

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

DEPARTMENT : SECURITIES LENDING & BORROWING SCHEME (SLBS)	
Download Ref No : NCL/CMPT/46257	Date : November 04, 2020
Circular Ref. No : 084/2020	

All Participants / Custodians,

Sub: SLBS - Settlement Calendar for December 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 December 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

Toll Free No	Fax No	Email id
1800 266 00 50	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	2020231	01-Dec-20	01-Dec-20	02-Dec-20
L	2020232	02-Dec-20	02-Dec-20	03-Dec-20
L	2020233	03-Dec-20	03-Dec-20	04-Dec-20
L	2020234	04-Dec-20	04-Dec-20	07-Dec-20
L	2020235	07-Dec-20	07-Dec-20	08-Dec-20
L	2020236	08-Dec-20	08-Dec-20	09-Dec-20
L	2020237	09-Dec-20	09-Dec-20	10-Dec-20
L	2020238	10-Dec-20	10-Dec-20	11-Dec-20
L	2020239	11-Dec-20	11-Dec-20	14-Dec-20
L	2020240	14-Dec-20	14-Dec-20	15-Dec-20
L	2020241	15-Dec-20	15-Dec-20	16-Dec-20
L	2020242	16-Dec-20	16-Dec-20	17-Dec-20
L	2020243	17-Dec-20	17-Dec-20	18-Dec-20
L	2020244	18-Dec-20	18-Dec-20	21-Dec-20
L	2020245	21-Dec-20	21-Dec-20	22-Dec-20
L	2020246	22-Dec-20	22-Dec-20	23-Dec-20
L	2020247	23-Dec-20	23-Dec-20	24-Dec-20
L	2020248	24-Dec-20	24-Dec-20	28-Dec-20
L	2020249	28-Dec-20	28-Dec-20	29-Dec-20
L	2020250	29-Dec-20	29-Dec-20	30-Dec-20
L	2020251	30-Dec-20	30-Dec-20	31-Dec-20
L	2020252	31-Dec-20	31-Dec-20	01-Jan-21

Annexure 'B'			
Settlement Calendar SLBS Reverse Leg			
Series	Settlement Type	Settlement Number	Reverse Leg Settlement Date
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
12*	P	2021512	02-Dec-21
*12 Series expiring on 02-Dec-21 will be available from 04-Dec-20, after expiry of current 12 series on 03-Dec-20			

Annexure 'C'					
Settlement Calendar SLBS Auction Reverse Leg					
Series	Settlement Type	Settlement Number	Transaction Date	Custodial Confirmation Date	Settlement Date
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
12	Q	2021512	02-Dec-21	02-Dec-21	03-Dec-21