

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

DEPARTMENT : SECURITIES LENDING & BORROWING SCHEME (SLBS)	
Download Ref No : NCL/CMPT/43422	Date : February 04, 2020
Circular Ref. No : 010/2020	

All Participants / Custodians,

Sub: SLBS - Settlement Calendar for March 2020

In pursuance of circular no. NCL/CMPT/43084 dated January 01, 2020 it is hereby notified that the Clearing Corporation will observe the following settlement schedules for March 2020.

- 1) The settlement schedule for First Leg Settlement (Settlement Type 'L') is placed in Annexure 'A'
- 2) The settlement schedule for Reverse Leg Settlement (Settlement Type 'P') is placed in Annexure 'B'
- 3) The settlement schedule for Reverse Leg Auction (Settlement Type 'Q') is placed in Annexure 'C'

**For and on behalf of
NSE Clearing Limited**Sunil Bhatia
Senior Manager

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Annexure 'A'				
SETTLEMENT CALENDAR SLBS FIRST LEG				
Settlement Type	Settlement Number	Trade Date	Custodial Confirmation Date	Settlement Date
L	2020044	02-Mar-20	02-Mar-20	03-Mar-20
L	2020045	03-Mar-20	03-Mar-20	04-Mar-20
L	2020046	04-Mar-20	04-Mar-20	05-Mar-20
L	2020047	05-Mar-20	05-Mar-20	06-Mar-20
L	2020048	06-Mar-20	06-Mar-20	09-Mar-20
L	2020049	09-Mar-20	09-Mar-20	11-Mar-20
L	2020050	11-Mar-20	11-Mar-20	12-Mar-20
L	2020051	12-Mar-20	12-Mar-20	13-Mar-20
L	2020052	13-Mar-20	13-Mar-20	16-Mar-20
L	2020053	16-Mar-20	16-Mar-20	17-Mar-20
L	2020054	17-Mar-20	17-Mar-20	18-Mar-20
L	2020055	18-Mar-20	18-Mar-20	19-Mar-20
L	2020056	19-Mar-20	19-Mar-20	20-Mar-20
L	2020057	20-Mar-20	20-Mar-20	23-Mar-20
L	2020058	23-Mar-20	23-Mar-20	24-Mar-20
L	2020059	24-Mar-20	24-Mar-20	26-Mar-20
L	2020060	25-Mar-20	25-Mar-20	26-Mar-20
L	2020061	26-Mar-20	26-Mar-20	27-Mar-20
L	2020062	27-Mar-20	27-Mar-20	30-Mar-20
L	2020063	30-Mar-20	30-Mar-20	31-Mar-20
L	2020064	31-Mar-20	31-Mar-20	03-Apr-20

Annexure 'B'			
Settlement Calendar SLBS Reverse Leg			
Series	Settlement Type	Settlement Number	Reverse Leg Settlement Date
3	P	2020503	05-Mar-20
4	P	2020504	03-Apr-20
5	P	2020505	08-May-20
6	P	2020506	04-Jun-20
7	P	2020507	02-Jul-20
8	P	2020508	06-Aug-20
9	P	2020509	03-Sep-20
10	P	2020510	01-Oct-20
11	P	2020511	05-Nov-20
12	P	2020512	03-Dec-20
1	P	2021501	07-Jan-21
2	P	2021502	04-Feb-21
3*	P	2021503	04-Mar-21
*3 Series expiring on 04-Mar-21 will be available from 06-Mar-20, after expiry of current 3 series on 05-Mar-20			

Annexure 'C'
Settlement Calendar SLBS Auction Reverse Leg

Series	Settlement Type	Settlement Number	Transaction Date	Custodial Confirmation Date	Settlement Date
3	Q	2020503	05-Mar-20	05-Mar-20	06-Mar-20
4	Q	2020504	03-Apr-20	03-Apr-20	07-Apr-20
5	Q	2020505	08-May-20	08-May-20	11-May-20
6	Q	2020506	04-Jun-20	04-Jun-20	05-Jun-20
7	Q	2020507	02-Jul-20	02-Jul-20	03-Jul-20
8	Q	2020508	06-Aug-20	06-Aug-20	07-Aug-20
9	Q	2020509	03-Sep-20	03-Sep-20	04-Sep-20
10	Q	2020510	01-Oct-20	01-Oct-20	05-Oct-20
11	Q	2020511	05-Nov-20	05-Nov-20	06-Nov-20
12	Q	2020512	03-Dec-20	03-Dec-20	04-Dec-20
1	Q	2021501	07-Jan-21	07-Jan-21	08-Jan-21
2	Q	2021502	04-Feb-21	04-Feb-21	05-Feb-21
3	Q	2021503	04-Mar-21	04-Mar-21	05-Mar-21