

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

DEPARTMENT : SECURITIES LENDING & BORROWING SCHEME (SLBS)	
Download Ref No : NCL/CMPT/44063	Date : April 03, 2020
Circular Ref. No : 030/2020	

All Participants / Custodians,

Sub: SLBS - Settlement Calendar for May 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 May 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

Toll Free No	Fax No	Email id
1800 266 00 57	022-26598269	securities_ops@nsccl.co.in

Annexure 'A'				
SETTLEMENT CALENDAR SLBS FIRST LEG				
Settlement Type	Settlement Number	Trade Date	Custodial Confirmation Date	Settlement Date
L	2020083	04-May-20	04-May-20	05-May-20
L	2020084	05-May-20	05-May-20	06-May-20
L	2020085	06-May-20	06-May-20	08-May-20
L	2020086	07-May-20	07-May-20	08-May-20
L	2020087	08-May-20	08-May-20	11-May-20
L	2020088	11-May-20	11-May-20	12-May-20
L	2020089	12-May-20	12-May-20	13-May-20
L	2020090	13-May-20	13-May-20	14-May-20
L	2020091	14-May-20	14-May-20	15-May-20
L	2020092	15-May-20	15-May-20	18-May-20
L	2020093	18-May-20	18-May-20	19-May-20
L	2020094	19-May-20	19-May-20	20-May-20
L	2020095	20-May-20	20-May-20	21-May-20
L	2020096	21-May-20	21-May-20	22-May-20
L	2020097	22-May-20	22-May-20	26-May-20
L	2020098	26-May-20	26-May-20	27-May-20
L	2020099	27-May-20	27-May-20	28-May-20
L	2020100	28-May-20	28-May-20	29-May-20
L	2020101	29-May-20	29-May-20	01-Jun-20

Annexure 'B'			
Settlement Calendar SLBS Reverse Leg			
Series	Settlement Type	Settlement Number	Reverse Leg Settlement Date
5	P	2020505	8-May-20
6	P	2020506	4-Jun-20
7	P	2020507	2-Jul-20
8	P	2020508	6-Aug-20
9	P	2020509	3-Sep-20
10	P	2020510	1-Oct-20
11	P	2020511	5-Nov-20
12	P	2020512	3-Dec-20
1	P	2021501	7-Jan-21
2	P	2021502	4-Feb-21
3	P	2021503	4-Mar-21
4	P	2021504	2-Apr-21
5*	P	2021505	6-May-21
*5 Series expiring on 06-May-21 will be available from 11-May-20, after expiry of current 5 series on 08-May-20			

Annexure 'C'					
Settlement Calendar SLBS Auction Reverse Leg					
Series	Settlement Type	Settlement Number	Transaction Date	Custodial Confirmation Date	Settlement Date
5	Q	2020505	8-May-20	8-May-20	11-May-20
6	Q	2020506	4-Jun-20	4-Jun-20	5-Jun-20
7	Q	2020507	2-Jul-20	2-Jul-20	3-Jul-20
8	Q	2020508	6-Aug-20	6-Aug-20	7-Aug-20
9	Q	2020509	3-Sep-20	3-Sep-20	4-Sep-20
10	Q	2020510	1-Oct-20	1-Oct-20	5-Oct-20
11	Q	2020511	5-Nov-20	5-Nov-20	6-Nov-20
12	Q	2020512	3-Dec-20	3-Dec-20	4-Dec-20
1	Q	2021501	7-Jan-21	7-Jan-21	8-Jan-21
2	Q	2021502	4-Feb-21	4-Feb-21	5-Feb-21
3	Q	2021503	4-Mar-21	4-Mar-21	5-Mar-21
4	Q	2021504	2-Apr-21	2-Apr-21	5-Apr-21
5	Q	2021505	6-May-21	6-May-21	7-May-21