



tri-party repo newsletter

December 2024 | Issue No. 7

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1 ARCL Tri-party Repo

1.1 Business Growth and Volume

Year	No. of Days	Traded Value (Rs. Crs)	Total No. of Trades	Average Daily Value (Rs. Crs)	Avg. No of Trades	Avg. Trade Size (Rs. Crs)
2024-25*	181	1,87,142.50	1959	1033.94	11	95.53
2023-24**	160	33,778.00	536	211.11	3	63.02

* Till December 31, 2024

** Launch on July 28, 2023.

1.2 Monthly Volume

Period	No. of Days	Trades	Total Value (Rs. Crs)	Average Daily Trades	Average Daily Value (Rs. Crs)	Average Trade Size (Rs. Crs)
Dec-2024	21	333	34,134.50	16	1,625.45	102.51
Nov-2024	18	217	22,644.10	12	1,258.00	104.35
Oct-2024	22	204	22,838.00	9	1,038.09	111.95
Sep-2024	20	198	19,693.00	10	984.65	99.46
Aug-2024	21	207	20,014.00	10	953.05	96.69
Jul-2024	22	192	18,514.00	9	841.55	96.43
Jun-2024	19	154	16,076.00	8	846.11	104.39
May-2024	20	252	18,987.00	13	949.35	75.35
Apr-2024	18	202	14,241.90	11	791.22	70.50
Mar-2024	18	142	12,262.00	8	681.22	86.35
Feb-2024	20	122	10,524.00	6	526.20	86.26
Jan-2024	21	46	2,432.00	2	115.81	52.87
Dec-2023	20	74	3,225.00	4	161.25	43.58
Nov-2023	20	100	3,870.00	5	193.50	38.70
Oct-2023	20	32	825.00	2	41.25	25.78
Sep-2023	18	8	160.00	-	8.89	20.00
Aug-2023	-	-	-	-	-	-
Jul-2023 *	2	12	480.00	6	240.00	40.00

* Launch on July 28, 2023.

1.3 Daily Trades – Tri-party Repo

Trade Date	Basket Details	Settlement Type	Repo Tenor	Forward Leg / Maturity Date	Weighted Avg. Rate (%)	No. of Trades	Traded Value (Rs. Crs)
31-12-2024	PSBFIAAA	T0	1	01-01-2025	7.05	16	1,213.70
31-12-2024	NBHFCAAA	T0	1	01-01-2025	7.00	6	921.00
31-12-2024	CORPAAA	T0	1	01-01-2025	7.05	1	135.00
30-12-2024	PSBFIAAA	T0	1	31-12-2024	6.92	10	943.70
30-12-2024	NBHFCAAA	T0	1	31-12-2024	6.93	8	921.00
30-12-2024	NBHFCAA+	T0	1	31-12-2024	7.05	1	30.00
30-12-2024	CORPAAA	T0	1	31-12-2024	6.95	1	135.00
27-12-2024	PSBFIAAA	T0	3	30-12-2024	6.91	15	1,403.70
27-12-2024	NBHFCAAA	T0	3	30-12-2024	6.89	6	895.00
27-12-2024	NBHFCAA+	T0	3	30-12-2024	7.05	1	30.00
26-12-2024	PSBFIAAA	T0	1	27-12-2024	6.75	14	1,548.70
26-12-2024	NBHFCAAA	T0	1	27-12-2024	6.77	8	1,035.00
24-12-2024	PSBFIAAA	T0	2	26-12-2024	6.86	11	968.70
24-12-2024	NBHFCAAA	T0	2	26-12-2024	6.87	6	935.00

