--------|---------|-------------------------|-----------------------------|---|
| Trading Time | Contract (Symbol) | Delivery time | Trade date | Delivery date (D) | Scheduling | Initial Margin (IM) | Pay-in | Pay-out | Form T-2, Format I & II | Form T-7 | Format-II (SLDC Clearance) |
| 15:00:00 - 20:30:00 | DAC-B01-NS | 00:00:00 - 00:15:00 | T | T+1 | Contingency | 105% in advance | T+1 | D+1 | T | D+1 | 12 Time blocks before start of delivery |
| 15:00:00 - 20:30:00 | DAC-B01-SL | 00:00:00 - 00:15:00 | T | T+1 | Contingency | | T+1 | D+1 | T | D+1 | |
| 15:00:00 - 20:30:00 | DAC-B02-NS | 00:15:00 - 00:30:00 | T | T+1 | Contingency | | T+1 | D+1 | T | D+1 | |
| 15:00:00 - 23:30:00 | DAC-B96-NS | 23:45:00 - 23:59:59 | T | T+1 | Contingency | | T+1 | D+1 | T | D+1 | |

T=Trading Day, D=Delivery Day, Trading session will be open on all days.

In case of Bank Holidays, the funds Pay-Out will be made on the next bank working day.



Daily Contracts

Trading & Settlement Calendar

| | | | | | | Exchange Reports to Member | | Members Communication to Exchange | |
|-------------|----------------------|------------|--------------------|---------|-----------|----------------------------------|----------|-----------------------------------|---------------------------------|
| Trading day | Delivery Date | Scheduling | Margin (IM + BM) * | Payin** | Payout*** | Form T-2, T-4#, Format I & II | Form T-7 | Form T-4# | Format-II (SLDC Clearance) |
| T | D = T+2 upto T+11 | FCFS/DAB | T (55%) | D-1 | D+1 | T | D+1 | T | (D-1) ^; 1630hrs of (D-4) ^^ |

T= Trading Day; D= Delivery Day

*Initial Margin (IM) is 5% of Trade Value and Basis Margin (BM) is 50% of Trade Value

**In case of bank holidays funds pay-in will be collected on a prior bank working day to the actual pay-in day, irrespective of the contract type.

***In case of bank holidays funds pay-out will be made on the next bank working day, irrespective of the contract type.

#Form T-4 if required. The format is applicable to all region-wise "Daily Contracts", traded on daily basis.

^ In case of D= T+2 and T+3, SLDC Consent should be sent to IEX by 1400 hrs. of one day prior to delivery date for a DAB Application. In case consent is received after 14:00 Hr, Application would be processed as Day Ahead Contingency

^^ For D= T+4 to T+10, the application shall be processed as FCFS subject to the condition that Signed SLDC Consent is received from both buyer and seller; and exchange gets sufficient time to Punch the Application on RLDC, else the Application of T+4 shall be split as DAB/DAC.



Annexure-2



Weekly Contracts Trading & Settlement Calendar

| | | | | | | | | | Report Communication (IEX to Member) | Report Communication (Member to IEX) | | |
|-------------------------|------------|-------------------|------------------|--------------|---------------------|----------------------|--------------------|---------------------|--------------------------------------|--------------------------------------|-----------|---|
| Contract (Symbol) | Trade Date | Start of Delivery | End of Delivery | Scheduling # | First funds Payin** | First funds Payout** | Last funds Payin** | Last funds Payout** | Form T-2 & T-4, Format -I and II | Final Form T-7 | Form T-4 | Format-II (SLDC Clearance) |
| | (T) | (D) | E= (D+6) | | D-1 | D+1 | E-1 | E+1 | (T) | (E+1) | | (D-4) |
| WEK-AUC-NS / WEK-AUC-SL | Wednesday | Next Week Monday | Next Week Sunday | FCFS/DAB | D-1 | D+1 | E-1 | E+1 | Wednesday | (E+1) | Wednesday | Thursday 1630 hrs |
| WEK-AUC-NS / WEK-AUC-SL | Thursday | Next Week Monday | Next Week Sunday | FCFS/DAB | D-1 | D+1 | E-1 | E+1 | Thursday | (E+1) | Thursday | Sunday-For(D)^; Friday 1630 hrs- For (D+1 to D+6)^ |
| WEK-AUC-NS / WEK-AUC-SL | Friday | Next Week Monday | Next Week Sunday | FCFS/DAB | D-1 | D+1 | E-1 | E+1 | Friday | (E+1) | Friday | Sunday-For(D)^; Monday-For(D+1)^; Saturday 1630 hrs-For (D+2 to D+6)^ |

**In case of bank holidays funds pay-in will be collected on a prior bank working day to the actual pay-in day, irrespective of the contract type.

***In case of bank holidays funds pay-out will be made on the next bank working day, irrespective of the contract type.

FCFS-First Come First Serve; DAB- Day Ahead Bilateral

^SLDC Consent should be sent to IEX by 1400 hrs of one day prior to delivery date for a DAB Application. In case consent is received after 14:00 Hr, Application would be processed as Day Ahead Contingency.

^^ (D to D+6) application shall be processed as FCFS subject to the condition that Signed SLDC Consent is received from both buyer and seller; and exchange gets sufficient time to Punch the Application on RLDC, else the Application of D shall be split as DAB.

^^^(D+1 to D+6) application shall be processed as FCFS subject to the condition that Signed SLDC Consent is received from both buyer and seller; and exchange gets sufficient time to Punch the Application on RLDC, else the Application of D+1 shall be split as DAB.

