

**NSE Clearing Limited**

(Formerly known as National Securities Clearing Corporation Limited)

| <b>DEPARTMENT : SECURITIES LENDING &amp; BORROWING SCHEME (SLBS)</b> |                         |
|----------------------------------------------------------------------|-------------------------|
| Download Ref No : NCL/CMPT/45944                                     | Date : October 06, 2020 |
| Circular Ref. No : 075 /2020                                         |                         |

All Participants / Custodians,

**Sub: SLBS - Settlement Calendar for November 2020**

In pursuance of circular no. NCL/CMPT/45573 dated January 01, 2020 it is hereby notified that the Clearing Corporation will observe the following settlement schedules for November 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  
Chief Manager

| <b>Toll Free No</b> | <b>Fax No</b> | <b>Email id</b>                                                            |
|---------------------|---------------|----------------------------------------------------------------------------|
| 1800 266 00 57      | 022-26598269  | <a href="mailto:securities_ops@nsccl.co.in">securities_ops@nsccl.co.in</a> |

| Annexure 'A'                       |                   |            |                             |                 |
|------------------------------------|-------------------|------------|-----------------------------|-----------------|
| SETTLEMENT CALENDAR SLBS FIRST LEG |                   |            |                             |                 |
| Settlement Type                    | Settlement Number | Trade Date | Custodial Confirmation Date | Settlement Date |
| L                                  | 2020211           | 02-Nov-20  | 02-Nov-20                   | 03-Nov-20       |
| L                                  | 2020212           | 03-Nov-20  | 03-Nov-20                   | 04-Nov-20       |
| L                                  | 2020213           | 04-Nov-20  | 04-Nov-20                   | 05-Nov-20       |
| L                                  | 2020214           | 05-Nov-20  | 05-Nov-20                   | 06-Nov-20       |
| L                                  | 2020215           | 06-Nov-20  | 06-Nov-20                   | 09-Nov-20       |
| L                                  | 2020216           | 09-Nov-20  | 09-Nov-20                   | 10-Nov-20       |
| L                                  | 2020217           | 10-Nov-20  | 10-Nov-20                   | 11-Nov-20       |
| L                                  | 2020218           | 11-Nov-20  | 11-Nov-20                   | 12-Nov-20       |
| L                                  | 2020219           | 12-Nov-20  | 12-Nov-20                   | 13-Nov-20       |
| L                                  | 2020220           | 13-Nov-20  | 13-Nov-20                   | 17-Nov-20       |
| L                                  | 2020221           | 14-Nov-20  | 14-Nov-20                   | 17-Nov-20       |
| L                                  | 2020222           | 17-Nov-20  | 17-Nov-20                   | 18-Nov-20       |
| L                                  | 2020223           | 18-Nov-20  | 18-Nov-20                   | 19-Nov-20       |
| L                                  | 2020224           | 19-Nov-20  | 19-Nov-20                   | 20-Nov-20       |
| L                                  | 2020225           | 20-Nov-20  | 20-Nov-20                   | 23-Nov-20       |
| L                                  | 2020226           | 23-Nov-20  | 23-Nov-20                   | 24-Nov-20       |
| L                                  | 2020227           | 24-Nov-20  | 24-Nov-20                   | 25-Nov-20       |
| L                                  | 2020228           | 25-Nov-20  | 25-Nov-20                   | 26-Nov-20       |
| L                                  | 2020229           | 26-Nov-20  | 26-Nov-20                   | 27-Nov-20       |
| L                                  | 2020230           | 27-Nov-20  | 27-Nov-20                   | 01-Dec-20       |

| <b>Annexure 'B'</b>                                                                                               |                        |                          |                                    |
|-------------------------------------------------------------------------------------------------------------------|------------------------|--------------------------|------------------------------------|
| <b>Settlement Calendar SLBS Reverse Leg</b>                                                                       |                        |                          |                                    |
| <b>Series</b>                                                                                                     | <b>Settlement Type</b> | <b>Settlement Number</b> | <b>Reverse Leg Settlement Date</b> |
| 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                          |
| 4                                                                                                                 | P                      | 2021504                  | 02-Apr-21                          |
| 5                                                                                                                 | P                      | 2021505                  | 06-May-21                          |
| 6                                                                                                                 | P                      | 2021506                  | 03-Jun-21                          |
| 7                                                                                                                 | P                      | 2021507                  | 01-Jul-21                          |
| 8                                                                                                                 | P                      | 2021508                  | 05-Aug-21                          |
| 9                                                                                                                 | P                      | 2021509                  | 02-Sep-21                          |
| 10                                                                                                                | P                      | 2021510                  | 07-Oct-21                          |
| 11*                                                                                                               | P                      | 2021511                  | 04-Nov-21                          |
| *11 Series expiring on 04-Nov-21 will be available from 06-Nov-20, after expiry of current 11 series on 05-Nov-20 |                        |                          |                                    |

| Annexure 'C'                                 |                 |                   |                  |                             |                 |
|----------------------------------------------|-----------------|-------------------|------------------|-----------------------------|-----------------|
| Settlement Calendar SLBS Auction Reverse Leg |                 |                   |                  |                             |                 |
| Series                                       | Settlement Type | Settlement Number | Transaction Date | Custodial Confirmation Date | Settlement Date |
| 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       |
| 4                                            | Q               | 2021504           | 02-Apr-21        | 02-Apr-21                   | 05-Apr-21       |
| 5                                            | Q               | 2021505           | 06-May-21        | 06-May-21                   | 07-May-21       |
| 6                                            | Q               | 2021506           | 03-Jun-21        | 03-Jun-21                   | 04-Jun-21       |
| 7                                            | Q               | 2021507           | 01-Jul-21        | 01-Jul-21                   | 02-Jul-21       |
| 8                                            | Q               | 2021508           | 05-Aug-21        | 05-Aug-21                   | 06-Aug-21       |
| 9                                            | Q               | 2021509           | 02-Sep-21        | 02-Sep-21                   | 03-Sep-21       |
| 10                                           | Q               | 2021510           | 07-Oct-21        | 07-Oct-21                   | 08-Oct-21       |
| 11                                           | Q               | 2021511           | 04-Nov-21        | 04-Nov-21                   | 05-Nov-21       |