Trade Date	Basket Details	Settlement Type	Repo Tenor	Forward Leg / Maturity Date	Weighted Avg. Rate (%)	No. of Trades	Traded Value (Rs. Crs)
24-12-2024	CORPAA+	T0	2	26-12-2024	6.95	1	25.00
24-12-2024	CORPAA	T0	2	26-12-2024	7.00	1	25.00
23-12-2024	PSBFIAAAA	T0	1	24-12-2024	6.92	11	833.70
23-12-2024	NBHFCAAA	T0	1	24-12-2024	6.91	4	710.00
20-12-2024	PSBFIAAAA	T0	3	23-12-2024	6.89	13	1,076.50
20-12-2024	NBHFCAAA	T0	3	23-12-2024	6.87	5	710.00
19-12-2024	PSBFIAAAA	T0	1	20-12-2024	6.81	12	1,128.70
19-12-2024	NBHFCAAA	T0	1	20-12-2024	6.81	5	595.00
18-12-2024	PSBFIAAAA	T0	1	19-12-2024	6.83	10	1,004.20
18-12-2024	NBHFCAAA	T0	1	19-12-2024	6.81	5	500.00
17-12-2024	PSBFIAAAA	T0	1	18-12-2024	6.85	11	844.20
17-12-2024	NBHFCAAA	T0	1	18-12-2024	6.86	5	500.00
16-12-2024	PSBFIAAAA	T0	1	17-12-2024	6.83	9	908.70
16-12-2024	NBHFCAAA	T0	1	17-12-2024	6.81	3	350.00
16-12-2024	NBHFCAA+	T0	1	17-12-2024	7.06	2	37.00
13-12-2024	PSBFIAAAA	T0	3	16-12-2024	6.87	11	858.70
13-12-2024	NBHFCAAA	T0	3	16-12-2024	6.85	2	345.00
13-12-2024	NBHFCAA+	T0	3	16-12-2024	7.00	1	40.00
12-12-2024	PSBFIAAAA	T0	1	13-12-2024	6.81	10	733.70
12-12-2024	NBHFCAAA	T0	1	13-12-2024	6.78	2	485.00
12-12-2024	NBHFCAA+	T0	1	13-12-2024	6.90	1	40.00
11-12-2024	PSBFIAAAA	T0	1	12-12-2024	6.87	10	871.70
11-12-2024	NBHFCAAA	T0	1	12-12-2024	6.85	2	485.00
11-12-2024	NBHFCAA+	T0	1	12-12-2024	6.95	1	12.00
10-12-2024	PSBFIAAAA	T0	1	11-12-2024	6.80	10	842.70
10-12-2024	NBHFCAAA	T0	1	11-12-2024	6.80	2	485.00
09-12-2024	PSBFIAAAA	T0	1	10-12-2024	6.76	11	848.70
09-12-2024	NBHFCAAA	T0	1	10-12-2024	6.71	3	485.00
09-12-2024	NBHFCAA+	T0	1	10-12-2024	6.95	1	45.00
06-12-2024	PSBFIAAAA	T0	3	09-12-2024	6.71	9	908.70
06-12-2024	NBHFCAAA	T0	3	09-12-2024	6.67	4	485.00
06-12-2024	NBHFCAA+	T0	3	09-12-2024	6.85	1	45.00
05-12-2024	PSBFIAAAA	T0	1	06-12-2024	6.67	10	853.70
05-12-2024	NBHFCAAA	T0	1	06-12-2024	6.67	2	485.00
05-12-2024	NBHFCAA+	T0	1	06-12-2024	6.75	1	40.00
04-12-2024	PSBFIAAAA	T0	1	05-12-2024	6.45	11	1,038.70
04-12-2024	NBHFCAAA	T0	1	05-12-2024	6.44	3	555.00
03-12-2024	PSBFIAAAA	T0	1	04-12-2024	6.42	9	998.70
03-12-2024	NBHFCAAA	T0	1	04-12-2024	6.40	2	485.00
02-12-2024	PSBFIAAAA	T0	1	03-12-2024	6.62	11	823.70
02-12-2024	NBHFCAAA	T0	1	03-12-2024	6.57	2	475.00

1.4 Repo Tenor Analysis

Period	Overnight		2-3 Days		4-7 Days	
	% of Total Trades	% of Total Value	% of Total Trades	% of Total Value	% of Total Trades	% of Total Value
Dec-2024	73.87	74.36	26.13	25.64	0.00	0.00
Nov-2024	73.27	73.76	19.35	20.06	7.37	6.17
Oct-2024	74.51	71.21	21.08	25.62	4.41	3.17
Sep-2024	73.23	74.36	20.71	20.53	6.06	5.12
Aug-2024	70.53	70.96	28.02	27.70	1.45	1.35
Jul-2024	74.48	75.75	24.48	23.17	1.04	1.08
Jun-2024	79.87	79.62	14.29	15.03	5.84	5.35
May-2024	71.03	69.48	25.00	25.22	3.97	5.30

