

NSE Clearing Limited

Department: FUTURES AND OPTIONS SEGMENT	
Download Ref No: NCL/CMPT/60138	Date: January 05, 2024
Circular Ref. No: 002/2023	

All Members,

Sub: Clearing and settlement timings for special live trading session on 20-Jan-2024

This is with reference to NCL Circular no. NCL/CMPT/44701 dated June 19, 2020, regarding 'Unannounced operations from Disaster Recovery (DR) Site', circular no. NSE/MSD/59999 dated December 28, 2023, regarding 'the live trading sessions on January 20, 2024 (Saturday) with intraday switch over to DR site', circular no. NCL/CMPT/60016 regarding 'Special Trading session to be held on Saturday, January 20, 2024' and circular no. NCL/CMPT/59945 dated December 26, 2023, 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 13:30 and 14:00 hours respectively.
3. On account of trading on January 20, 2024, the pay in/pay out transactions for the trade date January 19, 2024, and January 20, 2024, shall be settled on January 22, 2024, at 8:30 am.
4. Client Margin Reporting: - The schedule for client margin reporting on account of Special Live Trading Session on January 20, 2024, shall be as under:

Trade Date	Cut Off Date
15-Jan-24	20-Jan-24
16-Jan-24	22-Jan-24
17-Jan-24	23-Jan-24
18-Jan-24	24-Jan-24
19-Jan-24	25-Jan-24
20-Jan-24	29-Jan-24

5. Timings for custodian participant (CP) code modification/ Give up confirmation for trades done on January 20, 2024, shall be 09:15 hrs. – 12:40 hrs.

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6. Collateral -

Collateral Type	Request Type	Session 1	Session 2
Cash Addition	-	07:00 to 10:00	11:00 to 13:15
Allocation of Collaterals	Immediate	07:00 to 10:00	11:00 to 14:00
Securities Release request cut off time	-	08:00 to 10:00	11:00 to 14:00
Cash Release (only for cash deposited on the day)	EOD and Value Date only	07:15 to 10:00	11:00 to 13:15

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

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