

NSE Clearing Limited

DEPARTMENT : FUTURES AND OPTIONS SEGMENT

Download Ref No: NCL/CMPT/46254

Date : November 04, 2020

Circular Ref. No: 155/2020

All Members,

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

In view of Muhurat Trading session on account of Diwali to be held on Saturday, November 14, 2020, 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 20:15 and 20:45 hours respectively.
3. On account of trading on November 14, 2020, the pay in/pay out transactions for the trade date November 13, 2020 and November 14, 2020 shall be settled on November 17, 2020 at 8:30 am.
4. Client Margin Reporting:- The schedule for client margin reporting on account of Muhurat Trading on November 14, 2020 shall be as under:

Trade Date	Cut Off Date
05-Nov-20	12-Nov-20
06-Nov-20	13-Nov-20
09-Nov-20	14-Nov-20
10-Nov-20	17-Nov-20
11-Nov-20	18-Nov-20
12-Nov-20	19-Nov-20
13-Nov-20	20-Nov-20
14-Nov-20	23-Nov-20

5. Timings for custodian participant (CP) code modification for trades done on November 14, 2020 shall be 18:15 hrs – 19:25 hrs.

**For and on behalf of
NSE Clearing Limited**

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Associate Vice President

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