Period	Overnight		2-3 Days		4-7 Days	
	% of Total Trades	% of Total Value	% of Total Trades	% of Total Value	% of Total Trades	% of Total Value
Apr-2024	54.95	55.48	45.05	44.52	0.00	0.00
Mar-2024	69.72	70.09	13.38	11.56	16.90	18.34
Feb-2024	81.97	81.47	13.93	14.11	4.10	4.42
Jan-2024	82.61	84.87	6.52	1.77	10.87	13.36
Dec-2023	81.08	82.17	12.16	10.85	6.76	6.98
Nov-2023	63.00	63.44	26.00	24.55	11.00	12.02
Oct-2023	68.75	66.67	31.25	33.33	0.00	0.00
Sep-2023	62.50	78.13	37.50	21.88	0.00	0.00
Aug-2023	0.00	0.00	0.00	0.00	0.00	0.00
Jul-2023*	0.00	0.00	100.00	100.00	0.00	0.00

* Launch on July 28, 2023

1.5 Basket wise Trade Analysis

Basket Type	% of Total Trades	% of Total Value	Average Trade Size (Rs. Crs)	Weighted Average Rate (%)	Max Rate (%)	Min Rate (%)
NBHFC AAA	25.53	37.62	151.08	6.79	7.10	6.40
PSBFI AAA	70.27	60.51	88.26	6.79	7.15	6.40
NBHFC AA+	3.00	0.93	31.90	6.94	7.10	6.75
CORP AA+	0.30	0.07	25.00	6.95	6.95	6.95
CORP AA	0.30	0.07	25.00	7.00	7.00	7.00
CORP AAA	0.60	0.79	135.00	7.00	7.05	6.95

1.6 Netting Factor Analysis

Month	Gross Settlement Value (Rs. Crs)	Net Settlement Value (Rs. Crs)	Netting %
Dec-2024	1,34,617.46	12,895.79	90.42
Nov-2024	89,372.31	12,472.94	86.04
Oct-2024	92,889.43	17,106.15	81.58
Sep-2024	77,670.82	16,311.80	79.00
Aug-2024	79,334.55	16,855.52	78.75
Jul-2024	74,546.04	13,501.83	81.89
Jun-2024	64,675.18	9,071.54	85.97
May-2024	75,608.62	12,627.09	83.30
Apr-2024	56,706.86	8,201.85	85.54
Mar-2024	48,793.38	7,054.92	85.54
Feb-2024	41,790.42	6,121.36	85.35
Jan-2024	8,776.65	2,153.57	75.46
Dec-2023	13,498.23	4,949.68	63.33
Nov-2023	14,927.4	6,158.34	58.74

1.7 Participant Category Analysis

	Borrower				Lender			
	Number of trades	Trade value	% of Total Trades	% of Total Value	Number of trades	Trade value	% of Total Trades	% of Total Value
Stockbroker	23	136.50	6.91	0.40	14	93.50	4.20	0.27
Bank	5	440.00	1.50	1.29	32	1,006.70	9.61	2.95
Primary Dealer	168	27,160.00	50.45	79.57	0	0.00	0.00	0.00

	Borrower				Lender			
	Number of trades	Trade value	% of Total Trades	% of Total Value	Number of trades	Trade value	% of Total Trades	% of Total Value
Mutual Fund	0	0.00	0.00	0.00	287	33,034.30	86.19	96.78
Corporate	13	1,767.80	3.90	5.18	0	0.00	0.00	0.00
NBFC	70	2,437.20	21.02	7.14	0	0.00	0.00	0.00
Merchant	54	2,193.00	16.22	6.42	0	0.00	0.00	0.00

1.8 Repo Rate Comparison

Month	ARCL Repo WAR (%)	CCIL TREPS WAR (%)	CCIL CROMS WAR (%)	OTC Repo WAR (%)
Dec-24	6.80	6.54	6.58	6.87
Nov-24	6.60	6.44	6.42	6.53
Oct-24	6.52	6.36	6.40	7.11
Sept-24	6.66	6.41	6.52	6.75
Aug-24	6.68	6.37	6.45	7.79
Jul-24	6.68	6.43	6.46	6.89
Jun-24	6.77	6.49	6.51	7.01
May-24	6.75	6.53	6.56	7.67
Apr-24	6.73	6.53	6.48	7.67
Mar-24	6.84	6.52	6.60	6.82
Feb-24	6.83	6.14	6.24	7.18
Jan-24	7.08	6.74	6.79	7.72
Dec-23	7.03	6.76	6.78	7.84
Nov-23	7.03	6.77	6.79	7.06

