

NSE Clearing Limited

Circular

Department: FUTURES AND OPTIONS SEGMENT	
Download Ref No: NCL/CMPT/54060	Date: October 13, 2022
Circular Ref. No: 129/2022	

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 Monday, October 24, 2022, 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 October 24, 2022, the pay in/pay out transactions for the trade date October 21, 2022 and October 24, 2022 shall be settled on October 25, 2022 at 8:30 am.
4. Client Margin Reporting:- The schedule for client margin reporting on account of Muhurat Trading on October 24, 2022 shall be as under:

Trade Date	Cut Off Date
17-Oct-22	24-Oct-22
18-Oct-22	25-Oct-22
19-Oct-22	27-Oct-22
20-Oct-22	28-Oct-22
21-Oct-22	31-Oct-22
24-Oct-22	01-Nov-22

5. Timings for custodian participant (CP) code modification/ Give up confirmation for trades done on October 24, 2022 shall be 18:15 hrs – 19:25 hrs.
6. Collateral Allocation
The collateral allocation window in NMASS shall be open from 5:00 pm to 9:00 pm.

NSE Clearing Limited

For and on behalf of
NSE Clearing Limited

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Associate Vice President

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