

NSE Clearing Limited

Circular

SECURITIES LENDING & BORROWING SCHEME (SLBS)	
Download Ref No: NCL/CMPT/72226	Date: Jan 09, 2025
Circular Ref. No: 004/2026	

All Participants / Custodians,

Sub: SLBS - Settlement Calendar for Feb 2026

In pursuance of circular no. NCL/CMPT/ 67763 dated April 30, 2025, it is hereby notified that the Clearing Corporation will observe the following settlement schedules for Feb 2026.

- 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
Associate Vice President

NSE Clearing Limited

Annexure 'A'				
SETTLEMENT CALENDAR SLBS FIRST LEG				
Settlement Type	Settlement Number	Trade Date	Custodial Confirmation Date	Settlement Date
L	2026022	02-Feb-26	02-Feb-26	03-Feb-26
L	2026023	03-Feb-26	03-Feb-26	04-Feb-26
L	2026024	04-Feb-26	04-Feb-26	05-Feb-26
L	2026025	05-Feb-26	05-Feb-26	06-Feb-26
L	2026026	06-Feb-26	06-Feb-26	09-Feb-26
L	2026027	09-Feb-26	09-Feb-26	10-Feb-26
L	2026028	10-Feb-26	10-Feb-26	11-Feb-26
L	2026029	11-Feb-26	11-Feb-26	12-Feb-26
L	2026030	12-Feb-26	12-Feb-26	13-Feb-26
L	2026031	13-Feb-26	13-Feb-26	16-Feb-26
L	2026032	16-Feb-26	16-Feb-26	17-Feb-26
L	2026033	17-Feb-26	17-Feb-26	18-Feb-26
L	2026034	18-Feb-26	18-Feb-26	20-Feb-26
L	2026035	19-Feb-26	19-Feb-26	20-Feb-26
L	2026036	20-Feb-26	20-Feb-26	23-Feb-26
L	2026037	23-Feb-26	23-Feb-26	24-Feb-26
L	2026038	24-Feb-26	24-Feb-26	25-Feb-26
L	2026039	25-Feb-26	25-Feb-26	26-Feb-26
L	2026040	26-Feb-26	26-Feb-26	27-Feb-26
L	2026041	27-Feb-26	27-Feb-26	02-Mar-26

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Annexure 'B'			
Settlement Calendar SLBS Reverse Leg			
Series	Settlement Type	Settlement Number	Reverse Leg Settlement Date
02/X2	P	2026502	03-Feb-26
03/X3	P	2026503	04-Mar-26
04/X4	P	2026504	07-Apr-26
05/X5	P	2026505	05-May-26
06/X6	P	2026506	02-Jun-26
07/X7	P	2026507	07-Jul-26
08/X8	P	2026508	04-Aug-26
09/X9	P	2026509	01-Sep-26
10/XO	P	2026510	06-Oct-26
11/XN	P	2026511	03-Nov-26
12/XD	P	2026512	01-Dec-26
01/X1	P	2027501	05-Jan-27
02/X2	P	2027502	02-Feb-27
*02/X2 Series expiring on 02-Feb-27 will be available from 04-Feb-26, after expiry of current 02/X2 series on 06-Jan-26			

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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/X2	Q	2026502	03-Feb-26	03-Feb-26	04-Feb-26
03/X3	Q	2026503	04-Mar-26	04-Mar-26	05-Mar-26
04//X4	Q	2026504	07-Apr-26	07-Apr-26	08-Apr-26
05//X5	Q	2026505	05-May-26	05-May-26	06-May-26
06/X6	Q	2026506	02-Jun-26	02-Jun-26	03-Jun-26
07/X7	Q	2026507	07-Jul-26	07-Jul-26	08-Jul-26
08//X8	Q	2026508	04-Aug-26	04-Aug-26	05-Aug-26
09//X9	Q	2026509	01-Sep-26	01-Sep-26	02-Sep-26
10//XO	Q	2026510	06-Oct-26	06-Oct-26	07-Oct-26
11/XN	Q	2026511	03-Nov-26	03-Nov-26	04-Nov-26
12/XD	Q	2026512	01-Dec-26	01-Dec-26	02-Dec-26
01/X1	Q	2027501	05-Jan-27	05-Jan-27	06-Jan-27
02/X2	Q	2027502	02-Feb-27	02-Feb-27	03-Feb-27