Source: ARCL, RBI - Money Market Operations and CCIL

1.9 Comparison between ARCL Repo and OTC Corporate Bond Repo

Trade Date	ARCL Repo Trades		OTC Repo Trades			
	No. of Trades	Traded Value (Rs. Crores)	ARCL Eligible ISIN		ARCL Ineligible ISIN	
			No. of Trades	Traded Value (Rs. Crores)	No. of trades	Traded Value (Rs. Crores)
02-Dec-24	13	1298.70	0	0.00	0	0.00
03-Dec-24	11	1483.70	0	0.00	0	0.00
04-Dec-24	14	1593.70	0	0.00	0	0.00
05-Dec-24	13	1378.70	0	0.00	1	100.00
06-Dec-24	14	1438.70	0	0.00	0	0.00
09-Dec-24	15	1378.70	0	0.00	0	0.00
10-Dec-24	12	1327.70	0	0.00	0	0.00
11-Dec-24	13	1368.70	0	0.00	0	0.00
12-Dec-24	13	1258.70	1	50.00	0	0.00
13-Dec-24	14	1243.70	0	0.00	0	0.00
16-Dec-24	14	1295.70	0	0.00	0	0.00
17-Dec-24	16	1344.20	0	0.00	0	0.00
18-Dec-24	15	1504.20	0	0.00	0	0.00
19-Dec-24	17	1723.70	0	0.00	0	0.00
20-Dec-24	18	1786.50	0	0.00	0	0.00
23-Dec-24	15	1543.70	0	0.00	0	0.00
24-Dec-24	19	1953.70	0	0.00	0	0.00
26-Dec-24	22	2583.70	0	0.00	0	0.00

Trade Date	ARCL Repo Trades		OTC Repo Trades			
	No. of Trades	Traded Value (Rs. Crores)	ARCL Eligible ISIN		ARCL Ineligible ISIN	
			No. of Trades	Traded Value (Rs. Crores)	No. of trades	Traded Value (Rs. Crores)
27-Dec-24	22	2328.70	0	0.00	2	65.35
30-Dec-24	20	2029.70	0	0.00	0	0.00
31-Dec-24	23	2269.70	0	0.00	0	0.00

1.10 Issuer Contribution to Core SGF in December 2024

Sr.No.	Name of the issuer	Amount in Rs.	Category	Rating
1	ADITYA BIRLA FINANCE LIMITED	2,16,967	NBFC	AAA
2	ADITYA BIRLA HOUSING FINANCE LIMITED	7,70,253	HFC	AAA
3	AXIS FINANCE LIMITED	11,72,929	NBFC	AAA
4	BAJAJ FINANCE LIMITED	11,45,123	NBFC	AAA
5	BAJAJ HOUSING FINANCE LIMITED	8,12,160	HFC	AAA
6	BANK OF BARODA	2,62,49,555	BANK	AAA
7	CHOLAMANDALAM INVESTMENT AND FINANCE COMPANY LTD	10,00,000	NBFC	AA+
8	EMBASSY OFFICE PARKS REIT	24,97,200	CORP	AAA
9	EXPORT IMPORT BANK OF INDIA	62,49,822	FI	AAA
10	GRASIM INDUSTRIES LIMITED	1,00,00,000	CORP	AAA
11	HDB FINANCIAL SERVICES LIMITED	15,64,120	NBFC	AAA
12	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED	61,49,972	PSU	AAA
13	ICICI PRUDENTIAL LIFE INSURANCE COMPANY LIMITED	69,99,932	CORP	AAA
14	IIFL FINANCE LIMITED	9,74,924	NBFC	AAA
15	INDIA INFRASTRUCTURE FINANCE COMPANY LIMITED	39,51,970	PSU	AA
16	INDIAN RAILWAY FINANCE CORPORATION LIMITED	2,59,24,807	PSU	AAA
17	KOTAK MAHINDRA PRIME LIMITED	7,53,526	NBFC	AAA
18	L & T FINANCE LIMITED	7,49,964	NBFC	AAA
19	LARSEN AND TOUBRO LIMITED	74,99,848	CORP	AAA
20	LIC HOUSING FINANCE LIMITED	1,08,23,731	HFC	AAA
21	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	1,30,72,487	FI	AAA
22	NATIONAL HOUSING BANK	1,32,38,440	FI	AAA
23	NUCLEAR POWER CORPORATION OF INDIA LIMITED	3,44,99,742	PSU	AAA
24	POWER FINANCE CORPORATION LIMITED	6,63,53,131	PSU	AAA
25	POWER GRID CORPORATION OF INDIA LIMITED	1,98,75,000	PSU	AAA
26	PUNJAB NATIONAL BANK	2,24,99,899	BANK	AAA
27	REC LIMITED	1,26,90,359	PSU	AAA
28	SHRIRAM FINANCE LIMITED	6,04,827	NBFC	AA+
29	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	81,65,232	FI	AAA
30	SUNDARAM FINANCE LIMITED	9,97,189	NBFC	AAA
31	TATA CAPITAL HOUSING FINANCE LIMITED	8,94,126	HFC	AAA
32	TATA CAPITAL LIMITED	14,28,396	NBFC	AAA

