

NSE Clearing Limited

DEPARTMENT : COMMODITY DERIVATIVES SEGMENT

Download Ref No: NCL/COM/46252

Date : November 04, 2020

Circular Ref. No: 354/2020

All Members,

Sub: Settlement schedule and client margin reporting on account of Muhurat Trading Session

This has reference to circular no.39/2020 (Download Ref No. NSE/COM/46233) dated November 02, 2020 regarding the Muhurat Trading session on account of Diwali to be held on Saturday, November 14, 2020. In this regard, members may please note the following:

- Two risk parameter files based on prices of the commodities at previous close, and at the end of day shall be provided.
- On account of trading on November 14, 2020, the pay in/pay out transactions for the same shall be settled on November 17, 2020. The settlements due on November 17, 2020, shall be done as given below:

Settlement date	Trade Date	Pay-in-time at NSE Clearing Ltd. on settlement date
17-Nov-20	13-Nov-20	08:30 hrs
17-Nov-20	14-Nov-20	08:30 hrs
17-Nov-20	16-Nov-20	08:30 hrs

- Client Margin Reporting:- The schedule for client margin reporting on account of Muhurat Trading on November 14, 2020 shall be as under:

Trade Date	Cut Off Date
05-Nov-20	12-Nov-20
06-Nov-20	13-Nov-20
09-Nov-20	14-Nov-20
10-Nov-20	16-Nov-20
11-Nov-20	17-Nov-20
12-Nov-20	18-Nov-20
13-Nov-20	19-Nov-20
14-Nov-20	20-Nov-20

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

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