

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Ltd.)

Circular

Department: SECURITIES LENDING & BORROWING SCHEME (SLBS)	
Download Ref No: NCL/CMPT/60050	Date: January 02, 2024
Circular Ref. No: 001/2024	

All Participants / Custodians,

Sub: SLBS - Settlement Calendar for February 2024

In pursuance of circular no. NCL/CMPT/55103 dated January 02, 2023 it is hereby notified that the Clearing Corporation will observe the following settlement schedules for February 2024.

- 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**

Prashant Shinde

Chief Manager

NSE Clearing Limited

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Annexure 'A'				
SETTLEMENT CALENDAR SLBS FIRST LEG				
Settlement Type	Settlement Number	Trade Date	Custodial Confirmation Date	Settlement Date
L	2024023	1-Feb-24	1-Feb-24	2-Feb-24
L	2024024	2-Feb-24	2-Feb-24	5-Feb-24
L	2024025	5-Feb-24	5-Feb-24	6-Feb-24
L	2024026	6-Feb-24	6-Feb-24	7-Feb-24
L	2024027	7-Feb-24	7-Feb-24	8-Feb-24
L	2024028	8-Feb-24	8-Feb-24	9-Feb-24
L	2024029	9-Feb-24	9-Feb-24	12-Feb-24
L	2024030	12-Feb-24	12-Feb-24	13-Feb-24
L	2024031	13-Feb-24	13-Feb-24	14-Feb-24
L	2024032	14-Feb-24	14-Feb-24	15-Feb-24
L	2024033	15-Feb-24	15-Feb-24	16-Feb-24
L	2024034	16-Feb-24	16-Feb-24	20-Feb-24
L	2024035	19-Feb-24	19-Feb-24	20-Feb-24
L	2024036	20-Feb-24	20-Feb-24	21-Feb-24
L	2024037	21-Feb-24	21-Feb-24	22-Feb-24
L	2024038	22-Feb-24	22-Feb-24	23-Feb-24
L	2024039	23-Feb-24	23-Feb-24	26-Feb-24
L	2024040	26-Feb-24	26-Feb-24	27-Feb-24
L	2024041	27-Feb-24	27-Feb-24	28-Feb-24
L	2024042	28-Feb-24	28-Feb-24	29-Feb-24
L	2024043	29-Feb-24	29-Feb-24	1-Mar-24

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Annexure 'B'			
Settlement Calendar SLBS Reverse Leg			
Series	Settlement Type	Settlement Number	Reverse Leg Settlement Date
02	P	2024502	1-Feb-24
03	P	2024503	7-Mar-24
04	P	2024504	4-Apr-24
05	P	2024505	2-May-24
06	P	2024506	6-Jun-24
07	P	2024507	4-Jul-24
08	P	2024508	1-Aug-24
09	P	2024509	5-Sep-24
10	P	2024510	3-Oct-24
11	P	2024511	7-Nov-24
12	P	2024512	5-Dec-24
01	P	2025501	2-Jan-25
02	P	2025502	6-Feb-25
*02 Series expiring on 06-Feb-25 will be available from 02-Feb-24, after expiry of current 02 series on 01-Feb-24			

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Annexure 'C'					
Settlement Calendar SLBS Auction Reverse Leg					
Series	Settlement Type	Settlement Number	Transaction Date	Custodial Confirmation Date	Settlement Date
02	Q	2024502	1-Feb-24	1-Feb-24	2-Feb-24
03	Q	2024503	7-Mar-24	7-Mar-24	8-Mar-24
04	Q	2024504	4-Apr-24	4-Apr-24	5-Apr-24
05	Q	2024505	2-May-24	2-May-24	3-May-24
06	Q	2024506	6-Jun-24	6-Jun-24	7-Jun-24
07	Q	2024507	4-Jul-24	4-Jul-24	5-Jul-24
08	Q	2024508	1-Aug-24	1-Aug-24	2-Aug-24
09	Q	2024509	5-Sep-24	5-Sep-24	6-Sep-24
10	Q	2024510	3-Oct-24	3-Oct-24	4-Oct-24
11	Q	2024511	7-Nov-24	7-Nov-24	8-Nov-24
12	Q	2024512	5-Dec-24	5-Dec-24	6-Dec-24
01	Q	2025501	2-Jan-25	2-Jan-25	3-Jan-25
02	Q	2025502	6-Feb-25	6-Feb-25	7-Feb-25