1.11 New Eligible ISINs added in December 2024

Sr.No.	ISIN	Issuer Name	Baskets	Maturity
1	INE860H07IP2	ADITYA BIRLA FINANCE LIMITED	NBHFCAAA	09-10-2033
2	INE860H07IS6	ADITYA BIRLA FINANCE LIMITED	NBHFCAAA	09-10-2033
3	INE860H07IX6	ADITYA BIRLA FINANCE LIMITED	NBHFCAAA	26-02-2027
4	INE860H08EA1	ADITYA BIRLA FINANCE LIMITED	NBHFCAAA	04-12-2028
5	INE860H08EE3	ADITYA BIRLA FINANCE LIMITED	NBHFCAAA	11-06-2031
6	INE860H08EI4	ADITYA BIRLA FINANCE LIMITED	NBHFCAAA	24-06-2033
7	INE860H07HN9	ADITYA BIRLA FINANCE LIMITED	NBHFCAAA	24-07-2026
8	INE831R08092	ADITYA BIRLA HOUSING FINANCE LIMITED	NBHFCAAA	30-10-2034
9	INE831R07516	ADITYA BIRLA HOUSING FINANCE LIMITED	NBHFCAAA	10-03-2028
10	INE831R07326	ADITYA BIRLA HOUSING FINANCE LIMITED	NBHFCAAA	21-03-2025
11	INE238A08377	AXIS BANK LIMITED	TRIIAAA	30-09-2025
12	INE238A08393	AXIS BANK LIMITED	TRIIAAA	27-05-2026
13	INE238A08419	AXIS BANK LIMITED	TRIIAAA	23-11-2026
14	INE238A08435	AXIS BANK LIMITED	TRIIAAA	15-06-2027
15	INE238A08484	AXIS BANK LIMITED	TRIIAAA	13-12-2032
16	INE891K07AC6	AXIS FINANCE LIMITED	NBHFCAAA	19-11-2027
17	INE891K07AB8	AXIS FINANCE LIMITED	NBHFCAAA	19-12-2029
18	INE891K07AD4	AXIS FINANCE LIMITED	NBHFCAAA	19-12-2034
19	INE891K07AA0	AXIS FINANCE LIMITED	NBHFCAAA	28-01-2028
20	INE891K07903	AXIS FINANCE LIMITED	NBHFCAAA	26-02-2027
21	INE891K07671	AXIS FINANCE LIMITED	NBHFCAAA	26-06-2031
22	INE891K07705	AXIS FINANCE LIMITED	NBHFCAAA	22-09-2026
23	INE891K07713	AXIS FINANCE LIMITED	NBHFCAAA	29-09-2025
24	INE891K07721	AXIS FINANCE LIMITED	NBHFCAAA	18-11-2026
25	INE891K07762	AXIS FINANCE LIMITED	NBHFCAAA	30-03-2026
26	INE891K07770	AXIS FINANCE LIMITED	NBHFCAAA	06-05-2025
27	INE891K07796	AXIS FINANCE LIMITED	NBHFCAAA	11-07-2025
28	INE891K07804	AXIS FINANCE LIMITED	NBHFCAAA	24-10-2025
29	INE891K07812	AXIS FINANCE LIMITED	NBHFCAAA	08-09-2027
30	INE891K07820	AXIS FINANCE LIMITED	NBHFCAAA	23-02-2028
31	INE891K07838	AXIS FINANCE LIMITED	NBHFCAAA	20-05-2026
32	INE891K07846	AXIS FINANCE LIMITED	NBHFCAAA	03-08-2026
33	INE891K07853	AXIS FINANCE LIMITED	NBHFCAAA	26-05-2028
34	INE891K07861	AXIS FINANCE LIMITED	NBHFCAAA	30-06-2026
35	INE891K07879	AXIS FINANCE LIMITED	NBHFCAAA	11-12-2026
36	INE891K07895	AXIS FINANCE LIMITED	NBHFCAAA	17-11-2028
37	INE891K07911	AXIS FINANCE LIMITED	NBHFCAAA	26-12-2025
38	INE891K07929	AXIS FINANCE LIMITED	NBHFCAAA	29-01-2029
39	INE891K07937	AXIS FINANCE LIMITED	NBHFCAAA	21-02-2029
40	INE891K07945	AXIS FINANCE LIMITED	NBHFCAAA	27-02-2026
41	INE891K07952	AXIS FINANCE LIMITED	NBHFCAAA	07-05-2027
42	INE891K07960	AXIS FINANCE LIMITED	NBHFCAAA	06-03-2026
43	INE891K07978	AXIS FINANCE LIMITED	NBHFCAAA	19-08-2027
44	INE891K07986	AXIS FINANCE LIMITED	NBHFCAAA	22-05-2029
45	INE891K07994	AXIS FINANCE LIMITED	NBHFCAAA	25-04-2028
46	INE891K08141	AXIS FINANCE LIMITED	NBHFCAAA	26-11-2032
47	INE891K08166	AXIS FINANCE LIMITED	NBHFCAAA	28-10-2033
48	INE296A07TG0	BAJAJ FINANCE LIMITED	NBHFCAAA	26-03-2027
49	INE296A08771	BAJAJ FINANCE LIMITED	NBHFCAAA	15-07-2026
50	INE296A08789	BAJAJ FINANCE LIMITED	NBHFCAAA	21-07-2026
51	INE377Y07524	BAJAJ HOUSING FINANCE LIMITED	NBHFCAAA	17-10-2029

