

NSE Clearing Limited

Circular

SECURITIES LENDING & BORROWING SCHEME (SLBS)	
Download Ref No: NCL/CMPT/75776	Date: August 17, 2026
Circular Ref. No: 085/2026	

All Participants / Custodians,

Sub: SLBS- Update on Settlement Calendar for August 2026 & September 2026 for 'R3' Series

This is further to NCL circular NCL/CMPT/75761 dated August 14, 2026, regarding Introduction of Shorter Tenure in SLB Scheme i.e. "R3" Series.

The settlement schedule for First Leg Settlement for the R3 series continue to be conducted under Settlement Type 'L' as specified in Settlement Calendar for August 2026 (issued vide circular no. NCL/CMPT/ 75012 dated July 02,2026) and Settlement Calendar for September 2026 (issued vide circular no. NCL/CMPT/75545 dated August 03, 2026).

Kindly note that there is no change in the Settlement pay-in timings for all settlement types i.e. 'L', 'P' and 'Q'.

It is hereby notified that the Clearing Corporation will observe the following settlement schedules for reverse leg settlement of 'R3' series expiring in August 2026 & September 2026.

- 1) The settlement schedule for Reverse Leg Settlement (Settlement Type 'P') is placed in Annexure 'A'
- 2) The settlement schedule for Reverse Leg Auction (Settlement Type 'Q') is placed in Annexure 'B'

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

Nisha Pillai
Vice President

NSE Clearing Limited

Annexure 'A'				
Settlement Calendar SLBS Reverse Leg for R3 Series				
Series	Trade Date	Settlement Type	Settlement Number	Reverse Leg Settlement Date
R3	17-Aug-26	P	2026846	20-Aug-26
R3	18-Aug-26	P	2026847	21-Aug-26
R3	19-Aug-26	P	2026848	24-Aug-26
R3	20-Aug-26	P	2026849	25-Aug-26
R3	21-Aug-26	P	2026850	27-Aug-26
R3	24-Aug-26	P	2026851	28-Aug-26
R3	25-Aug-26	P	2026852	31-Aug-26
R3	26-Aug-26	P	2026852	31-Aug-26
R3	27-Aug-26	P	2026509	01-Sep-26
R3	28-Aug-26	P	2026853	02-Sep-26
R3	31-Aug-26	P	2026854	03-Sep-26
R3	01-Sep-26	P	2026855	04-Sep-26
R3	02-Sep-26	P	2026856	07-Sep-26
R3	03-Sep-26	P	2026857	08-Sep-26
R3	04-Sep-26	P	2026858	09-Sep-26
R3	07-Sep-26	P	2026859	10-Sep-26
R3	08-Sep-26	P	2026860	11-Sep-26
R3	09-Sep-26	P	2026861	15-Sep-26
R3	10-Sep-26	P	2026862	16-Sep-26
R3	11-Sep-26	P	2026863	17-Sep-26
R3	15-Sep-26	P	2026864	18-Sep-26
R3	16-Sep-26	P	2026865	21-Sep-26
R3	17-Sep-26	P	2026866	22-Sep-26
R3	18-Sep-26	P	2026867	23-Sep-26
R3	21-Sep-26	P	2026868	24-Sep-26
R3	22-Sep-26	P	2026869	25-Sep-26
R3	23-Sep-26	P	2026870	28-Sep-26
R3	24-Sep-26	P	2026871	29-Sep-26
R3	25-Sep-26	P	2026872	30-Sep-26
R3	28-Sep-26	P	2026873	01-Oct-26
R3	29-Sep-26	P	2026874	05-Oct-26
R3	30-Sep-26	P	2026510	06-Oct-26

NSE Clearing Limited

Annexure 'B'					
Settlement Calendar SLBS Auction Reverse Leg for R3 Series					
Series	Settlement Type	Settlement Number	Transaction Date	Custodial Confirmation Date	Settlement Date
R3	Q	2026846	20-Aug-26	20-Aug-26	21-Aug-26
R3	Q	2026847	21-Aug-26	21-Aug-26	24-Aug-26
R3	Q	2026848	24-Aug-26	24-Aug-26	25-Aug-26
R3	Q	2026849	25-Aug-26	25-Aug-26	27-Aug-26
R3	Q	2026850	27-Aug-26	27-Aug-26	28-Aug-26
R3	Q	2026851	28-Aug-26	28-Aug-26	31-Aug-26
R3	Q	2026852	31-Aug-26	31-Aug-26	01-Sep-26
R3	Q	2026509	01-Sep-26	01-Sep-26	02-Sep-26
R3	Q	2026853	02-Sep-26	02-Sep-26	03-Sep-26
R3	Q	2026854	03-Sep-26	03-Sep-26	04-Sep-26
R3	Q	2026855	04-Sep-26	04-Sep-26	07-Sep-26
R3	Q	2026856	07-Sep-26	07-Sep-26	08-Sep-26
R3	Q	2026857	08-Sep-26	08-Sep-26	09-Sep-26
R3	Q	2026858	09-Sep-26	09-Sep-26	10-Sep-26
R3	Q	2026859	10-Sep-26	10-Sep-26	11-Sep-26
R3	Q	2026860	11-Sep-26	11-Sep-26	15-Sep-26
R3	Q	2026861	15-Sep-26	15-Sep-26	16-Sep-26
R3	Q	2026862	16-Sep-26	16-Sep-26	17-Sep-26
R3	Q	2026863	17-Sep-26	17-Sep-26	18-Sep-26
R3	Q	2026864	18-Sep-26	18-Sep-26	21-Sep-26
R3	Q	2026865	21-Sep-26	21-Sep-26	22-Sep-26
R3	Q	2026866	22-Sep-26	22-Sep-26	23-Sep-26
R3	Q	2026867	23-Sep-26	23-Sep-26	24-Sep-26
R3	Q	2026868	24-Sep-26	24-Sep-26	25-Sep-26
R3	Q	2026869	25-Sep-26	25-Sep-26	28-Sep-26
R3	Q	2026870	28-Sep-26	28-Sep-26	29-Sep-26
R3	Q	2026871	29-Sep-26	29-Sep-26	30-Sep-26
R3	Q	2026872	30-Sep-26	30-Sep-26	01-Oct-26
R3	Q	2026873	01-Oct-26	01-Oct-26	05-Oct-26
R3	Q	2026874	05-Oct-26	05-Oct-26	06-Oct-26
R3	Q	2026510	06-Oct-26	06-Oct-26	07-Oct-26