NATIONAL SECURITIES CLEARING CORPORATION LIMITED

DEPARTMENT : FUTURES & OPTIONS	
Download Ref No : NSCCL/CMPT/36028	Date : October 05, 2017
Circular Ref. No : 115/2017	

All Members,

Sub: Settlement schedule and client margin reporting on account of Muhurat Trading Session

This has reference to circular no.113/2017 (Download Ref No. NSE/FAOP/35994) dated October 04, 2017 regarding the Muhurat Trading session on account of Diwali to be held on Thursday, October 19, 2017. In this regard, members may please note the following:

1. Two risk parameter files based on prices of the securities at previous close, and at the end of day shall be provided.

2. Reporting time of holdings for FPI (category I & II) /MF for additional limits in index products will be 20:30 and 21:00 hours respectively.

3. On account of trading on October 19, 2017, the pay in/pay out transactions for the same shall be settled on October 23, 2017. The settlements due on October 23, 2017 shall be done on a sequential basis as given below:

Settlement Date	Settlement sequence	Trade Date	Pay-in-time at NSCCL on settlement day
23-Oct-17	1st round	18-Oct-17	11:00 hrs
23-Oct-17	2nd round	19-Oct-17	12:30 hrs

4. Client Margin Reporting:- The schedule for client margin reporting on account of Muhurat Trading on October 19, 2017 shall be as under:

Trade Date	Sign Off Date
11-Oct-17	18-Oct-17
12-Oct-17	19-Oct-17
13-Oct-17	23-Oct-17
16-Oct-17	24-Oct-17
17-Oct-17	25-Oct-17
18-Oct-17	26-Oct-17
19-Oct-17	27-Oct-17

For and on behalf of
National Securities Clearing Corporation Ltd.

Ashwini Goraksha
Manager

Telephone No	Fax No	Email id
1800 266 00 57	022 - 26598282	fao_clearing_ops@nsccl.co.in