Sr.No.	ISIN	Issuer Name	Baskets	Maturity
52	INE028A08364	BANK OF BARODA	TRIIAAA	28-11-2039
53	INE476A08043	CANARA BANK	TRIIAAA	07-01-2026
54	INE476A08050	CANARA BANK	TRIIAAA	27-04-2026
55	INE476A08076	CANARA BANK	TRIIAAA	11-03-2030
56	INE476A08142	CANARA BANK	TRIIAAA	24-12-2036
57	INE476A08175	CANARA BANK	TRIIAAA	26-08-2032
58	INE667A08021	CANARA BANK	TRIIAAA	23-03-2025
59	INE667A08039	CANARA BANK	TRIIAAA	28-09-2025
60	INE667A08047	CANARA BANK	TRIIAAA	18-12-2025
61	INE041007159	EMBASSY OFFICE PARKS REIT	CORPAAA	14-12-2029
62	INE040A08385	HDFC BANK LIMITED	TRIIAAA	29-06-2027
63	INE040A08427	HDFC BANK LIMITED	TRIIAAA	02-12-2032
64	INE040A08435	HDFC BANK LIMITED	TRIIAAA	16-12-2032
65	INE225R08014	HDFC ERGO GENERAL INSURANCE COMPANY LIMITED	TRIIAAA	09-11-2031
66	INE225R08022	HDFC ERGO GENERAL INSURANCE COMPANY LIMITED	TRIIAAA	19-09-2032
67	INE225R08030	HDFC ERGO GENERAL INSURANCE COMPANY LIMITED	TRIIAAA	20-02-2033
68	INE225R08048	HDFC ERGO GENERAL INSURANCE COMPANY LIMITED	TRIIAAA	26-09-2033
69	INE090A08QO5	ICICI BANK LIMITED	TRIIAAA	29-09-2025
70	INE090A08UD0	ICICI BANK LIMITED	TRIIAAA	17-02-2030
71	INE071G07751	ICICI HOME FINANCE COMPANY LIMITED	NBHFCAAA	12-11-2027
72	INE071G07769	ICICI HOME FINANCE COMPANY LIMITED	NBHFCAAA	24-11-2034
73	INE071G07777	ICICI HOME FINANCE COMPANY LIMITED	NBHFCAAA	25-02-2028
74	INE071G07728	ICICI HOME FINANCE COMPANY LIMITED	NBHFCAAA	20-12-2027
75	INE071G07736	ICICI HOME FINANCE COMPANY LIMITED	NBHFCAAA	19-09-2029
76	INE726G08014	ICICI PRUDENTIAL LIFE INSURANCE COMPANY LIMITED	TRIIAAA	06-11-2030
77	INE726G08022	ICICI PRUDENTIAL LIFE INSURANCE COMPANY LIMITED	TRIIAAA	19-12-2034
78	INE530B07419	IIFL FINANCE LIMITED	NBHFCAA	03-12-2026
79	INE053F08437	INDIAN RAILWAY FINANCE CORPORATION LIMITED	PSBFIAAA	14-11-2039
80	INE053F08445	INDIAN RAILWAY FINANCE CORPORATION LIMITED	PSBFIAAA	16-12-2034
81	INE202E08250	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LIMITED	PSBFIAAA	27-11-2031
82	INE975F07IC0	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	23-04-2026
83	INE975F07HT6	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	21-10-2025
84	INE975F07HU4	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	04-11-2025
85	INE975F07HV2	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	29-01-2026
86	INE975F07IB2	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	19-05-2026
87	INE975F07ID8	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	23-02-2026
88	INE975F07IE6	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	23-06-2026
89	INE975F07II7	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	18-07-2025
90	INE975F07IJ5	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	18-08-2026
91	INE975F07IK3	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	05-05-2025
92	INE975F07IL1	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	26-09-2025
93	INE975F07IM9	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	06-10-2026
94	INE975F07IN7	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	19-12-2025
95	INE975F07IO5	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	27-11-2026
96	INE975F07IP2	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	28-01-2027
97	INE975F07IQ0	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	27-05-2027
98	INE975F07IR8	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	21-06-2027

Sr.No.	ISIN	Issuer Name	Baskets	Maturity
99	INE975F07IS6	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	20-08-2027
100	INE975F08CR9	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	31-12-2025
101	INE975F08CT5	KOTAK MAHINDRA INVESTMENTS LIMITED	NBHFCAAA	24-03-2027
102	INE916DA7SX8	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	19-11-2027
103	INE916D08DX4	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	07-12-2027
104	INE916DA7RM3	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	17-03-2025
105	INE916DA7RN1	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	22-04-2025
106	INE916DA7RP6	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	19-07-2027
107	INE916DA7RR2	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	20-08-2025
108	INE916DA7RS0	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	20-08-2026
109	INE916DA7RT8	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	16-09-2025
110	INE916DA7RU6	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	21-07-2025
111	INE916DA7RV4	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	20-10-2025
112	INE916DA7RW2	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	20-02-2026
113	INE916DA7RX0	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	17-09-2027
114	INE916DA7SA6	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	12-12-2025
115	INE916DA7SB4	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	13-01-2026
116	INE916DA7SC2	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	20-05-2025
117	INE916DA7SD0	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	20-11-2025
118	INE916DA7SF5	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	22-06-2026
119	INE916DA7SG3	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	20-06-2025
120	INE916DA7SH1	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	22-05-2026
121	INE916DA7SI9	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	10-07-2026
122	INE916DA7SK5	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	10-04-2026
123	INE916DA7SL3	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	09-11-2026
124	INE916DA7SM1	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	15-12-2028
125	INE916DA7SN9	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	11-01-2027
126	INE916DA7SO7	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	21-04-2027
127	INE916DA7SP4	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	21-12-2026
128	INE916DA7SQ2	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	15-03-2029
129	INE916DA7SR0	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	10-02-2027
130	INE916DA7SS8	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	24-04-2029
131	INE916DA7SU4	KOTAK MAHINDRA PRIME LIMITED	NBHFCAAA	21-06-2027
132	INE018A08BL4	LARSEN AND TOUBRO LIMITED	CORPAAA	05-12-2034
133	INE115A07QZ8	LIC HOUSING FINANCE LIMITED	NBHFCAAA	22-10-2027
134	INE0CCU07132	MINDSPACE BUSINESS PARKS REIT	CORPAAA	18-02-2028
135	INE557F08GB0	NATIONAL HOUSING BANK	PSBFIAAA	03-10-2031
136	INE572E07191	PNB HOUSING FINANCE LIMITED	NBHFCAA+	29-11-2027
137	INE134E08NF8	POWER FINANCE CORPORATION LIMITED	PSBFIAAA	15-01-2035
138	INE134E08NG6	POWER FINANCE CORPORATION LIMITED	PSBFIAAA	16-01-2040
139	INE020B08FM7	REC LIMITED	PSBFIAAA	30-04-2035
140	INE721A07SC8	SHRIRAM FINANCE LIMITED	NBHFCAA+	30-05-2026
141	INE556F08KU4	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	PSBFIAAA	12-06-2028
142	INE667F07IY7	SUNDARAM HOME FINANCE LIMITED	NBHFCAAA	02-02-2028
143	INE667F07IW1	SUNDARAM HOME FINANCE LIMITED	NBHFCAAA	29-10-2029
144	INE667F07IX9	SUNDARAM HOME FINANCE LIMITED	NBHFCAAA	21-12-2029
145	INE667F07IF6	SUNDARAM HOME FINANCE LIMITED	NBHFCAAA	02-09-2025
146	INE667F07IG4	SUNDARAM HOME FINANCE LIMITED	NBHFCAAA	27-10-2027
147	INE667F07II0	SUNDARAM HOME FINANCE LIMITED	NBHFCAAA	08-12-2027
148	INE667F07IJ8	SUNDARAM HOME FINANCE LIMITED	NBHFCAAA	03-02-2026
149	INE667F07IK6	SUNDARAM HOME FINANCE LIMITED	NBHFCAAA	20-03-2026
150	INE667F07IL4	SUNDARAM HOME FINANCE LIMITED	NBHFCAAA	13-05-2026
151	INE667F07IM2	SUNDARAM HOME FINANCE LIMITED	NBHFCAAA	26-05-2025

Sr.No.	ISIN	Issuer Name	Baskets	Maturity
152	INE667F07IN0	SUNDARAM HOME FINANCE LIMITED	NBHFCAAA	25-08-2026
153	INE667F07IO8	SUNDARAM HOME FINANCE LIMITED	NBHFCAAA	27-10-2026
154	INE667F07IP5	SUNDARAM HOME FINANCE LIMITED	NBHFCAAA	19-12-2025
155	INE667F07IR1	SUNDARAM HOME FINANCE LIMITED	NBHFCAAA	28-03-2034
156	INE667F07IS9	SUNDARAM HOME FINANCE LIMITED	NBHFCAAA	12-06-2029
157	INE667F07IT7	SUNDARAM HOME FINANCE LIMITED	NBHFCAAA	04-09-2026
158	INE667F07IU5	SUNDARAM HOME FINANCE LIMITED	NBHFCAAA	27-11-2026
159	INE481G08107	ULTRATECH CEMENT LIMITED	CORPAAA	24-11-2034

2 Regulatory Updates

2.1 SEBI Circulars

Date	Circular Details
10-Dec-2024	Revised Guidelines for Capacity Planning and Real Time Performance Monitoring framework of Market Infrastructure Institutions (MIIs)
20-Dec-2024	Policy for Sharing Data for the Purpose of Research / Analysis
30-Dec-2024	Master Circular for Stock Exchanges and Clearing Corporations
31-Dec-2024	Clarifications to Cybersecurity and Cyber Resilience Framework (CSCRF) for SEBI Regulated Entities (REs)

2.2 SEBI Reports for Public Comments

Date	Consultation Paper
06-Dec-2024	Consultation paper on Draft Circular to provide clarity on provisions related to association of persons regulated by the Board, MIIs and their agents with persons carrying on prohibited activities
13-Dec-2024	Extension in timeline to submit comments on consultation paper on Process for appointment of specific KMPs of an MII; and cooling-off period for KMPs and Directors of an MII joining a competing MII
13-Dec-2024	Extension in timeline to submit comments on consultation paper on Review of Ownership and Economic Structure of Clearing Corporations

2.3 RBI Circulars / Notifications

Date	Circular Details
-	-

2.4 ARCL Circulars

Date	Circular Details
04-Dec-2024	Fit and Proper Declaration from Shareholders
13-Dec-2024	Holiday 2025
27-Dec-2024	List of Additional eligible securities for Dec 2024-4

About Us

AMC Repo Clearing Limited (ARCL), is a Limited Purpose Clearing Corporation, recognized by SEBI under SECC Regulations 2018, with the objective of providing clearing and settlement services with guaranteed settlement for repo trades in corporate debt securities.

RBI has granted Certificate of Authorisation to ARCL under Payment and Settlement System (PSS) Act, 2007, to offer Central Counterparty (CCP) services for repo transactions and it has also approved ARCL to act as a Tri-party Repo agent for tri-party repo trades in corporate debt securities.

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